Holdings

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

As of: *February 29, 2020* *View Date:* *March 10, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			3,151,686.310	1.000000	3,151,686.31	1.000000	3,151,686.31	0.00	0.36
		Base		1.000000	3,151,686.31	1.000000	3,151,686.31	0.00	0.36
US DOLLAR Total									
			3,151,686.310		3,151,686.31		3,151,686.31	0.00	0.36
		Base			3,151,686.31		3,151,686.31	0.00	0.36
CASH Total									
			3,151,686.310	Base	3,151,686.31		3,151,686.31	0.00	0.36
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.665959	31 Dec 2030		
			15,840,788.110	100.060725	15,850,407.47	100.080000	15,853,460.74	3,053.27	1.83
		Base		100.060725	15,850,407.47	100.080000	15,853,460.74	3,053.27	1.83
US DOLLAR Total									
			15,840,788.110		15,850,407.47		15,853,460.74	3,053.27	1.83
		Base			15,850,407.47		15,853,460.74	3,053.27	1.83
CASH EQUIVALENT Total									
			15,840,788.110	Base	15,850,407.47		15,853,460.74	3,053.27	1.83
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			31,916.000	41.997477	1,340,391.48	60.430000	1,928,683.88	588,292.40	0.22
		Base		41.997477	1,340,391.48	60.430000	1,928,683.88	588,292.40	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK							
	22,231.000	Local	48.607795	1,080,599.88	31.000000	689,161.00	-391,438.88	0.08
		Base	48.607795	1,080,599.88	31.000000	689,161.00	-391,438.88	0.08
00191U102	ASGN INC COMMON STOCK USD.01							
	26,974.000	Local	67.735826	1,827,106.17	50.710000	1,367,851.54	-459,254.63	0.16
		Base	67.735826	1,827,106.17	50.710000	1,367,851.54	-459,254.63	0.16
002535300	AARON S INC COMMON STOCK USD.5							
	34,365.000	Local	27.307081	938,407.85	39.330000	1,351,575.45	413,167.60	0.16
		Base	27.307081	938,407.85	39.330000	1,351,575.45	413,167.60	0.16
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	44,762.000	Local	40.854086	1,828,710.61	29.600000	1,324,955.20	-503,755.41	0.15
		Base	40.854086	1,828,710.61	29.600000	1,324,955.20	-503,755.41	0.15
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	58,743.000	Local	13.266188	779,295.67	27.870000	1,637,167.41	857,871.74	0.19
		Base	13.266188	779,295.67	27.870000	1,637,167.41	857,871.74	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	19,813.000	Local	120.835810	2,394,119.91	102.860000	2,037,965.18	-356,154.73	0.24
		Base	120.835810	2,394,119.91	102.860000	2,037,965.18	-356,154.73	0.24
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	27,288.000	Local	27.239240	743,304.38	30.870000	842,380.56	99,076.18	0.10
		Base	27.239240	743,304.38	30.870000	842,380.56	99,076.18	0.10
00766T100	AECOM COMMON STOCK USD.01							
	31,347.000	Local	32.474400	1,017,975.01	44.940000	1,408,734.18	390,759.17	0.16
		Base	32.474400	1,017,975.01	44.940000	1,408,734.18	390,759.17	0.16
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	25,018.000	Local	85.036675	2,127,447.54	75.220000	1,881,853.96	-245,593.58	0.22
		Base	85.036675	2,127,447.54	75.220000	1,881,853.96	-245,593.58	0.22
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	7,302.000	Local	384.197188	2,805,407.87	672.250000	4,908,769.50	2,103,361.63	0.57
		Base	384.197188	2,805,407.87	672.250000	4,908,769.50	2,103,361.63	0.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	64,419.000	Local	26.762160	1,723,991.57	17.090000	1,100,920.71	-623,070.86	0.13
		Base	26.762160	1,723,991.57	17.090000	1,100,920.71	-623,070.86	0.13
018522300	ALLETE INC COMMON STOCK							
	26,390.000	Local	68.618141	1,810,832.75	68.990000	1,820,646.10	9,813.35	0.21
		Base	68.618141	1,810,832.75	68.990000	1,820,646.10	9,813.35	0.21
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	82,938.000	Local	15.261261	1,265,738.47	7.540000	625,352.52	-640,385.95	0.07
		Base	15.261261	1,265,738.47	7.540000	625,352.52	-640,385.95	0.07
023436108	AMEDISYS INC COMMON STOCK USD.001							
	16,541.000	Local	130.370540	2,156,459.10	174.010000	2,878,299.41	721,840.31	0.33
		Base	130.370540	2,156,459.10	174.010000	2,878,299.41	721,840.31	0.33
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	69,730.000	Local	41.932882	2,923,979.85	43.440000	3,029,071.20	105,091.35	0.35
		Base	41.932882	2,923,979.85	43.440000	3,029,071.20	105,091.35	0.35
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	80,903.000	Local	17.584061	1,422,603.27	12.880000	1,042,030.64	-380,572.63	0.12
		Base	17.584061	1,422,603.27	12.880000	1,042,030.64	-380,572.63	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	38,039.000	Local	47.024121	1,788,750.55	92.420000	3,515,564.38	1,726,813.83	0.41
		Base	47.024121	1,788,750.55	92.420000	3,515,564.38	1,726,813.83	0.41
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	150,691.000	Local	6.814288	1,026,851.80	4.360000	657,012.76	-369,839.04	0.08
		Base	6.814288	1,026,851.80	4.360000	657,012.76	-369,839.04	0.08
03755L104	APERGY CORP COMMON STOCK USD.01							
	39,038.000	Local	41.797132	1,631,676.43	18.600000	726,106.80	-905,569.63	0.08
		Base	41.797132	1,631,676.43	18.600000	726,106.80	-905,569.63	0.08
038336103	APTARGROUP INC COMMON STOCK USD.01							
	32,469.000	Local	51.805715	1,682,079.76	101.070000	3,281,641.83	1,599,562.07	0.38
		Base	51.805715	1,682,079.76	101.070000	3,281,641.83	1,599,562.07	0.38

& 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
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	41,587.000	Local	36.150705	1,503,399.35	67.060000	2,788,824.22	1,285,424.87	0.32
		Base	36.150705	1,503,399.35	67.060000	2,788,824.22	1,285,424.87	0.32
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	51,370.000	Local	62.467864	3,208,974.18	35.360000	1,816,443.20	-1,392,530.98	0.21
		Base	62.467864	3,208,974.18	35.360000	1,816,443.20	-1,392,530.98	0.21
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	30,743.000	Local	30.397391	934,506.98	71.540000	2,199,354.22	1,264,847.24	0.25
		Base	30.397391	934,506.98	71.540000	2,199,354.22	1,264,847.24	0.25
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	81,144.000	Local	18.840531	1,528,796.06	16.930000	1,373,767.92	-155,028.14	0.16
		Base	18.840531	1,528,796.06	16.930000	1,373,767.92	-155,028.14	0.16
05329W102	AUTONATION INC COMMON STOCK USD.01							
	29,865.000	Local	41.918708	1,251,902.21	42.730000	1,276,131.45	24,229.24	0.15
		Base	41.918708	1,251,902.21	42.730000	1,276,131.45	24,229.24	0.15
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	24,237.000	Local	39.047521	946,394.77	32.410000	785,521.17	-160,873.60	0.09
		Base	39.047521	946,394.77	32.410000	785,521.17	-160,873.60	0.09
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	29,037.000	Local	36.025422	1,046,070.19	32.375000	940,072.88	-105,997.31	0.11
		Base	36.025422	1,046,070.19	32.375000	940,072.88	-105,997.31	0.11
053807103	AVNET INC COMMON STOCK USD1.0							
	51,602.000	Local	29.986196	1,547,347.69	30.680000	1,583,149.36	35,801.67	0.18
		Base	29.986196	1,547,347.69	30.680000	1,583,149.36	35,801.67	0.18
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	30,668.000	Local	65.109957	1,996,792.15	77.370000	2,372,783.16	375,991.01	0.27
		Base	65.109957	1,996,792.15	77.370000	2,372,783.16	375,991.01	0.27
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	62,409.000	Local	26.558647	1,657,498.61	19.260000	1,201,997.34	-455,501.27	0.14
		Base	26.558647	1,657,498.61	19.260000	1,201,997.34	-455,501.27	0.14

Base Currency: USD - US DOLLAR

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05971J102	BANCORPSOUTH BANK COMMON STOCK							
	49,101.000	Local	20.264968	995,030.17	24.470000	1,201,501.47	206,471.30	0.14
		Base	20.264968	995,030.17	24.470000	1,201,501.47	206,471.30	0.14
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	20,463.000	Local	55.981506	1,145,549.56	74.420000	1,522,856.46	377,306.90	0.18
		Base	55.981506	1,145,549.56	74.420000	1,522,856.46	377,306.90	0.18
06417N103	BANK OZK COMMON STOCK							
	61,993.000	Local	43.029036	2,667,499.00	25.390000	1,574,002.27	-1,093,496.73	0.18
		Base	43.029036	2,667,499.00	25.390000	1,574,002.27	-1,093,496.73	0.18
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
	64,133.000	Local	28.264893	1,812,712.41	10.810000	693,277.73	-1,119,434.68	0.08
		Base	28.264893	1,812,712.41	10.810000	693,277.73	-1,119,434.68	0.08
077454106	BELDEN INC COMMON STOCK USD.01							
	19,756.000	Local	75.826586	1,498,030.03	39.930000	788,857.08	-709,172.95	0.09
		Base	75.826586	1,498,030.03	39.930000	788,857.08	-709,172.95	0.09
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	10,925.000	Local	134.010452	1,464,064.19	352.020000	3,845,818.50	2,381,754.31	0.44
		Base	134.010452	1,464,064.19	352.020000	3,845,818.50	2,381,754.31	0.44
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	19,470.000	Local	88.291975	1,719,044.75	188.890000	3,677,688.30	1,958,643.55	0.43
		Base	88.291975	1,719,044.75	188.890000	3,677,688.30	1,958,643.55	0.43
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	31,215.000	Local	43.133560	1,346,414.08	72.200000	2,253,723.00	907,308.92	0.26
		Base	43.133560	1,346,414.08	72.200000	2,253,723.00	907,308.92	0.26
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	25,193.000	Local	88.324086	2,225,148.71	67.800000	1,708,085.40	-517,063.31	0.20
		Base	88.324086	2,225,148.71	67.800000	1,708,085.40	-517,063.31	0.20
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,671.000	Local	310.255579	1,449,203.81	370.790000	1,731,960.09	282,756.28	0.20
		Base	310.255579	1,449,203.81	370.790000	1,731,960.09	282,756.28	0.20

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	41,067.000	Local	34.443973	1,414,510.65	26.710000	1,096,899.57	-317,611.08	0.13
		Base	34.443973	1,414,510.65	26.710000	1,096,899.57	-317,611.08	0.13
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	56,328.000	Local	39.082626	2,201,446.13	35.840000	2,018,795.52	-182,650.61	0.23
		Base	39.082626	2,201,446.13	35.840000	2,018,795.52	-182,650.61	0.23
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	19,164.000	Local	23.012544	441,012.40	34.350000	658,283.40	217,271.00	0.08
		Base	23.012544	441,012.40	34.350000	658,283.40	217,271.00	0.08
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	25,468.000	Local	81.152185	2,066,783.85	78.290000	1,993,889.72	-72,894.13	0.23
		Base	81.152185	2,066,783.85	78.290000	1,993,889.72	-72,894.13	0.23
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	151,502.000	Local	17.705560	2,682,427.79	18.210000	2,758,851.42	76,423.63	0.32
		Base	17.705560	2,682,427.79	18.210000	2,758,851.42	76,423.63	0.32
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	119,159.000	Local	14.465186	1,723,657.09	43.010000	5,125,028.59	3,401,371.50	0.59
		Base	14.465186	1,723,657.09	43.010000	5,125,028.59	3,401,371.50	0.59
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
	41,630.000	Local	27.949958	1,163,556.76	53.200000	2,214,716.00	1,051,159.24	0.26
		Base	27.949958	1,163,556.76	53.200000	2,214,716.00	1,051,159.24	0.26
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
	62,221.000	Local	34.677140	2,157,646.32	46.020000	2,863,410.42	705,764.10	0.33
		Base	34.677140	2,157,646.32	46.020000	2,863,410.42	705,764.10	0.33
125581801	CIT GROUP INC COMMON STOCK USD.01							
	48,401.000	Local	45.682913	2,211,098.67	39.710000	1,922,003.71	-289,094.96	0.22
		Base	45.682913	2,211,098.67	39.710000	1,922,003.71	-289,094.96	0.22
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	77,256.000	Local	17.642984	1,363,026.34	16.020000	1,237,641.12	-125,385.22	0.14
		Base	17.642984	1,363,026.34	16.020000	1,237,641.12	-125,385.22	0.14

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12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	94,597.000	Local	10.350702	979,145.37	5.310000	502,310.07	-476,835.30	0.06
		Base	10.350702	979,145.37	5.310000	502,310.07	-476,835.30	0.06
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,538.000	Local	507.870851	1,288,976.22	1,573.020000	3,992,324.76	2,703,348.54	0.46
		Base	507.870851	1,288,976.22	1,573.020000	3,992,324.76	2,703,348.54	0.46
127055101	CABOT CORP COMMON STOCK USD1.0							
	29,050.000	Local	32.127746	933,311.03	37.380000	1,085,889.00	152,577.97	0.13
		Base	32.127746	933,311.03	37.380000	1,085,889.00	152,577.97	0.13
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001							
	14,808.000	Local	130.391582	1,930,838.55	139.280000	2,062,458.24	131,619.69	0.24
		Base	130.391582	1,930,838.55	139.280000	2,062,458.24	131,619.69	0.24
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	12,777.000	Local	167.833733	2,144,411.61	245.020000	3,130,620.54	986,208.93	0.36
		Base	167.833733	2,144,411.61	245.020000	3,130,620.54	986,208.93	0.36
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01							
	283,213.000	Local	9.551482	2,705,103.85	12.710000	3,599,637.23	894,533.38	0.42
		Base	9.551482	2,705,103.85	12.710000	3,599,637.23	894,533.38	0.42
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	49,097.000	Local	56.569008	2,777,368.59	105.980000	5,203,300.06	2,425,931.47	0.60
		Base	56.569008	2,777,368.59	105.980000	5,203,300.06	2,425,931.47	0.60
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	19,119.000	Local	108.246383	2,069,562.59	63.100000	1,206,408.90	-863,153.69	0.14
		Base	108.246383	2,069,562.59	63.100000	1,206,408.90	-863,153.69	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	28,802.000	Local	55.810685	1,607,459.35	145.290000	4,184,642.58	2,577,183.23	0.48
		Base	55.810685	1,607,459.35	145.290000	4,184,642.58	2,577,183.23	0.48
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	24,425.000	Local	41.310328	1,009,004.75	36.750000	897,618.75	-111,386.00	0.10
		Base	41.310328	1,009,004.75	36.750000	897,618.75	-111,386.00	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
146229109	CARTER S INC COMMON STOCK USD.01							
	22,568.000	Local	56.107206	1,266,227.42	91.470000	2,064,294.96	798,067.54	0.24
		Base	56.107206	1,266,227.42	91.470000	2,064,294.96	798,067.54	0.24
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	18,783.000	Local	103.928559	1,952,090.13	163.020000	3,062,004.66	1,109,914.53	0.35
		Base	103.928559	1,952,090.13	163.020000	3,062,004.66	1,109,914.53	0.35
148806102	CATALENT INC COMMON STOCK USD.01							
	78,957.000	Local	36.163320	2,855,347.23	51.530000	4,068,654.21	1,213,306.98	0.47
		Base	36.163320	2,855,347.23	51.530000	4,068,654.21	1,213,306.98	0.47
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	38,692.000	Local	17.256685	667,695.67	30.780000	1,190,939.76	523,244.09	0.14
		Base	17.256685	667,695.67	30.780000	1,190,939.76	523,244.09	0.14
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	51,251.000	Local	64.330553	3,297,005.19	70.730000	3,624,983.23	327,978.04	0.42
		Base	64.330553	3,297,005.19	70.730000	3,624,983.23	327,978.04	0.42
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	24,829.000	Local	53.026128	1,316,585.72	155.570000	3,862,647.53	2,546,061.81	0.45
		Base	53.026128	1,316,585.72	155.570000	3,862,647.53	2,546,061.81	0.45
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	21,002.000	Local	28.477615	598,086.88	35.630000	748,301.26	150,214.38	0.09
		Base	28.477615	598,086.88	35.630000	748,301.26	150,214.38	0.09
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	8,079.000	Local	331.985272	2,682,109.01	417.620000	3,373,951.98	691,842.97	0.39
		Base	331.985272	2,682,109.01	417.620000	3,373,951.98	691,842.97	0.39
163851108	CHEMOURS CO/THE COMMON STOCK							
	84,783.000	Local	21.977366	1,863,307.02	14.860000	1,259,875.38	-603,431.64	0.15
		Base	21.977366	1,863,307.02	14.860000	1,259,875.38	-603,431.64	0.15
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01							
	602,299.000	Local	2.655143	1,599,190.21	0.275000	165,632.23	-1,433,557.98	0.02
		Base	2.655143	1,599,190.21	0.275000	165,632.23	-1,433,557.98	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
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	16,167.000	Local	101.691994	1,644,054.46	91.280000	1,475,723.76	-168,330.70	0.17
		Base	101.691994	1,644,054.46	91.280000	1,475,723.76	-168,330.70	0.17
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	18,115.000	Local	52.740697	955,397.73	125.640000	2,275,968.60	1,320,570.87	0.26
		Base	52.740697	955,397.73	125.640000	2,275,968.60	1,320,570.87	0.26
171779309	CIENA CORP COMMON STOCK USD.01							
	78,950.000	Local	21.028100	1,660,168.46	38.450000	3,035,627.50	1,375,459.04	0.35
		Base	21.028100	1,660,168.46	38.450000	3,035,627.50	1,375,459.04	0.35
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	54,688.000	Local	25.764267	1,408,996.22	25.960000	1,419,700.48	10,704.26	0.16
		Base	25.764267	1,408,996.22	25.960000	1,419,700.48	10,704.26	0.16
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	29,556.000	Local	57.243117	1,691,877.58	68.640000	2,028,723.84	336,846.26	0.23
		Base	57.243117	1,691,877.58	68.640000	2,028,723.84	336,846.26	0.23
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	26,244.000	Local	44.646530	1,171,703.53	69.520000	1,824,482.88	652,779.35	0.21
		Base	44.646530	1,171,703.53	69.520000	1,824,482.88	652,779.35	0.21
192422103	COGNEX CORP COMMON STOCK USD.002							
	87,241.000	Local	25.094633	2,189,280.88	44.540000	3,885,714.14	1,696,433.26	0.45
		Base	25.094633	2,189,280.88	44.540000	3,885,714.14	1,696,433.26	0.45
192479103	COHERENT INC COMMON STOCK USD.01							
	12,343.000	Local	188.846850	2,330,936.67	128.710000	1,588,667.53	-742,269.14	0.18
		Base	188.846850	2,330,936.67	128.710000	1,588,667.53	-742,269.14	0.18
194014106	COLFAX CORP COMMON STOCK USD.001							
	42,417.000	Local	28.539311	1,210,551.97	33.470000	1,419,696.99	209,145.02	0.16
		Base	28.539311	1,210,551.97	33.470000	1,419,696.99	209,145.02	0.16
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	14,787.000	Local	99.659976	1,473,672.07	81.300000	1,202,183.10	-271,488.97	0.14
		Base	99.659976	1,473,672.07	81.300000	1,202,183.10	-271,488.97	0.14

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200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	52,824.000	Local	31.157870	1,645,883.31	61.040000	3,224,376.96	1,578,493.65	0.37
		Base	31.157870	1,645,883.31	61.040000	3,224,376.96	1,578,493.65	0.37
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	60,521.000	Local	15.139326	916,247.15	18.260000	1,105,113.46	188,866.31	0.13
		Base	15.139326	916,247.15	18.260000	1,105,113.46	188,866.31	0.13
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	21,323.000	Local	69.291387	1,477,500.24	41.700000	889,169.10	-588,331.14	0.10
		Base	69.291387	1,477,500.24	41.700000	889,169.10	-588,331.14	0.10
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	17,313.000	Local	83.712899	1,449,321.42	54.550000	944,424.15	-504,897.27	0.11
		Base	83.712899	1,449,321.42	54.550000	944,424.15	-504,897.27	0.11
21870Q105	CORESITE REALTY CORP REIT USD.01							
	19,197.000	Local	106.009070	2,035,056.11	103.730000	1,991,304.81	-43,751.30	0.23
		Base	106.009070	2,035,056.11	103.730000	1,991,304.81	-43,751.30	0.23
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	40,490.000	Local	21.737385	880,146.73	45.370000	1,837,031.30	956,884.57	0.21
		Base	21.737385	880,146.73	45.370000	1,837,031.30	956,884.57	0.21
21871N101	CORECIVIC INC REIT USD.01							
	68,879.000	Local	28.822783	1,985,284.44	14.810000	1,020,097.99	-965,186.45	0.12
		Base	28.822783	1,985,284.44	14.810000	1,020,097.99	-965,186.45	0.12
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	57,040.000	Local	30.871281	1,760,897.88	25.340000	1,445,393.60	-315,504.28	0.17
		Base	30.871281	1,760,897.88	25.340000	1,445,393.60	-315,504.28	0.17
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	74,599.000	Local	38.473918	2,870,115.84	35.690000	2,662,438.31	-207,677.53	0.31
		Base	38.473918	2,870,115.84	35.690000	2,662,438.31	-207,677.53	0.31
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	12,248.000	Local	152.439847	1,867,083.25	143.330000	1,755,505.84	-111,577.41	0.20
		Base	152.439847	1,867,083.25	143.330000	1,755,505.84	-111,577.41	0.20

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224399105	CRANE CO COMMON STOCK USD1.0							
	25,936.000	Local	43.346005	1,124,221.99	67.950000	1,762,351.20	638,129.21	0.20
		Base	43.346005	1,124,221.99	67.950000	1,762,351.20	638,129.21	0.20
225447101	CREE INC COMMON STOCK USD.00125							
	55,273.000	Local	36.296992	2,006,243.65	44.730000	2,472,361.29	466,117.64	0.29
		Base	36.296992	2,006,243.65	44.730000	2,472,361.29	466,117.64	0.29
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	29,092.000	Local	67.165341	1,953,974.09	78.390000	2,280,521.88	326,547.79	0.26
		Base	67.165341	1,953,974.09	78.390000	2,280,521.88	326,547.79	0.26
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	21,764.000	Local	75.917956	1,652,278.39	119.940000	2,610,374.16	958,095.77	0.30
		Base	75.917956	1,652,278.39	119.940000	2,610,374.16	958,095.77	0.30
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01							
	186,764.000	Local	15.963929	2,981,487.24	23.090000	4,312,380.76	1,330,893.52	0.50
		Base	15.963929	2,981,487.24	23.090000	4,312,380.76	1,330,893.52	0.50
23283R100	CYRUSONE INC REIT USD.01							
	57,228.000	Local	52.957763	3,030,666.85	60.580000	3,466,872.24	436,205.39	0.40
		Base	52.957763	3,030,666.85	60.580000	3,466,872.24	436,205.39	0.40
235825205	DANA INC COMMON STOCK USD.01							
	73,562.000	Local	20.865415	1,534,901.68	14.380000	1,057,821.56	-477,080.12	0.12
		Base	20.865415	1,534,901.68	14.380000	1,057,821.56	-477,080.12	0.12
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	83,604.000	Local	28.305667	2,366,466.98	25.700000	2,148,622.80	-217,844.18	0.25
		Base	28.305667	2,366,466.98	25.700000	2,148,622.80	-217,844.18	0.25
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	14,215.000	Local	72.596123	1,031,953.89	173.800000	2,470,567.00	1,438,613.11	0.29
		Base	72.596123	1,031,953.89	173.800000	2,470,567.00	1,438,613.11	0.29
248019101	DELUXE CORP COMMON STOCK USD1.0							
	21,405.000	Local	27.492799	588,483.37	33.300000	712,786.50	124,303.13	0.08
		Base	27.492799	588,483.37	33.300000	712,786.50	124,303.13	0.08

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253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	32,324.000	Local	33.505428	1,083,029.45	36.410000	1,176,916.84	93,887.39	0.14
		Base	33.505428	1,083,029.45	36.410000	1,176,916.84	93,887.39	0.14
254067101	DILLARDS INC CL A COMMON STOCK							
	5,006.000	Local	55.434347	277,504.34	56.290000	281,787.74	4,283.40	0.03
		Base	55.434347	277,504.34	56.290000	281,787.74	4,283.40	0.03
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	120,714.000	Local	20.986072	2,533,312.72	6.290000	759,291.06	-1,774,021.66	0.09
		Base	20.986072	2,533,312.72	6.290000	759,291.06	-1,774,021.66	0.09
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	20,793.000	Local	85.499312	1,777,787.19	339.460000	7,058,391.78	5,280,604.59	0.82
		Base	85.499312	1,777,787.19	339.460000	7,058,391.78	5,280,604.59	0.82
257559203	DOMTAR CORP COMMON STOCK USD.01							
	29,218.000	Local	48.604823	1,420,135.71	28.770000	840,601.86	-579,533.85	0.10
		Base	48.604823	1,420,135.71	28.770000	840,601.86	-579,533.85	0.10
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	64,778.000	Local	28.978315	1,877,157.28	45.080000	2,920,192.24	1,043,034.96	0.34
		Base	28.978315	1,877,157.28	45.080000	2,920,192.24	1,043,034.96	0.34
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	83,877.000	Local	31.993196	2,683,493.33	38.180000	3,202,423.86	518,930.53	0.37
		Base	31.993196	2,683,493.33	38.180000	3,202,423.86	518,930.53	0.37
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
	42,212.000	Local	55.180176	2,329,265.61	66.520000	2,807,942.24	478,676.63	0.32
		Base	55.180176	2,329,265.61	66.520000	2,807,942.24	478,676.63	0.32
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	16,174.000	Local	83.366526	1,348,370.19	29.560000	478,103.44	-870,266.75	0.06
		Base	83.366526	1,348,370.19	29.560000	478,103.44	-870,266.75	0.06
26884L109	EQT CORP COMMON STOCK							
	128,887.000	Local	18.169175	2,341,770.51	5.870000	756,566.69	-1,585,203.82	0.09
		Base	18.169175	2,341,770.51	5.870000	756,566.69	-1,585,203.82	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
26884U109	EPR PROPERTIES REIT USD.01							
	39,798.000	Local	58.209636	2,316,627.10	59.240000	2,357,633.52	41,006.42	0.27
		Base	58.209636	2,316,627.10	59.240000	2,357,633.52	41,006.42	0.27
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	21,115.000	Local	72.088406	1,522,146.69	78.930000	1,666,606.95	144,460.26	0.19
		Base	72.088406	1,522,146.69	78.930000	1,666,606.95	144,460.26	0.19
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	74,777.000	Local	25.835588	1,931,907.80	38.740000	2,896,860.98	964,953.18	0.34
		Base	25.835588	1,931,907.80	38.740000	2,896,860.98	964,953.18	0.34
277276101	EASTGROUP PROPERTIES INC REIT							
	19,626.000	Local	119.109760	2,337,648.14	125.730000	2,467,576.98	129,928.84	0.29
		Base	119.109760	2,337,648.14	125.730000	2,467,576.98	129,928.84	0.29
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
	57,827.000	Local	30.726446	1,776,818.19	41.260000	2,385,942.02	609,123.83	0.28
		Base	30.726446	1,776,818.19	41.260000	2,385,942.02	609,123.83	0.28
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	27,592.000	Local	45.225672	1,247,866.75	30.360000	837,693.12	-410,173.63	0.10
		Base	45.225672	1,247,866.75	30.360000	837,693.12	-410,173.63	0.10
28470R102	ELDORADO RESORTS INC COMMON STOCK							
	33,245.000	Local	38.223385	1,270,736.45	50.180000	1,668,234.10	397,497.65	0.19
		Base	38.223385	1,270,736.45	50.180000	1,668,234.10	397,497.65	0.19
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	28,959.000	Local	52.677096	1,525,476.01	76.920000	2,227,526.28	702,050.27	0.26
		Base	52.677096	1,525,476.01	76.920000	2,227,526.28	702,050.27	0.26
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	50,192.000	Local	44.483625	2,232,722.09	74.840000	3,756,369.28	1,523,647.19	0.43
		Base	44.483625	2,232,722.09	74.840000	3,756,369.28	1,523,647.19	0.43
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	32,597.000	Local	28.741415	936,883.89	42.990000	1,401,345.03	464,461.14	0.16
		Base	28.741415	936,883.89	42.990000	1,401,345.03	464,461.14	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
29275Y102	ENERSYS COMMON STOCK USD.01							
	21,633.000	Local	68.294563	1,477,416.28	61.580000	1,332,160.14	-145,256.14	0.15
		Base	68.294563	1,477,416.28	61.580000	1,332,160.14	-145,256.14	0.15
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	103,647.000	Local	21.487816	2,227,147.65	7.060000	731,747.82	-1,495,399.83	0.08
		Base	21.487816	2,227,147.65	7.060000	731,747.82	-1,495,399.83	0.08
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	109,951.000	Local	23.392446	2,572,022.79	43.010000	4,728,992.51	2,156,969.72	0.55
		Base	23.392446	2,572,022.79	43.010000	4,728,992.51	2,156,969.72	0.55
29786A106	ETSY INC COMMON STOCK USD.001							
	60,452.000	Local	53.879515	3,257,124.46	57.810000	3,494,730.12	237,605.66	0.40
		Base	53.879515	3,257,124.46	57.810000	3,494,730.12	237,605.66	0.40
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	19,859.000	Local	83.345942	1,655,167.07	66.620000	1,323,006.58	-332,160.49	0.15
		Base	83.345942	1,655,167.07	66.620000	1,323,006.58	-332,160.49	0.15
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	154,132.000	Local	20.921388	3,224,655.34	18.590000	2,865,313.88	-359,341.46	0.33
		Base	20.921388	3,224,655.34	18.590000	2,865,313.88	-359,341.46	0.33
302520101	FNB CORP COMMON STOCK USD.01							
	165,895.000	Local	12.690622	2,105,310.70	10.090000	1,673,880.55	-431,430.15	0.19
		Base	12.690622	2,105,310.70	10.090000	1,673,880.55	-431,430.15	0.19
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	19,197.000	Local	108.844804	2,089,493.71	112.590000	2,161,390.23	71,896.52	0.25
		Base	108.844804	2,089,493.71	112.590000	2,161,390.23	71,896.52	0.25
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	19,348.000	Local	87.275671	1,688,609.69	265.990000	5,146,374.52	3,457,764.83	0.60
		Base	87.275671	1,688,609.69	265.990000	5,146,374.52	3,457,764.83	0.60
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	14,746.000	Local	62.353306	919,461.85	376.030000	5,544,938.38	4,625,476.53	0.64
		Base	62.353306	919,461.85	376.030000	5,544,938.38	4,625,476.53	0.64

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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
314211103	FEDERATED HERMES INC COMMON STOCK							
	48,709.000	Local	23.018995	1,121,232.25	28.850000	1,405,254.65	284,022.40	0.16
		Base	23.018995	1,121,232.25	28.850000	1,405,254.65	284,022.40	0.16
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	57,174.000	Local	21.597882	1,234,837.31	57.100000	3,264,635.40	2,029,798.09	0.38
		Base	21.597882	1,234,837.31	57.100000	3,264,635.40	2,029,798.09	0.38
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	69,544.000	Local	27.858025	1,937,358.47	28.740000	1,998,694.56	61,336.09	0.23
		Base	27.858025	1,937,358.47	28.740000	1,998,694.56	61,336.09	0.23
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625							
	159,183.000	Local	13.894857	2,211,825.08	13.330000	2,121,909.39	-89,915.69	0.25
		Base	13.894857	2,211,825.08	13.330000	2,121,909.39	-89,915.69	0.25
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	64,400.000	Local	25.179605	1,621,566.58	38.500000	2,479,400.00	857,833.42	0.29
		Base	25.179605	1,621,566.58	38.500000	2,479,400.00	857,833.42	0.29
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	38,711.000	Local	33.770941	1,307,306.89	45.770000	1,771,802.47	464,495.58	0.20
		Base	33.770941	1,307,306.89	45.770000	1,771,802.47	464,495.58	0.20
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	21,926.000	Local	90.947522	1,994,115.36	76.920000	1,686,547.92	-307,567.44	0.20
		Base	90.947522	1,994,115.36	76.920000	1,686,547.92	-307,567.44	0.20
33829M101	FIVE BELOW COMMON STOCK USD.01							
	28,334.000	Local	80.090061	2,269,271.78	96.950000	2,746,981.30	477,709.52	0.32
		Base	80.090061	2,269,271.78	96.950000	2,746,981.30	477,709.52	0.32
343412102	FLUOR CORP COMMON STOCK USD.01							
	72,071.000	Local	30.727855	2,214,587.26	9.320000	671,701.72	-1,542,885.54	0.08
		Base	30.727855	2,214,587.26	9.320000	671,701.72	-1,542,885.54	0.08
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	97,617.000	Local	14.465042	1,412,033.97	21.530000	2,101,694.01	689,660.04	0.24
		Base	14.465042	1,412,033.97	21.530000	2,101,694.01	689,660.04	0.24

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344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	54,656.000	Local	37.690373	2,060,005.02	36.250000	1,981,280.00	-78,725.02	0.23
		Base	37.690373	2,060,005.02	36.250000	1,981,280.00	-78,725.02	0.23
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	83,923.000	Local	10.797619	906,168.59	14.450000	1,212,687.35	306,518.76	0.14
		Base	10.797619	906,168.59	14.450000	1,212,687.35	306,518.76	0.14
361448103	GATX CORP COMMON STOCK USD.625							
	17,819.000	Local	35.997187	641,433.87	71.530000	1,274,593.07	633,159.20	0.15
		Base	35.997187	641,433.87	71.530000	1,274,593.07	633,159.20	0.15
36162J106	GEO GROUP INC/THE REIT USD.01							
	61,793.000	Local	28.618467	1,768,420.95	14.640000	904,649.52	-863,771.43	0.10
		Base	28.618467	1,768,420.95	14.640000	904,649.52	-863,771.43	0.10
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	31,987.000	Local	110.354268	3,529,901.96	102.990000	3,294,341.13	-235,560.83	0.38
		Base	110.354268	3,529,901.96	102.990000	3,294,341.13	-235,560.83	0.38
371901109	GENTEX CORP COMMON STOCK USD.06							
	128,916.000	Local	11.636968	1,500,191.43	26.700000	3,442,057.20	1,941,865.77	0.40
		Base	11.636968	1,500,191.43	26.700000	3,442,057.20	1,941,865.77	0.40
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	255,553.000	Local	4.927801	1,259,314.30	3.900000	996,656.70	-262,657.60	0.12
		Base	4.927801	1,259,314.30	3.900000	996,656.70	-262,657.60	0.12
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	39,206.000	Local	28.727978	1,126,309.12	45.230000	1,773,287.38	646,978.26	0.21
		Base	28.727978	1,126,309.12	45.230000	1,773,287.38	646,978.26	0.21
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	118,190.000	Local	19.236965	2,273,616.86	9.685000	1,144,670.15	-1,128,946.71	0.13
		Base	19.236965	2,273,616.86	9.685000	1,144,670.15	-1,128,946.71	0.13
384109104	GRACO INC COMMON STOCK USD1.0							
	84,848.000	Local	16.479803	1,398,278.34	49.320000	4,184,703.36	2,786,425.02	0.48
		Base	16.479803	1,398,278.34	49.320000	4,184,703.36	2,786,425.02	0.48

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384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,197.000	Local	451.725116	992,440.08	502.880000	1,104,827.36	112,387.28	0.13
		Base	451.725116	992,440.08	502.880000	1,104,827.36	112,387.28	0.13
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	24,423.000	Local	95.659108	2,336,282.39	80.680000	1,970,447.64	-365,834.75	0.23
		Base	95.659108	2,336,282.39	80.680000	1,970,447.64	-365,834.75	0.23
397624107	GREIF INC CL A COMMON STOCK							
	13,400.000	Local	51.370140	688,359.87	35.340000	473,556.00	-214,803.87	0.05
		Base	51.370140	688,359.87	35.340000	473,556.00	-214,803.87	0.05
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	46,865.000	Local	58.255873	2,730,161.48	48.110000	2,254,675.15	-475,486.33	0.26
		Base	58.255873	2,730,161.48	48.110000	2,254,675.15	-475,486.33	0.26
404251100	HNI CORP COMMON STOCK USD1.0							
	21,851.000	Local	31.680155	692,243.07	32.830000	717,368.33	25,125.26	0.08
		Base	31.680155	692,243.07	32.830000	717,368.33	25,125.26	0.08
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	25,853.000	Local	94.150417	2,434,070.72	108.330000	2,800,655.49	366,584.77	0.32
		Base	94.150417	2,434,070.72	108.330000	2,800,655.49	366,584.77	0.32
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	40,712.000	Local	24.925318	1,014,759.53	23.730000	966,095.76	-48,663.77	0.11
		Base	24.925318	1,014,759.53	23.730000	966,095.76	-48,663.77	0.11
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	44,520.000	Local	33.592511	1,495,538.58	33.500000	1,491,420.00	-4,118.58	0.17
		Base	33.592511	1,495,538.58	33.500000	1,491,420.00	-4,118.58	0.17
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	20,059.000	Local	56.015362	1,123,612.14	118.540000	2,377,793.86	1,254,181.72	0.28
		Base	56.015362	1,123,612.14	118.540000	2,377,793.86	1,254,181.72	0.28
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	55,426.000	Local	26.504319	1,469,028.39	42.840000	2,374,449.84	905,421.45	0.27
		Base	26.504319	1,469,028.39	42.840000	2,374,449.84	905,421.45	0.27

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	38,447.000	Local	49.705041	1,911,009.73	27.540000	1,058,830.38	-852,179.35	0.12
		Base	49.705041	1,911,009.73	27.540000	1,058,830.38	-852,179.35	0.12
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	67,838.000	Local	30.575031	2,074,148.92	34.300000	2,326,843.40	252,694.48	0.27
		Base	30.575031	2,074,148.92	34.300000	2,326,843.40	252,694.48	0.27
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	36,399.000	Local	88.809355	3,232,571.71	70.990000	2,583,965.01	-648,606.70	0.30
		Base	88.809355	3,232,571.71	70.990000	2,583,965.01	-648,606.70	0.30
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	52,735.000	Local	34.773413	1,833,775.95	44.880000	2,366,746.80	532,970.85	0.27
		Base	34.773413	1,833,775.95	44.880000	2,366,746.80	532,970.85	0.27
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	34,134.000	Local	46.882202	1,600,277.09	96.050000	3,278,570.70	1,678,293.61	0.38
		Base	46.882202	1,600,277.09	96.050000	3,278,570.70	1,678,293.61	0.38
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	79,403.000	Local	22.595684	1,794,165.12	16.760000	1,330,794.28	-463,370.84	0.15
		Base	22.595684	1,794,165.12	16.760000	1,330,794.28	-463,370.84	0.15
443510607	HUBBELL INC COMMON STOCK USD.01							
	27,710.000	Local	67.905516	1,881,661.86	133.240000	3,692,080.40	1,810,418.54	0.43
		Base	67.905516	1,881,661.86	133.240000	3,692,080.40	1,810,418.54	0.43
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,806.000	Local	235.302830	2,307,379.55	195.810000	1,920,112.86	-387,266.69	0.22
		Base	235.302830	2,307,379.55	195.810000	1,920,112.86	-387,266.69	0.22
45073V108	ITT INC COMMON STOCK USD1.0							
	44,846.000	Local	26.287759	1,178,900.83	60.150000	2,697,486.90	1,518,586.07	0.31
		Base	26.287759	1,178,900.83	60.150000	2,697,486.90	1,518,586.07	0.31
451107106	IDACORP INC COMMON STOCK							
	25,620.000	Local	45.433347	1,164,002.34	96.640000	2,475,916.80	1,311,914.46	0.29
		Base	45.433347	1,164,002.34	96.640000	2,475,916.80	1,311,914.46	0.29

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45688C107	INGEVITY CORP COMMON STOCK USD.01							
	21,416.000	Local	101.015481	2,163,347.55	45.040000	964,576.64	-1,198,770.91	0.11
		Base	101.015481	2,163,347.55	45.040000	964,576.64	-1,198,770.91	0.11
457187102	INGREDION INC COMMON STOCK USD.01							
	33,997.000	Local	50.569122	1,719,198.44	83.300000	2,831,950.10	1,112,751.66	0.33
		Base	50.569122	1,719,198.44	83.300000	2,831,950.10	1,112,751.66	0.33
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	19,165.000	Local	97.078201	1,860,503.73	67.270000	1,289,229.55	-571,274.18	0.15
		Base	97.078201	1,860,503.73	67.270000	1,289,229.55	-571,274.18	0.15
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	36,370.000	Local	61.939508	2,252,739.91	52.100000	1,894,877.00	-357,862.91	0.22
		Base	61.939508	2,252,739.91	52.100000	1,894,877.00	-357,862.91	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	39,416.000	Local	58.093602	2,289,817.43	51.100000	2,014,157.60	-275,659.83	0.23
		Base	58.093602	2,289,817.43	51.100000	2,014,157.60	-275,659.83	0.23
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	15,859.000	Local	41.657034	660,638.91	52.890000	838,782.51	178,143.60	0.10
		Base	41.657034	660,638.91	52.890000	838,782.51	178,143.60	0.10
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	29,226.000	Local	22.360586	653,510.50	34.100000	996,606.60	343,096.10	0.12
		Base	22.360586	653,510.50	34.100000	996,606.60	343,096.10	0.12
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	59,628.000	Local	36.683409	2,187,358.32	36.680000	2,187,155.04	-203.28	0.25
		Base	36.683409	2,187,358.32	36.680000	2,187,155.04	-203.28	0.25
466313103	JABIL INC COMMON STOCK USD.001							
	71,021.000	Local	22.512836	1,598,884.12	32.050000	2,276,223.05	677,338.93	0.26
		Base	22.512836	1,598,884.12	32.050000	2,276,223.05	677,338.93	0.26
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	12,149.000	Local	87.732292	1,065,859.61	68.860000	836,580.14	-229,279.47	0.10
		Base	87.732292	1,065,859.61	68.860000	836,580.14	-229,279.47	0.10

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47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	125,911.000	Local	18.272728	2,300,737.41	19.710000	2,481,705.81	180,968.40	0.29
		Base	18.272728	2,300,737.41	19.710000	2,481,705.81	180,968.40	0.29
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	148,316.000	Local	12.456836	1,847,548.13	15.780000	2,340,426.48	492,878.35	0.27
		Base	12.456836	1,847,548.13	15.780000	2,340,426.48	492,878.35	0.27
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	26,461.000	Local	94.883411	2,510,709.94	147.770000	3,910,141.97	1,399,432.03	0.45
		Base	94.883411	2,510,709.94	147.770000	3,910,141.97	1,399,432.03	0.45
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	23,632.000	Local	78.728236	1,860,505.67	87.330000	2,063,782.56	203,276.89	0.24
		Base	78.728236	1,860,505.67	87.330000	2,063,782.56	203,276.89	0.24
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	65,512.000	Local	23.733399	1,554,822.44	19.250000	1,261,106.00	-293,716.44	0.15
		Base	23.733399	1,554,822.44	19.250000	1,261,106.00	-293,716.44	0.15
48242W106	KBR INC COMMON STOCK USD.001							
	72,497.000	Local	25.917640	1,878,951.12	25.960000	1,882,022.12	3,071.00	0.22
		Base	25.917640	1,878,951.12	25.960000	1,882,022.12	3,071.00	0.22
48666K109	KB HOME COMMON STOCK USD1.0							
	44,048.000	Local	15.861912	698,685.51	32.590000	1,435,524.32	736,838.81	0.17
		Base	15.861912	698,685.51	32.590000	1,435,524.32	736,838.81	0.17
488401100	KEMPER CORP COMMON STOCK USD.1							
	32,107.000	Local	42.322609	1,358,852.00	68.840000	2,210,245.88	851,393.88	0.26
		Base	42.322609	1,358,852.00	68.840000	2,210,245.88	851,393.88	0.26
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	41,877.000	Local	30.262022	1,267,282.68	27.800000	1,164,180.60	-103,102.08	0.13
		Base	30.262022	1,267,282.68	27.800000	1,164,180.60	-103,102.08	0.13
49427F108	KILROY REALTY CORP REIT USD.01							
	49,413.000	Local	60.365192	2,982,825.25	72.690000	3,591,830.97	609,005.72	0.42
		Base	60.365192	2,982,825.25	72.690000	3,591,830.97	609,005.72	0.42

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497266106	KIRBY CORP COMMON STOCK USD.1							
	30,538.000	Local	54.972590	1,678,752.94	63.750000	1,946,797.50	268,044.56	0.23
		Base	54.972590	1,678,752.94	63.750000	1,946,797.50	268,044.56	0.23
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	63,124.000	Local	38.145382	2,407,889.11	31.940000	2,016,180.56	-391,708.55	0.23
		Base	38.145382	2,407,889.11	31.940000	2,016,180.56	-391,708.55	0.23
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	43,802.000	Local	42.858946	1,877,307.55	83.740000	3,667,979.48	1,790,671.93	0.42
		Base	42.858946	1,877,307.55	83.740000	3,667,979.48	1,790,671.93	0.42
513847103	LANCASTER COLONY CORP COMMON STOCK							
	10,048.000	Local	71.765552	721,100.27	144.450000	1,451,433.60	730,333.33	0.17
		Base	71.765552	721,100.27	144.450000	1,451,433.60	730,333.33	0.17
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	20,152.000	Local	51.215389	1,032,092.51	100.970000	2,034,747.44	1,002,654.93	0.24
		Base	51.215389	1,032,092.51	100.970000	2,034,747.44	1,002,654.93	0.24
521865204	LEAR CORP COMMON STOCK USD.01							
	28,144.000	Local	136.651680	3,845,924.87	111.200000	3,129,612.80	-716,312.07	0.36
		Base	136.651680	3,845,924.87	111.200000	3,129,612.80	-716,312.07	0.36
524901105	LEGG MASON INC COMMON STOCK USD.1							
	41,226.000	Local	32.075905	1,322,361.24	49.820000	2,053,879.32	731,518.08	0.24
		Base	32.075905	1,322,361.24	49.820000	2,053,879.32	731,518.08	0.24
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	3,935.000	Local	339.254615	1,334,966.91	275.820000	1,085,351.70	-249,615.21	0.13
		Base	339.254615	1,334,966.91	275.820000	1,085,351.70	-249,615.21	0.13
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	17,808.000	Local	69.831898	1,243,566.44	228.130000	4,062,539.04	2,818,972.60	0.47
		Base	69.831898	1,243,566.44	228.130000	4,062,539.04	2,818,972.60	0.47
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	9,028.000	Local	157.570408	1,422,545.64	93.600000	845,020.80	-577,524.84	0.10
		Base	157.570408	1,422,545.64	93.600000	845,020.80	-577,524.84	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
53223X107	LIFE STORAGE INC REIT USD.01							
	23,550.000	Local	102.300617	2,409,179.54	107.910000	2,541,280.50	132,100.96	0.29
		Base	102.300617	2,409,179.54	107.910000	2,541,280.50	132,100.96	0.29
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	31,170.000	Local	41.314095	1,287,760.34	81.890000	2,552,511.30	1,264,750.96	0.30
		Base	41.314095	1,287,760.34	81.890000	2,552,511.30	1,264,750.96	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	12,403.000	Local	158.025826	1,959,994.32	159.680000	1,980,511.04	20,516.72	0.23
		Base	158.025826	1,959,994.32	159.680000	1,980,511.04	20,516.72	0.23
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	34,315.000	Local	19.916036	683,418.76	35.440000	1,216,123.60	532,704.84	0.14
		Base	19.916036	683,418.76	35.440000	1,216,123.60	532,704.84	0.14
54142L109	LOGMEIN INC COMMON STOCK USD.01							
	24,683.000	Local	103.270861	2,549,034.67	85.235000	2,103,855.51	-445,179.16	0.24
		Base	103.270861	2,549,034.67	85.235000	2,103,855.51	-445,179.16	0.24
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	59,340.000	Local	11.352166	673,637.56	28.450000	1,688,223.00	1,014,585.44	0.20
		Base	11.352166	673,637.56	28.450000	1,688,223.00	1,014,585.44	0.20
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	39,101.000	Local	57.321473	2,241,326.91	77.820000	3,042,839.82	801,512.91	0.35
		Base	57.321473	2,241,326.91	77.820000	3,042,839.82	801,512.91	0.35
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	102,595.000	Local	21.367288	2,192,176.96	27.730000	2,844,959.35	652,782.39	0.33
		Base	21.367288	2,192,176.96	27.730000	2,844,959.35	652,782.39	0.33
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	27,885.000	Local	104.476770	2,913,334.74	100.190000	2,793,798.15	-119,536.59	0.32
		Base	104.476770	2,913,334.74	100.190000	2,793,798.15	-119,536.59	0.32
553498106	MSA SAFETY INC COMMON STOCK							
	18,016.000	Local	45.505879	819,833.92	121.670000	2,192,006.72	1,372,172.80	0.25
		Base	45.505879	819,833.92	121.670000	2,192,006.72	1,372,172.80	0.25

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553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	22,976.000	Local	65.264319	1,499,513.00	61.820000	1,420,376.32	-79,136.68	0.16
		Base	65.264319	1,499,513.00	61.820000	1,420,376.32	-79,136.68	0.16
554382101	MACERICH CO/THE REIT USD.01							
	55,813.000	Local	26.785839	1,494,998.02	20.420000	1,139,701.46	-355,296.56	0.13
		Base	26.785839	1,494,998.02	20.420000	1,139,701.46	-355,296.56	0.13
554489104	MACK CALI REALTY CORP REIT USD.01							
	46,460.000	Local	25.598580	1,189,310.04	18.980000	881,810.80	-307,499.24	0.10
		Base	25.598580	1,189,310.04	18.980000	881,810.80	-307,499.24	0.10
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	32,771.000	Local	59.338028	1,944,566.50	67.360000	2,207,454.56	262,888.06	0.26
		Base	59.338028	1,944,566.50	67.360000	2,207,454.56	262,888.06	0.26
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	30,063.000	Local	53.229097	1,600,226.34	75.940000	2,282,984.22	682,757.88	0.26
		Base	53.229097	1,600,226.34	75.940000	2,282,984.22	682,757.88	0.26
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	19,114.000	Local	117.743293	2,250,545.31	96.780000	1,849,852.92	-400,692.39	0.21
		Base	117.743293	2,250,545.31	96.780000	1,849,852.92	-400,692.39	0.21
574795100	MASIMO CORP COMMON STOCK USD.001							
	24,989.000	Local	99.451607	2,485,196.21	163.330000	4,081,453.37	1,596,257.16	0.47
		Base	99.451607	2,485,196.21	163.330000	4,081,453.37	1,596,257.16	0.47
576323109	MASTEC INC COMMON STOCK USD.1							
	30,686.000	Local	46.270376	1,419,852.76	49.080000	1,506,068.88	86,216.12	0.17
		Base	46.270376	1,419,852.76	49.080000	1,506,068.88	86,216.12	0.17
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	55,904.000	Local	20.937001	1,170,462.10	9.640000	538,914.56	-631,547.54	0.06
		Base	20.937001	1,170,462.10	9.640000	538,914.56	-631,547.54	0.06
577081102	MATTEL INC COMMON STOCK USD1.0							
	176,002.000	Local	10.892315	1,917,069.30	11.790000	2,075,063.58	157,994.28	0.24
		Base	10.892315	1,917,069.30	11.790000	2,075,063.58	157,994.28	0.24

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577933104	MAXIMUS INC COMMON STOCK							
	32,605.000	Local	63.735499	2,078,095.94	63.020000	2,054,767.10	-23,328.84	0.24
		Base	63.735499	2,078,095.94	63.020000	2,054,767.10	-23,328.84	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	263,190.000	Local	16.010646	4,213,841.79	21.130000	5,561,204.70	1,347,362.91	0.64
		Base	16.010646	4,213,841.79	21.130000	5,561,204.70	1,347,362.91	0.64
58502B106	MEDNAX INC COMMON STOCK USD.01							
	42,988.000	Local	32.893611	1,414,030.55	17.090000	734,664.92	-679,365.63	0.08
		Base	32.893611	1,414,030.55	17.090000	734,664.92	-679,365.63	0.08
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	28,749.000	Local	73.293562	2,107,116.60	73.460000	2,111,901.54	4,784.94	0.24
		Base	73.293562	2,107,116.60	73.460000	2,111,901.54	4,784.94	0.24
589400100	MERCURY GENERAL CORP COMMON STOCK							
	13,904.000	Local	44.019312	612,044.52	43.310000	602,182.24	-9,862.28	0.07
		Base	44.019312	612,044.52	43.310000	602,182.24	-9,862.28	0.07
589433101	MEREDITH CORP COMMON STOCK USD1.0							
	20,463.000	Local	38.872681	795,451.68	26.350000	539,200.05	-256,251.63	0.06
		Base	38.872681	795,451.68	26.350000	539,200.05	-256,251.63	0.06
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	29,889.000	Local	22.953068	686,044.24	34.240000	1,023,399.36	337,355.12	0.12
		Base	22.953068	686,044.24	34.240000	1,023,399.36	337,355.12	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	17,847.000	Local	34.103786	608,650.27	44.870000	800,794.89	192,144.62	0.09
		Base	34.103786	608,650.27	44.870000	800,794.89	192,144.62	0.09
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	32,033.000	Local	89.522970	2,867,689.30	122.550000	3,925,644.15	1,057,954.85	0.45
		Base	89.522970	2,867,689.30	122.550000	3,925,644.15	1,057,954.85	0.45
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	20,698.000	Local	88.408174	1,829,872.38	158.640000	3,283,530.72	1,453,658.34	0.38
		Base	88.408174	1,829,872.38	158.640000	3,283,530.72	1,453,658.34	0.38

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626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	76,582.000	Local	26.432863	2,024,281.50	18.850000	1,443,570.70	-580,710.80	0.17
		Base	26.432863	2,024,281.50	18.850000	1,443,570.70	-580,710.80	0.17
626755102	MURPHY USA INC COMMON STOCK							
	14,735.000	Local	44.781798	659,859.79	97.500000	1,436,662.50	776,802.71	0.17
		Base	44.781798	659,859.79	97.500000	1,436,662.50	776,802.71	0.17
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	65,115.000	Local	19.342545	1,259,489.84	25.200000	1,640,898.00	381,408.16	0.19
		Base	19.342545	1,259,489.84	25.200000	1,640,898.00	381,408.16	0.19
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	43,277.000	Local	45.245836	1,958,104.04	36.610000	1,584,370.97	-373,733.07	0.18
		Base	45.245836	1,958,104.04	36.610000	1,584,370.97	-373,733.07	0.18
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	60,023.000	Local	28.021074	1,681,908.95	40.280000	2,417,726.44	735,817.49	0.28
		Base	28.021074	1,681,908.95	40.280000	2,417,726.44	735,817.49	0.28
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	87,179.000	Local	34.942904	3,046,287.47	50.850000	4,433,052.15	1,386,764.68	0.51
		Base	34.942904	3,046,287.47	50.850000	4,433,052.15	1,386,764.68	0.51
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	99,298.000	Local	13.027642	1,293,618.78	11.230000	1,115,116.54	-178,502.24	0.13
		Base	13.027642	1,293,618.78	11.230000	1,115,116.54	-178,502.24	0.13
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	90,476.000	Local	17.277245	1,563,176.04	20.810000	1,882,805.56	319,629.52	0.22
		Base	17.277245	1,563,176.04	20.810000	1,882,805.56	319,629.52	0.22
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	33,601.000	Local	37.330207	1,254,332.28	25.700000	863,545.70	-390,786.58	0.10
		Base	37.330207	1,254,332.28	25.700000	863,545.70	-390,786.58	0.10
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	48,794.000	Local	35.577649	1,735,975.80	35.310000	1,722,916.14	-13,059.66	0.20
		Base	35.577649	1,735,975.80	35.310000	1,722,916.14	-13,059.66	0.20

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649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	238,368.000	Local	15.461333	3,685,487.08	10.810000	2,576,758.08	-1,108,729.00	0.30
		Base	15.461333	3,685,487.08	10.810000	2,576,758.08	-1,108,729.00	0.30
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	73,541.000	Local	14.590821	1,073,023.59	37.460000	2,754,845.86	1,681,822.27	0.32
		Base	14.590821	1,073,023.59	37.460000	2,754,845.86	1,681,822.27	0.32
651587107	NEWMARKET CORP COMMON STOCK							
	3,757.000	Local	184.254421	692,243.86	388.590000	1,459,932.63	767,688.77	0.17
		Base	184.254421	692,243.86	388.590000	1,459,932.63	767,688.77	0.17
655663102	NORDSON CORP COMMON STOCK							
	26,096.000	Local	56.642669	1,478,147.08	145.300000	3,791,748.80	2,313,601.72	0.44
		Base	56.642669	1,478,147.08	145.300000	3,791,748.80	2,313,601.72	0.44
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	25,684.000	Local	60.908476	1,564,373.31	70.340000	1,806,612.56	242,239.25	0.21
		Base	60.908476	1,564,373.31	70.340000	1,806,612.56	242,239.25	0.21
67011P100	NOW INC COMMON STOCK USD.01							
	55,456.000	Local	29.100727	1,613,809.92	8.830000	489,676.48	-1,124,133.44	0.06
		Base	29.100727	1,613,809.92	8.830000	489,676.48	-1,124,133.44	0.06
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	28,271.000	Local	54.209695	1,532,562.28	24.520000	693,204.92	-839,357.36	0.08
		Base	54.209695	1,532,562.28	24.520000	693,204.92	-839,357.36	0.08
670704105	NUVASIVE INC COMMON STOCK USD.001							
	26,520.000	Local	67.895543	1,800,589.80	65.810000	1,745,281.20	-55,308.60	0.20
		Base	67.895543	1,800,589.80	65.810000	1,745,281.20	-55,308.60	0.20
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	102,186.000	Local	22.591511	2,308,536.19	38.100000	3,893,286.60	1,584,750.41	0.45
		Base	22.591511	2,308,536.19	38.100000	3,893,286.60	1,584,750.41	0.45
67098H104	O I GLASS INC COMMON STOCK							
	154,214.000	Local	14.698481	2,266,711.61	10.800000	1,665,511.20	-601,200.41	0.19
		Base	14.698481	2,266,711.61	10.800000	1,665,511.20	-601,200.41	0.19

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680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	146,170.000	Local	16.410025	2,398,653.34	19.720000	2,882,472.40	483,819.06	0.33
		Base	16.410025	2,398,653.34	19.720000	2,882,472.40	483,819.06	0.33
680665205	OLIN CORP COMMON STOCK USD1.0							
	81,403.000	Local	18.801585	1,530,505.40	16.190000	1,317,914.57	-212,590.83	0.15
		Base	18.801585	1,530,505.40	16.190000	1,317,914.57	-212,590.83	0.15
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	27,957.000	Local	71.454783	1,997,661.37	50.870000	1,422,172.59	-575,488.78	0.16
		Base	71.454783	1,997,661.37	50.870000	1,422,172.59	-575,488.78	0.16
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	110,908.000	Local	30.057561	3,333,623.98	39.600000	4,391,956.80	1,058,332.82	0.51
		Base	30.057561	3,333,623.98	39.600000	4,391,956.80	1,058,332.82	0.51
68235P108	ONE GAS INC COMMON STOCK							
	26,904.000	Local	41.265156	1,110,197.76	82.140000	2,209,894.56	1,099,696.80	0.26
		Base	41.265156	1,110,197.76	82.140000	2,209,894.56	1,099,696.80	0.26
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	34,829.000	Local	40.003979	1,393,298.60	72.150000	2,512,912.35	1,119,613.75	0.29
		Base	40.003979	1,393,298.60	72.150000	2,512,912.35	1,119,613.75	0.29
690742101	OWENS CORNING COMMON STOCK USD.001							
	55,654.000	Local	60.764086	3,381,764.44	56.490000	3,143,894.46	-237,869.98	0.36
		Base	60.764086	3,381,764.44	56.490000	3,143,894.46	-237,869.98	0.36
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	52,146.000	Local	23.793106	1,240,715.28	22.390000	1,167,548.94	-73,166.34	0.14
		Base	23.793106	1,240,715.28	22.390000	1,167,548.94	-73,166.34	0.14
69349H107	PNM RESOURCES INC COMMON STOCK							
	40,922.000	Local	18.360122	751,332.90	47.080000	1,926,607.76	1,175,274.86	0.22
		Base	18.360122	751,332.90	47.080000	1,926,607.76	1,175,274.86	0.22
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	32,275.000	Local	95.404915	3,079,193.62	94.200000	3,040,305.00	-38,888.62	0.35
		Base	95.404915	3,079,193.62	94.200000	3,040,305.00	-38,888.62	0.35

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69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	10,202.000	Local	151.518371	1,545,790.42	148.550000	1,515,507.10	-30,283.32	0.18
		Base	151.518371	1,545,790.42	148.550000	1,515,507.10	-30,283.32	0.18
69370C100	PTC INC COMMON STOCK USD.01							
	53,216.000	Local	26.555399	1,413,172.13	75.550000	4,020,468.80	2,607,296.67	0.47
		Base	26.555399	1,413,172.13	75.550000	4,020,468.80	2,607,296.67	0.47
695263103	PACWEST BANCORP COMMON STOCK							
	61,371.000	Local	43.001189	2,639,025.96	31.640000	1,941,778.44	-697,247.52	0.22
		Base	43.001189	2,639,025.96	31.640000	1,941,778.44	-697,247.52	0.22
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	11,285.000	Local	84.661943	955,410.03	57.610000	650,128.85	-305,281.18	0.08
		Base	84.661943	955,410.03	57.610000	650,128.85	-305,281.18	0.08
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	122,068.000	Local	24.197675	2,953,761.85	18.260000	2,228,961.68	-724,800.17	0.26
		Base	24.197675	2,953,761.85	18.260000	2,228,961.68	-724,800.17	0.26
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	44,103.000	Local	22.517082	993,070.88	23.790000	1,049,210.37	56,139.49	0.12
		Base	22.517082	993,070.88	23.790000	1,049,210.37	56,139.49	0.12
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	99,292.000	Local	16.741450	1,662,292.05	5.730000	568,943.16	-1,093,348.89	0.07
		Base	16.741450	1,662,292.05	5.730000	568,943.16	-1,093,348.89	0.07
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	115,820.000	Local	32.431506	3,756,217.07	20.210000	2,340,722.20	-1,415,494.87	0.27
		Base	32.431506	3,756,217.07	20.210000	2,340,722.20	-1,415,494.87	0.27
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	56,121.000	Local	24.670024	1,384,506.41	29.570000	1,659,497.97	274,991.56	0.19
		Base	24.670024	1,384,506.41	29.570000	1,659,497.97	274,991.56	0.19
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	16,396.000	Local	136.501718	2,238,082.17	165.860000	2,719,440.56	481,358.39	0.31
		Base	136.501718	2,238,082.17	165.860000	2,719,440.56	481,358.39	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
715347100	PERSPECTA INC COMMON STOCK USD.01							
	69,955.000	Local	21.414396	1,498,044.10	24.970000	1,746,776.35	248,732.25	0.20
		Base	21.414396	1,498,044.10	24.970000	1,746,776.35	248,732.25	0.20
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	26,774.000	Local	30.502567	816,675.72	21.160000	566,537.84	-250,137.88	0.07
		Base	30.502567	816,675.72	21.160000	566,537.84	-250,137.88	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	36,807.000	Local	64.844469	2,386,730.37	52.640000	1,937,520.48	-449,209.89	0.22
		Base	64.844469	2,386,730.37	52.640000	1,937,520.48	-449,209.89	0.22
731068102	POLARIS INC COMMON STOCK USD.01							
	29,152.000	Local	61.158238	1,782,884.95	82.530000	2,405,914.56	623,029.61	0.28
		Base	61.158238	1,782,884.95	82.530000	2,405,914.56	623,029.61	0.28
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
	46,089.000	Local	35.214386	1,622,995.82	24.760000	1,141,163.64	-481,832.18	0.13
		Base	35.214386	1,622,995.82	24.760000	1,141,163.64	-481,832.18	0.13
73278L105	POOL CORP COMMON STOCK USD.001							
	20,357.000	Local	91.360006	1,859,815.65	210.960000	4,294,512.72	2,434,697.07	0.50
		Base	91.360006	1,859,815.65	210.960000	4,294,512.72	2,434,697.07	0.50
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	33,949.000	Local	49.402789	1,677,175.28	101.260000	3,437,675.74	1,760,500.46	0.40
		Base	49.402789	1,677,175.28	101.260000	3,437,675.74	1,760,500.46	0.40
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	36,820.000	Local	39.662743	1,460,382.20	36.740000	1,352,766.80	-107,615.40	0.16
		Base	39.662743	1,460,382.20	36.740000	1,352,766.80	-107,615.40	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	25,567.000	Local	54.436228	1,391,771.03	37.360000	955,183.12	-436,587.91	0.11
		Base	54.436228	1,391,771.03	37.360000	955,183.12	-436,587.91	0.11
74164M108	PRIMERICA INC COMMON STOCK							
	20,958.000	Local	43.005920	901,318.08	111.340000	2,333,463.72	1,432,145.64	0.27
		Base	43.005920	901,318.08	111.340000	2,333,463.72	1,432,145.64	0.27

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743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	48,291.000	Local	54.299276	2,622,166.34	64.600000	3,119,598.60	497,432.26	0.36
		Base	54.299276	2,622,166.34	64.600000	3,119,598.60	497,432.26	0.36
749607107	RLI CORP COMMON STOCK USD1.0							
	1,492.000	Local	88.662058	132,283.79	80.380000	119,926.96	-12,356.83	0.01
		Base	88.662058	132,283.79	80.380000	119,926.96	-12,356.83	0.01
74967X103	RH COMMON STOCK USD.0001							
	678.000	Local	203.675649	138,092.09	181.400000	122,989.20	-15,102.89	0.01
		Base	203.675649	138,092.09	181.400000	122,989.20	-15,102.89	0.01
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	66,092.000	Local	30.008245	1,983,304.96	64.110000	4,237,158.12	2,253,853.16	0.49
		Base	30.008245	1,983,304.96	64.110000	4,237,158.12	2,253,853.16	0.49
754907103	RAYONIER INC REIT							
	65,084.000	Local	23.983322	1,560,930.50	26.530000	1,726,678.52	165,748.02	0.20
		Base	23.983322	1,560,930.50	26.530000	1,726,678.52	165,748.02	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	20,838.000	Local	66.635552	1,388,551.63	77.640000	1,617,862.32	229,310.69	0.19
		Base	66.635552	1,388,551.63	77.640000	1,617,862.32	229,310.69	0.19
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	31,991.000	Local	58.361257	1,867,034.96	122.030000	3,903,861.73	2,036,826.77	0.45
		Base	58.361257	1,867,034.96	122.030000	3,903,861.73	2,036,826.77	0.45
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	33,922.000	Local	45.510748	1,543,815.61	102.290000	3,469,881.38	1,926,065.77	0.40
		Base	45.510748	1,543,815.61	102.290000	3,469,881.38	1,926,065.77	0.40
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,087.000	Local	79.350447	1,911,314.22	85.600000	2,061,847.20	150,532.98	0.24
		Base	79.350447	1,911,314.22	85.600000	2,061,847.20	150,532.98	0.24
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	62,935.000	Local	19.531231	1,229,198.02	10.750000	676,551.25	-552,646.77	0.08
		Base	19.531231	1,229,198.02	10.750000	676,551.25	-552,646.77	0.08

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780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	33,652.000	Local	78.870377	2,654,145.94	96.470000	3,246,408.44	592,262.50	0.38
		Base	78.870377	2,654,145.94	96.470000	3,246,408.44	592,262.50	0.38
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	27,357.000	Local	69.073427	1,889,641.75	38.040000	1,040,660.28	-848,981.47	0.12
		Base	69.073427	1,889,641.75	38.040000	1,040,660.28	-848,981.47	0.12
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	64,736.000	Local	29.257763	1,894,030.55	54.710000	3,541,706.56	1,647,676.01	0.41
		Base	29.257763	1,894,030.55	54.710000	3,541,706.56	1,647,676.01	0.41
78442P106	SLM CORP COMMON STOCK USD.2							
	214,040.000	Local	9.513471	2,036,263.27	10.370000	2,219,594.80	183,331.53	0.26
		Base	9.513471	2,036,263.27	10.370000	2,219,594.80	183,331.53	0.26
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	83,559.000	Local	339.020049	28,328,176.25	331.090000	27,665,549.31	-662,626.94	3.20
		Base	339.020049	28,328,176.25	331.090000	27,665,549.31	-662,626.94	3.20
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	99,137.000	Local	24.780719	2,456,686.11	19.550000	1,938,128.35	-518,557.76	0.22
		Base	24.780719	2,456,686.11	19.550000	1,938,128.35	-518,557.76	0.22
78573M104	SABRE CORP COMMON STOCK USD.01							
	137,329.000	Local	23.514416	3,229,211.30	13.615000	1,869,734.34	-1,359,476.96	0.22
		Base	23.514416	3,229,211.30	13.615000	1,869,734.34	-1,359,476.96	0.22
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	59,417.000	Local	24.788804	1,472,876.36	12.440000	739,147.48	-733,728.88	0.09
		Base	24.788804	1,472,876.36	12.440000	739,147.48	-733,728.88	0.09
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	10,030.000	Local	158.749330	1,592,255.78	123.560000	1,239,306.80	-352,948.98	0.14
		Base	158.749330	1,592,255.78	123.560000	1,239,306.80	-352,948.98	0.14
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	25,268.000	Local	49.810715	1,258,617.14	80.130000	2,024,724.84	766,107.70	0.23
		Base	49.810715	1,258,617.14	80.130000	2,024,724.84	766,107.70	0.23

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80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	27,773.000	Local	46.177065	1,282,475.62	18.240000	506,579.52	-775,896.10	0.06
		Base	46.177065	1,282,475.62	18.240000	506,579.52	-775,896.10	0.06
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	20,049.000	Local	53.225770	1,067,123.47	105.990000	2,124,993.51	1,057,870.04	0.25
		Base	53.225770	1,067,123.47	105.990000	2,124,993.51	1,057,870.04	0.25
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	30,393.000	Local	73.477869	2,233,212.86	55.780000	1,695,321.54	-537,891.32	0.20
		Base	73.477869	2,233,212.86	55.780000	1,695,321.54	-537,891.32	0.20
816850101	SEMTECH CORP COMMON STOCK USD.01							
	33,943.000	Local	52.869028	1,794,533.42	39.490000	1,340,409.07	-454,124.35	0.16
		Base	52.869028	1,794,533.42	39.490000	1,340,409.07	-454,124.35	0.16
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	21,609.000	Local	34.003577	734,783.30	49.180000	1,062,730.62	327,947.32	0.12
		Base	34.003577	734,783.30	49.180000	1,062,730.62	327,947.32	0.12
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	92,767.000	Local	13.193855	1,223,954.31	47.790000	4,433,334.93	3,209,380.62	0.51
		Base	13.193855	1,223,954.31	47.790000	4,433,334.93	3,209,380.62	0.51
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	83,901.000	Local	22.886224	1,920,177.12	18.080000	1,516,930.08	-403,247.04	0.18
		Base	22.886224	1,920,177.12	18.080000	1,516,930.08	-403,247.04	0.18
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	27,701.000	Local	84.860068	2,350,708.73	125.100000	3,465,395.10	1,114,686.37	0.40
		Base	84.860068	2,350,708.73	125.100000	3,465,395.10	1,114,686.37	0.40
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	22,220.000	Local	52.098780	1,157,634.90	88.680000	1,970,469.60	812,834.70	0.23
		Base	52.098780	1,157,634.90	88.680000	1,970,469.60	812,834.70	0.23
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	39,462.000	Local	18.113263	714,785.60	28.630000	1,129,797.06	415,011.46	0.13
		Base	18.113263	714,785.60	28.630000	1,129,797.06	415,011.46	0.13

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83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	40,315.000	Local	58.660497	2,364,897.93	25.280000	1,019,163.20	-1,345,734.73	0.12
		Base	58.660497	2,364,897.93	25.280000	1,019,163.20	-1,345,734.73	0.12
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	68,301.000	Local	36.574474	2,498,073.13	33.080000	2,259,397.08	-238,676.05	0.26
		Base	36.574474	2,498,073.13	33.080000	2,259,397.08	-238,676.05	0.26
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	24,730.000	Local	86.933375	2,149,862.36	124.720000	3,084,325.60	934,463.24	0.36
		Base	86.933375	2,149,862.36	124.720000	3,084,325.60	934,463.24	0.36
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	50,827.000	Local	33.920328	1,724,068.49	48.210000	2,450,369.67	726,301.18	0.28
		Base	33.920328	1,724,068.49	48.210000	2,450,369.67	726,301.18	0.28
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	27,984.000	Local	78.064966	2,184,570.02	64.680000	1,810,005.12	-374,564.90	0.21
		Base	78.064966	2,184,570.02	64.680000	1,810,005.12	-374,564.90	0.21
84857L101	SPIRE INC COMMON STOCK USD1.0							
	25,729.000	Local	77.743081	2,000,251.73	75.050000	1,930,961.45	-69,290.28	0.22
		Base	77.743081	2,000,251.73	75.050000	1,930,961.45	-69,290.28	0.22
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	50,635.000	Local	45.348370	2,296,214.71	45.500000	2,303,892.50	7,677.79	0.27
		Base	45.348370	2,296,214.71	45.500000	2,303,892.50	7,677.79	0.27
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	60,079.000	Local	21.622235	1,299,042.28	15.980000	960,062.42	-338,979.86	0.11
		Base	21.622235	1,299,042.28	15.980000	960,062.42	-338,979.86	0.11
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	110,094.000	Local	15.592027	1,716,588.60	26.630000	2,931,803.22	1,215,214.62	0.34
		Base	15.592027	1,716,588.60	26.630000	2,931,803.22	1,215,214.62	0.34
858912108	STERICYCLE INC COMMON STOCK USD.01							
	46,216.000	Local	48.652404	2,248,519.50	57.430000	2,654,184.88	405,665.38	0.31
		Base	48.652404	2,248,519.50	57.430000	2,654,184.88	405,665.38	0.31

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85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	103,103.000	Local	24.114587	2,486,286.28	16.580000	1,709,447.74	-776,838.54	0.20
		Base	24.114587	2,486,286.28	16.580000	1,709,447.74	-776,838.54	0.20
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	34,927.000	Local	49.816223	1,739,931.23	54.440000	1,901,425.88	161,494.65	0.22
		Base	49.816223	1,739,931.23	54.440000	1,901,425.88	161,494.65	0.22
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	16,956.000	Local	78.289931	1,327,484.07	66.050000	1,119,943.80	-207,540.27	0.13
		Base	78.289931	1,327,484.07	66.050000	1,119,943.80	-207,540.27	0.13
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	75,018.000	Local	24.980718	1,874,003.47	29.020000	2,177,022.36	303,018.89	0.25
		Base	24.980718	1,874,003.47	29.020000	2,177,022.36	303,018.89	0.25
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	20,852.000	Local	93.507249	1,949,813.16	125.030000	2,607,125.56	657,312.40	0.30
		Base	93.507249	1,949,813.16	125.030000	2,607,125.56	657,312.40	0.30
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	31,735.000	Local	46.556568	1,477,472.70	63.350000	2,010,412.25	532,939.55	0.23
		Base	46.556568	1,477,472.70	63.350000	2,010,412.25	532,939.55	0.23
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	78,199.000	Local	37.665265	2,945,386.08	36.440000	2,849,571.56	-95,814.52	0.33
		Base	37.665265	2,945,386.08	36.440000	2,849,571.56	-95,814.52	0.33
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
	71,110.000	Local	14.542929	1,034,147.68	15.330000	1,090,116.30	55,968.62	0.13
		Base	14.542929	1,034,147.68	15.330000	1,090,116.30	55,968.62	0.13
876664103	TAUBMAN CENTERS INC REIT USD.01							
	30,967.000	Local	56.125936	1,738,051.86	52.060000	1,612,142.02	-125,909.84	0.19
		Base	56.125936	1,738,051.86	52.060000	1,612,142.02	-125,909.84	0.19
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	67,731.000	Local	25.746005	1,743,802.66	22.520000	1,525,302.12	-218,500.54	0.18
		Base	25.746005	1,743,802.66	22.520000	1,525,302.12	-218,500.54	0.18

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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
878237106	TECH DATA CORP COMMON STOCK USD.0015							
	17,902.000	Local	52.250938	935,396.30	142.390000	2,549,065.78	1,613,669.48	0.29
		Base	52.250938	935,396.30	142.390000	2,549,065.78	1,613,669.48	0.29
87901J105	TEGNA INC COMMON STOCK USD1.0							
	110,857.000	Local	14.532412	1,611,019.61	14.320000	1,587,472.24	-23,547.37	0.18
		Base	14.532412	1,611,019.61	14.320000	1,587,472.24	-23,547.37	0.18
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	18,681.000	Local	127.770047	2,386,872.24	337.320000	6,301,474.92	3,914,602.68	0.73
		Base	127.770047	2,386,872.24	337.320000	6,301,474.92	3,914,602.68	0.73
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	49,850.000	Local	32.814861	1,635,820.84	20.140000	1,003,979.00	-631,841.84	0.12
		Base	32.814861	1,635,820.84	20.140000	1,003,979.00	-631,841.84	0.12
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	23,177.000	Local	52.199489	1,209,827.56	74.750000	1,732,480.75	522,653.19	0.20
		Base	52.199489	1,209,827.56	74.750000	1,732,480.75	522,653.19	0.20
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	53,520.000	Local	29.549737	1,581,501.95	26.280000	1,406,505.60	-174,996.35	0.16
		Base	29.549737	1,581,501.95	26.280000	1,406,505.60	-174,996.35	0.16
88076W103	TERADATA CORP COMMON STOCK USD.01							
	57,197.000	Local	29.893220	1,709,802.51	19.940000	1,140,508.18	-569,294.33	0.13
		Base	29.893220	1,709,802.51	19.940000	1,140,508.18	-569,294.33	0.13
880770102	TERADYNE INC COMMON STOCK USD.125							
	86,202.000	Local	24.302635	2,094,935.73	58.760000	5,065,229.52	2,970,293.79	0.59
		Base	24.302635	2,094,935.73	58.760000	5,065,229.52	2,970,293.79	0.59
880779103	TEREX CORP COMMON STOCK USD.01							
	33,679.000	Local	24.047618	809,899.74	22.010000	741,274.79	-68,624.95	0.09
		Base	24.047618	809,899.74	22.010000	741,274.79	-68,624.95	0.09
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	28,024.000	Local	79.588633	2,230,391.84	80.870000	2,266,300.88	35,909.04	0.26
		Base	79.588633	2,230,391.84	80.870000	2,266,300.88	35,909.04	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
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	25,746.000	Local	78.082902	2,010,322.40	47.080000	1,212,121.68	-798,200.72	0.14
		Base	78.082902	2,010,322.40	47.080000	1,212,121.68	-798,200.72	0.14
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	33,127.000	Local	46.392904	1,536,857.73	56.220000	1,862,399.94	325,542.21	0.22
		Base	46.392904	1,536,857.73	56.220000	1,862,399.94	325,542.21	0.22
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	27,983.000	Local	42.258658	1,182,524.02	75.410000	2,110,198.03	927,674.01	0.24
		Base	42.258658	1,182,524.02	75.410000	2,110,198.03	927,674.01	0.24
887389104	TIMKEN CO COMMON STOCK							
	34,608.000	Local	28.352203	981,213.05	44.840000	1,551,822.72	570,609.67	0.18
		Base	28.352203	981,213.05	44.840000	1,551,822.72	570,609.67	0.18
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	64,593.000	Local	28.915483	1,867,737.77	37.030000	2,391,878.79	524,141.02	0.28
		Base	28.915483	1,867,737.77	37.030000	2,391,878.79	524,141.02	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	8,511.000	Local	21.876016	186,186.77	32.080000	273,032.88	86,846.11	0.03
		Base	21.876016	186,186.77	32.080000	273,032.88	86,846.11	0.03
891092108	TORO CO COMMON STOCK USD1.0							
	54,392.000	Local	39.767291	2,163,022.49	71.430000	3,885,220.56	1,722,198.07	0.45
		Base	39.767291	2,163,022.49	71.430000	3,885,220.56	1,722,198.07	0.45
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	28,480.000	Local	78.826057	2,244,966.09	38.110000	1,085,372.80	-1,159,593.29	0.13
		Base	78.826057	2,244,966.09	38.110000	1,085,372.80	-1,159,593.29	0.13
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	29,829.000	Local	64.285305	1,917,566.36	95.650000	2,853,143.85	935,577.49	0.33
		Base	64.285305	1,917,566.36	95.650000	2,853,143.85	935,577.49	0.33
896239100	TRIMBLE INC COMMON STOCK							
	126,624.000	Local	22.152682	2,805,061.24	39.480000	4,999,115.52	2,194,054.28	0.58
		Base	22.152682	2,805,061.24	39.480000	4,999,115.52	2,194,054.28	0.58

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896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	50,107.000	Local	10.712379	536,765.18	20.350000	1,019,677.45	482,912.27	0.12
		Base	10.712379	536,765.18	20.350000	1,019,677.45	482,912.27	0.12
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	53,383.000	Local	30.292192	1,617,088.08	23.450000	1,251,831.35	-365,256.73	0.14
		Base	30.292192	1,617,088.08	23.450000	1,251,831.35	-365,256.73	0.14
898402102	TRUSTMARK CORP COMMON STOCK							
	32,841.000	Local	22.919984	752,715.21	26.900000	883,422.90	130,707.69	0.10
		Base	22.919984	752,715.21	26.900000	883,422.90	130,707.69	0.10
902104108	II VI INC COMMON STOCK							
	44,641.000	Local	33.438712	1,492,737.55	29.690000	1,325,391.29	-167,346.26	0.15
		Base	33.438712	1,492,737.55	29.690000	1,325,391.29	-167,346.26	0.15
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	19,844.000	Local	142.359635	2,824,984.59	313.350000	6,218,117.40	3,393,132.81	0.72
		Base	142.359635	2,824,984.59	313.350000	6,218,117.40	3,393,132.81	0.72
902681105	UGI CORP COMMON STOCK							
	106,374.000	Local	26.704696	2,840,685.35	36.040000	3,833,718.96	993,033.61	0.44
		Base	26.704696	2,840,685.35	36.040000	3,833,718.96	993,033.61	0.44
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	22,066.000	Local	76.605800	1,690,383.58	58.150000	1,283,137.90	-407,245.68	0.15
		Base	76.605800	1,690,383.58	58.150000	1,283,137.90	-407,245.68	0.15
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	113,401.000	Local	18.030136	2,044,635.47	15.390000	1,745,241.39	-299,394.08	0.20
		Base	18.030136	2,044,635.47	15.390000	1,745,241.39	-299,394.08	0.20
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	52,014.000	Local	40.435038	2,103,188.05	28.880000	1,502,164.32	-601,023.73	0.17
		Base	40.435038	2,103,188.05	28.880000	1,502,164.32	-601,023.73	0.17
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	86,791.000	Local	28.393164	2,464,271.07	8.020000	696,063.82	-1,768,207.25	0.08
		Base	28.393164	2,464,271.07	8.020000	696,063.82	-1,768,207.25	0.08

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91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	22,243.000	Local	66.314885	1,475,041.99	102.960000	2,290,139.28	815,097.29	0.26
		Base	66.314885	1,475,041.99	102.960000	2,290,139.28	815,097.29	0.26
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	21,652.000	Local	101.382610	2,195,136.27	158.790000	3,438,121.08	1,242,984.81	0.40
		Base	101.382610	2,195,136.27	158.790000	3,438,121.08	1,242,984.81	0.40
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	36,141.000	Local	23.917031	864,385.42	23.510000	849,674.91	-14,710.51	0.10
		Base	23.917031	864,385.42	23.510000	849,674.91	-14,710.51	0.10
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	58,414.000	Local	22.958651	1,341,106.64	16.200000	946,306.80	-394,799.84	0.11
		Base	22.958651	1,341,106.64	16.200000	946,306.80	-394,799.84	0.11
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	199,970.000	Local	10.977490	2,195,168.69	9.300000	1,859,721.00	-335,447.69	0.22
		Base	10.977490	2,195,168.69	9.300000	1,859,721.00	-335,447.69	0.22
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,942.000	Local	99.245153	1,085,940.46	116.220000	1,271,679.24	185,738.78	0.15
		Base	99.245153	1,085,940.46	116.220000	1,271,679.24	185,738.78	0.15
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	95,933.000	Local	12.342806	1,184,082.45	19.500000	1,870,693.50	686,611.05	0.22
		Base	12.342806	1,184,082.45	19.500000	1,870,693.50	686,611.05	0.22
92552V100	VIASAT INC COMMON STOCK USD.0001							
	29,279.000	Local	73.544968	2,153,323.12	57.500000	1,683,542.50	-469,780.62	0.19
		Base	73.544968	2,153,323.12	57.500000	1,683,542.50	-469,780.62	0.19
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	67,204.000	Local	10.148556	682,023.57	18.700000	1,256,714.80	574,691.23	0.15
		Base	10.148556	682,023.57	18.700000	1,256,714.80	574,691.23	0.15
92839U206	VISTEON CORP COMMON STOCK							
	14,381.000	Local	126.453790	1,818,531.96	65.040000	935,340.24	-883,191.72	0.11
		Base	126.453790	1,818,531.96	65.040000	935,340.24	-883,191.72	0.11

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938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	39,937.000	Local	18.550339	740,844.89	29.990000	1,197,710.63	456,865.74	0.14
		Base	18.550339	740,844.89	29.990000	1,197,710.63	456,865.74	0.14
942622200	WATSCO INC COMMON STOCK USD.5							
	16,590.000	Local	93.483578	1,550,892.56	156.980000	2,604,298.20	1,053,405.64	0.30
		Base	93.483578	1,550,892.56	156.980000	2,604,298.20	1,053,405.64	0.30
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	47,244.000	Local	25.286183	1,194,620.45	37.970000	1,793,854.68	599,234.23	0.21
		Base	25.286183	1,194,620.45	37.970000	1,793,854.68	599,234.23	0.21
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	61,428.000	Local	24.447791	1,501,778.92	26.930000	1,654,256.04	152,477.12	0.19
		Base	24.447791	1,501,778.92	26.930000	1,654,256.04	152,477.12	0.19
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	93,484.000	Local	7.131723	666,702.00	18.880000	1,764,977.92	1,098,275.92	0.20
		Base	7.131723	666,702.00	18.880000	1,764,977.92	1,098,275.92	0.20
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	22,632.000	Local	24.375017	551,655.39	33.600000	760,435.20	208,779.81	0.09
		Base	24.375017	551,655.39	33.600000	760,435.20	208,779.81	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	37,884.000	Local	69.954587	2,650,159.59	150.560000	5,703,815.04	3,053,655.45	0.66
		Base	69.954587	2,650,159.59	150.560000	5,703,815.04	3,053,655.45	0.66
96208T104	WEX INC COMMON STOCK USD.01							
	22,035.000	Local	93.047820	2,050,308.72	187.240000	4,125,833.40	2,075,524.68	0.48
		Base	93.047820	2,050,308.72	187.240000	4,125,833.40	2,075,524.68	0.48
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	22,226.000	Local	43.855590	974,734.34	37.190000	826,584.94	-148,149.40	0.10
		Base	43.855590	974,734.34	37.190000	826,584.94	-148,149.40	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	39,784.000	Local	35.755641	1,422,502.41	62.390000	2,482,123.76	1,059,621.35	0.29
		Base	35.755641	1,422,502.41	62.390000	2,482,123.76	1,059,621.35	0.29

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97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	29,106.000	Local	71.706639	2,087,093.43	53.410000	1,554,551.46	-532,541.97	0.18
		Base	71.706639	2,087,093.43	53.410000	1,554,551.46	-532,541.97	0.18
980745103	WOODWARD INC COMMON STOCK USD.00292							
	28,680.000	Local	39.443147	1,131,229.46	103.200000	2,959,776.00	1,828,546.54	0.34
		Base	39.443147	1,131,229.46	103.200000	2,959,776.00	1,828,546.54	0.34
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	33,535.000	Local	40.393959	1,354,611.40	28.280000	948,369.80	-406,241.60	0.11
		Base	40.393959	1,354,611.40	28.280000	948,369.80	-406,241.60	0.11
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	24,174.000	Local	76.447063	1,848,031.29	46.770000	1,130,617.98	-717,413.31	0.13
		Base	76.447063	1,848,031.29	46.770000	1,130,617.98	-717,413.31	0.13
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	18,701.000	Local	18.766429	350,950.99	31.800000	594,691.80	243,740.81	0.07
		Base	18.766429	350,950.99	31.800000	594,691.80	243,740.81	0.07
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
	213,004.000	Local	14.275843	3,040,811.67	9.330000	1,987,327.32	-1,053,484.35	0.23
		Base	14.275843	3,040,811.67	9.330000	1,987,327.32	-1,053,484.35	0.23
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	23,736.000	Local	59.126120	1,403,417.59	30.000000	712,080.00	-691,337.59	0.08
		Base	59.126120	1,403,417.59	30.000000	712,080.00	-691,337.59	0.08
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
	46,123.000	Local	45.411425	2,094,511.17	39.900000	1,840,307.70	-254,203.47	0.21
		Base	45.411425	2,094,511.17	39.900000	1,840,307.70	-254,203.47	0.21
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	48,408.000	Local	58.989804	2,855,578.44	50.950000	2,466,387.60	-389,190.84	0.29
		Base	58.989804	2,855,578.44	50.950000	2,466,387.60	-389,190.84	0.29
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	47,555.000	Local	60.996481	2,900,687.66	73.970000	3,517,643.35	616,955.69	0.41
		Base	60.996481	2,900,687.66	73.970000	3,517,643.35	616,955.69	0.41

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985817105	YELP INC COMMON STOCK USD.000001							
	32,359.000	Local	34.720976	1,123,536.05	31.270000	1,011,865.93	-111,670.12	0.12
		Base	34.720976	1,123,536.05	31.270000	1,011,865.93	-111,670.12	0.12
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	44,656.000	Local	41.640568	1,859,501.20	23.930000	1,068,618.08	-790,883.12	0.12
		Base	41.640568	1,859,501.20	23.930000	1,068,618.08	-790,883.12	0.12
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01							
	43,848.000	Local	48.008009	2,105,055.19	14.120000	619,133.76	-1,485,921.43	0.07
		Base	48.008009	2,105,055.19	14.120000	619,133.76	-1,485,921.43	0.07
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	12,889.000	Local	109.126484	1,406,531.25	164.600000	2,121,529.40	714,998.15	0.25
		Base	109.126484	1,406,531.25	164.600000	2,121,529.40	714,998.15	0.25
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK							
	78,966.000	Local	26.997401	2,131,876.75	21.200000	1,674,079.20	-457,797.55	0.19
		Base	26.997401	2,131,876.75	21.200000	1,674,079.20	-457,797.55	0.19
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	24,554.000	Local	72.984196	1,792,053.96	69.720000	1,711,904.88	-80,149.08	0.20
		Base	72.984196	1,792,053.96	69.720000	1,711,904.88	-80,149.08	0.20
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	79,818.000	Local	26.034243	2,078,001.22	24.010000	1,916,430.18	-161,571.04	0.22
		Base	26.034243	2,078,001.22	24.010000	1,916,430.18	-161,571.04	0.22
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	22,562.000	Local	107.442145	2,424,109.67	170.400000	3,844,564.80	1,420,455.13	0.44
		Base	107.442145	2,424,109.67	170.400000	3,844,564.80	1,420,455.13	0.44
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1							
	290,911.000	Local	8.001474	2,327,716.76	3.350000	974,551.85	-1,353,164.91	0.11
		Base	8.001474	2,327,716.76	3.350000	974,551.85	-1,353,164.91	0.11
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	22,657.000	Local	99.909785	2,263,655.99	26.840000	608,113.88	-1,655,542.11	0.07
		Base	99.909785	2,263,655.99	26.840000	608,113.88	-1,655,542.11	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
US DOLLAR Total									
		20,731,545.000	Local		719,827,072.98		845,395,091.59	125,568,018.61	97.80
			Base		719,827,072.98		845,395,091.59	125,568,018.61	97.80
EQUITY Total									
		20,731,545.000	Base		719,827,072.98		845,395,091.59	125,568,018.61	97.80

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		39,724,019.420	Base		738,829,166.76		864,400,238.64	125,571,071.88	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.665959	31 Dec 2030		
		Local	16,845,592.950	100.059221	16,855,569.03	100.080000	16,859,069.42	3,500.39	2.93
		Base		100.059221	16,855,569.03	100.080000	16,859,069.42	3,500.39	2.93
US DOLLAR Total									
		Local	16,845,592.950		16,855,569.03		16,859,069.42	3,500.39	2.93
		Base			16,855,569.03		16,859,069.42	3,500.39	2.93
CASH EQUIVALENT Total									
		Base	16,845,592.950		16,855,569.03		16,859,069.42	3,500.39	2.93
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	31,511.000	16.705344	526,402.09	55.010000	1,733,420.11	1,207,018.02	0.30
		Base		16.705344	526,402.09	55.010000	1,733,420.11	1,207,018.02	0.30
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,525.000	26.494999	676,284.84	34.550000	881,888.75	205,603.91	0.15
		Base		26.494999	676,284.84	34.550000	881,888.75	205,603.91	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	51,552.000	26.514370	1,366,868.81	32.920000	1,697,091.84	330,223.03	0.29
		Base		26.514370	1,366,868.81	32.920000	1,697,091.84	330,223.03	0.29
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	247,250.000	5.626984	1,391,271.88	2.310000	571,147.50	-820,124.38	0.10
		Base		5.626984	1,391,271.88	2.310000	571,147.50	-820,124.38	0.10
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,488.000	24.060027	637,302.00	7.750000	205,282.00	-432,020.00	0.04
		Base		24.060027	637,302.00	7.750000	205,282.00	-432,020.00	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
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	36,211.000	Local	18.326403	663,617.38	73.600000	2,665,129.60	2,001,512.22	0.46
		Base	18.326403	663,617.38	73.600000	2,665,129.60	2,001,512.22	0.46
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	7,205.000	Local	64.671103	465,955.30	48.010000	345,912.05	-120,043.25	0.06
		Base	64.671103	465,955.30	48.010000	345,912.05	-120,043.25	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
	8,526.000	Local	48.482038	413,357.86	53.900000	459,551.40	46,193.54	0.08
		Base	48.482038	413,357.86	53.900000	459,551.40	46,193.54	0.08
002474104	AZZ INC COMMON STOCK USD1.0							
	20,250.000	Local	31.459205	637,048.90	36.890000	747,022.50	109,973.60	0.13
		Base	31.459205	637,048.90	36.890000	747,022.50	109,973.60	0.13
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	48,665.000	Local	15.554247	756,947.44	13.130000	638,971.45	-117,975.99	0.11
		Base	15.554247	756,947.44	13.130000	638,971.45	-117,975.99	0.11
004239109	ACADIA REALTY TRUST REIT USD.001							
	67,496.000	Local	26.623374	1,796,971.25	22.840000	1,541,608.64	-255,362.61	0.27
		Base	26.623374	1,796,971.25	22.840000	1,541,608.64	-255,362.61	0.27
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
	36,877.000	Local	22.471213	828,670.91	1.440000	53,102.88	-775,568.03	0.01
		Base	22.471213	828,670.91	1.440000	53,102.88	-775,568.03	0.01
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	10,735.000	Local	72.721433	780,664.58	76.270000	818,758.45	38,093.87	0.14
		Base	72.721433	780,664.58	76.270000	818,758.45	38,093.87	0.14
00738A106	ADTRAN INC COMMON STOCK USD.01							
	37,184.000	Local	19.557787	727,236.77	8.045000	299,145.28	-428,091.49	0.05
		Base	19.557787	727,236.77	8.045000	299,145.28	-428,091.49	0.05
00770F104	AEGION CORP COMMON STOCK USD.01							
	24,106.000	Local	19.995086	482,001.54	18.010000	434,149.06	-47,852.48	0.08
		Base	19.995086	482,001.54	18.010000	434,149.06	-47,852.48	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
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	21,879.000	Local	16.939351	370,616.05	14.530000	317,901.87	-52,714.18	0.06
		Base	16.939351	370,616.05	14.530000	317,901.87	-52,714.18	0.06
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	55,961.000	Local	15.762200	882,068.47	49.280000	2,757,758.08	1,875,689.61	0.48
		Base	15.762200	882,068.47	49.280000	2,757,758.08	1,875,689.61	0.48
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	29,876.000	Local	22.384078	668,746.72	59.475000	1,776,875.10	1,108,128.38	0.31
		Base	22.384078	668,746.72	59.475000	1,776,875.10	1,108,128.38	0.31
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	16,899.000	Local	33.626438	568,253.17	51.390000	868,439.61	300,186.44	0.15
		Base	33.626438	568,253.17	51.390000	868,439.61	300,186.44	0.15
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	15,775.000	Local	13.411293	211,563.15	32.130000	506,850.75	295,287.60	0.09
		Base	13.411293	211,563.15	32.130000	506,850.75	295,287.60	0.09
008492100	AGREE REALTY CORP REIT USD.0001							
	32,966.000	Local	47.662614	1,571,245.72	71.820000	2,367,618.12	796,372.40	0.41
		Base	47.662614	1,571,245.72	71.820000	2,367,618.12	796,372.40	0.41
009728106	AKORN INC COMMON STOCK							
	73,227.000	Local	6.228538	456,097.17	1.160000	84,943.32	-371,153.85	0.01
		Base	6.228538	456,097.17	1.160000	84,943.32	-371,153.85	0.01
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	7,402.000	Local	66.746050	494,054.26	110.770000	819,919.54	325,865.28	0.14
		Base	66.746050	494,054.26	110.770000	819,919.54	325,865.28	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	28,089.000	Local	40.926842	1,149,594.06	48.250000	1,355,294.25	205,700.19	0.24
		Base	40.926842	1,149,594.06	48.250000	1,355,294.25	205,700.19	0.24
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	23,990.000	Local	35.105548	842,182.09	64.070000	1,537,039.30	694,857.21	0.27
		Base	35.105548	842,182.09	64.070000	1,537,039.30	694,857.21	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
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	52,515.000	22.178160	1,164,686.06	18.800000	987,282.00	-177,404.06	0.17
		Base		22.178160	1,164,686.06	18.800000	987,282.00	-177,404.06	0.17
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	14,905.000	34.638362	516,284.79	33.170000	494,398.85	-21,885.94	0.09
		Base		34.638362	516,284.79	33.170000	494,398.85	-21,885.94	0.09
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,130.000	79.810543	808,480.80	135.540000	1,373,020.20	564,539.40	0.24
		Base		79.810543	808,480.80	135.540000	1,373,020.20	564,539.40	0.24
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	35,395.000	19.851264	702,635.49	19.220000	680,291.90	-22,343.59	0.12
		Base		19.851264	702,635.49	19.220000	680,291.90	-22,343.59	0.12
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	37,044.000	37.286550	1,381,242.94	41.450000	1,535,473.80	154,230.86	0.27
		Base		37.286550	1,381,242.94	41.450000	1,535,473.80	154,230.86	0.27
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	87,481.000	15.581107	1,363,050.83	6.330000	553,754.73	-809,296.10	0.10
		Base		15.581107	1,363,050.83	6.330000	553,754.73	-809,296.10	0.10
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	71,087.000	25.338587	1,801,244.10	25.280000	1,797,079.36	-4,164.74	0.31
		Base		25.338587	1,801,244.10	25.280000	1,797,079.36	-4,164.74	0.31
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,968.000	36.251359	433,856.26	22.260000	266,407.68	-167,448.58	0.05
		Base		36.251359	433,856.26	22.260000	266,407.68	-167,448.58	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,575.000	29.461979	841,876.06	76.590000	2,188,559.25	1,346,683.19	0.38
		Base		29.461979	841,876.06	76.590000	2,188,559.25	1,346,683.19	0.38
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,788.000	14.627564	304,077.81	15.250000	317,017.00	12,939.19	0.06
		Base		14.627564	304,077.81	15.250000	317,017.00	12,939.19	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
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	11,925.000	50.682539	604,389.28	83.770000	998,957.25	394,567.97	0.17
		Base		50.682539	604,389.28	83.770000	998,957.25	394,567.97	0.17
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		Local	4,739.000	102.249899	484,562.27	102.249898	484,562.27	0.00	0.08
		Base		102.249899	484,562.27	102.249898	484,562.27	0.00	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,930.000	32.982624	492,430.57	65.170000	972,988.10	480,557.53	0.17
		Base		32.982624	492,430.57	65.170000	972,988.10	480,557.53	0.17
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	50,617.000	33.552662	1,698,335.08	34.180000	1,730,089.06	31,753.98	0.30
		Base		33.552662	1,698,335.08	34.180000	1,730,089.06	31,753.98	0.30
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	26,891.000	20.089458	540,225.62	15.390000	413,852.49	-126,373.13	0.07
		Base		20.089458	540,225.62	15.390000	413,852.49	-126,373.13	0.07
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	25,360.000	29.906463	758,427.91	18.370000	465,863.20	-292,564.71	0.08
		Base		29.906463	758,427.91	18.370000	465,863.20	-292,564.71	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	29,553.000	16.437523	485,778.13	11.490000	339,563.97	-146,214.16	0.06
		Base		16.437523	485,778.13	11.490000	339,563.97	-146,214.16	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,041.000	37.899464	418,447.98	41.760000	461,072.16	42,624.18	0.08
		Base		37.899464	418,447.98	41.760000	461,072.16	42,624.18	0.08
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	23,078.000	68.287283	1,575,933.92	97.510000	2,250,335.78	674,401.86	0.39
		Base		68.287283	1,575,933.92	97.510000	2,250,335.78	674,401.86	0.39
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,673.000	21.829554	451,282.36	30.190000	624,117.87	172,835.51	0.11
		Base		21.829554	451,282.36	30.190000	624,117.87	172,835.51	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
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	110,513.000	18.602519	2,055,820.20	16.200000	1,790,310.60	-265,509.60	0.31
		Base		18.602519	2,055,820.20	16.200000	1,790,310.60	-265,509.60	0.31
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,255.000	39.423648	1,192,762.48	58.990000	1,784,742.45	591,979.97	0.31
		Base		39.423648	1,192,762.48	58.990000	1,784,742.45	591,979.97	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	14,889.000	44.095663	656,540.32	8.930000	132,958.77	-523,581.55	0.02
		Base		44.095663	656,540.32	8.930000	132,958.77	-523,581.55	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	19,665.000	24.383012	479,491.93	19.810000	389,563.65	-89,928.28	0.07
		Base		24.383012	479,491.93	19.810000	389,563.65	-89,928.28	0.07
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	98,822.000	10.980344	1,085,099.59	7.050000	696,695.10	-388,404.49	0.12
		Base		10.980344	1,085,099.59	7.050000	696,695.10	-388,404.49	0.12
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	37,753.000	29.272128	1,105,110.65	42.960000	1,621,868.88	516,758.23	0.28
		Base		29.272128	1,105,110.65	42.960000	1,621,868.88	516,758.23	0.28
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	58,496.000	7.134975	417,367.48	3.280000	191,866.88	-225,500.60	0.03
		Base		7.134975	417,367.48	3.280000	191,866.88	-225,500.60	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	43,065.000	14.023840	603,936.68	16.760000	721,769.40	117,832.72	0.13
		Base		14.023840	603,936.68	16.760000	721,769.40	117,832.72	0.13
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	45,692.000	23.027491	1,052,172.11	18.080000	826,111.36	-226,060.75	0.14
		Base		23.027491	1,052,172.11	18.080000	826,111.36	-226,060.75	0.14
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	15,084.000	54.483461	821,828.53	88.640000	1,337,045.76	515,217.23	0.23
		Base		54.483461	821,828.53	88.640000	1,337,045.76	515,217.23	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
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	17,749.000	Local	37.031389	657,270.12	37.550000	666,474.95	9,204.83	0.12
		Base	37.031389	657,270.12	37.550000	666,474.95	9,204.83	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	19,622.000	Local	44.278702	868,836.70	26.720000	524,299.84	-344,536.86	0.09
		Base	44.278702	868,836.70	26.720000	524,299.84	-344,536.86	0.09
05379B107	AVISTA CORP COMMON STOCK							
	51,549.000	Local	30.597521	1,577,271.62	47.150000	2,430,535.35	853,263.73	0.42
		Base	30.597521	1,577,271.62	47.150000	2,430,535.35	853,263.73	0.42
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	25,032.000	Local	31.141610	779,536.79	23.990000	600,517.68	-179,019.11	0.10
		Base	31.141610	779,536.79	23.990000	600,517.68	-179,019.11	0.10
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	41,618.000	Local	20.034658	833,802.39	24.910000	1,036,704.38	202,901.99	0.18
		Base	20.034658	833,802.39	24.910000	1,036,704.38	202,901.99	0.18
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	50,018.000	Local	25.171582	1,259,032.21	14.800000	740,266.40	-518,765.81	0.13
		Base	25.171582	1,259,032.21	14.800000	740,266.40	-518,765.81	0.13
056525108	BADGER METER INC COMMON STOCK USD1.0							
	22,770.000	Local	25.579794	582,451.91	60.210000	1,370,981.70	788,529.79	0.24
		Base	25.579794	582,451.91	60.210000	1,370,981.70	788,529.79	0.24
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	24,836.000	Local	50.375786	1,251,133.03	94.460000	2,346,008.56	1,094,875.53	0.41
		Base	50.375786	1,251,133.03	94.460000	2,346,008.56	1,094,875.53	0.41
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
	35,320.000	Local	17.405458	614,760.79	15.330000	541,455.60	-73,305.19	0.09
		Base	17.405458	614,760.79	15.330000	541,455.60	-73,305.19	0.09
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
	28,965.000	Local	43.655169	1,264,471.97	45.640000	1,321,962.60	57,490.63	0.23
		Base	43.655169	1,264,471.97	45.640000	1,321,962.60	57,490.63	0.23

& 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
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	30,652.000	10.033362	307,542.61	3.310000	101,458.12	-206,084.49	0.02
		Base		10.033362	307,542.61	3.310000	101,458.12	-206,084.49	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	36,996.000	31.102337	1,150,662.05	53.700000	1,986,685.20	836,023.15	0.35
		Base		31.102337	1,150,662.05	53.700000	1,986,685.20	836,023.15	0.35
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,854.000	20.378803	160,055.12	11.440000	89,849.76	-70,205.36	0.02
		Base		20.378803	160,055.12	11.440000	89,849.76	-70,205.36	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	29,218.000	18.752093	547,898.64	27.180000	794,145.24	246,246.60	0.14
		Base		18.752093	547,898.64	27.180000	794,145.24	246,246.60	0.14
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	33,404.000	38.347039	1,280,944.49	24.410000	815,391.64	-465,552.85	0.14
		Base		38.347039	1,280,944.49	24.410000	815,391.64	-465,552.85	0.14
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	29,172.000	33.880540	988,363.11	15.810000	461,209.32	-527,153.79	0.08
		Base		33.880540	988,363.11	15.810000	461,209.32	-527,153.79	0.08
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	26,313.000	25.069588	659,656.07	42.720000	1,124,091.36	464,435.29	0.20
		Base		25.069588	659,656.07	42.720000	1,124,091.36	464,435.29	0.20
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	14,718.000	45.897942	675,525.91	32.950000	484,958.10	-190,567.81	0.08
		Base		45.897942	675,525.91	32.950000	484,958.10	-190,567.81	0.08
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	67,181.000	19.289296	1,295,874.18	17.990000	1,208,586.19	-87,287.99	0.21
		Base		19.289296	1,295,874.18	17.990000	1,208,586.19	-87,287.99	0.21
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	38,130.000	14.242826	543,078.94	17.400000	663,462.00	120,383.06	0.12
		Base		14.242826	543,078.94	17.400000	663,462.00	120,383.06	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
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,839.000	30.664213	914,989.45	35.480000	1,058,687.72	143,698.27	0.18
		Base		30.664213	914,989.45	35.480000	1,058,687.72	143,698.27	0.18
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	14,287.000	35.085355	501,264.46	16.290000	232,735.23	-268,529.23	0.04
		Base		35.085355	501,264.46	16.290000	232,735.23	-268,529.23	0.04
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
		Local	22,281.000	30.082251	670,262.64	30.670000	683,358.27	13,095.63	0.12
		Base		30.082251	670,262.64	30.670000	683,358.27	13,095.63	0.12
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	64,631.000	8.918899	576,437.38	9.755000	630,475.41	54,038.03	0.11
		Base		8.918899	576,437.38	9.755000	630,475.41	54,038.03	0.11
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	29,555.000	29.579029	874,208.20	44.280000	1,308,695.40	434,487.20	0.23
		Base		29.579029	874,208.20	44.280000	1,308,695.40	434,487.20	0.23
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	38,464.000	33.160025	1,275,467.21	47.340000	1,820,885.76	545,418.55	0.32
		Base		33.160025	1,275,467.21	47.340000	1,820,885.76	545,418.55	0.32
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,039.000	17.179548	567,595.08	3.170000	104,733.63	-462,861.45	0.02
		Base		17.179548	567,595.08	3.170000	104,733.63	-462,861.45	0.02
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	61,959.000	10.618658	657,921.41	13.870000	859,371.33	201,449.92	0.15
		Base		10.618658	657,921.41	13.870000	859,371.33	201,449.92	0.15
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	55,527.000	14.326037	795,481.83	34.510000	1,916,236.77	1,120,754.94	0.33
		Base		14.326037	795,481.83	34.510000	1,916,236.77	1,120,754.94	0.33
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	22,066.000	39.727714	876,631.73	22.630000	499,353.58	-377,278.15	0.09
		Base		39.727714	876,631.73	22.630000	499,353.58	-377,278.15	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
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
	135,115.000	Local	8.564305	1,157,166.11	0.530800	71,719.04	-1,085,447.07	0.01
		Base	8.564305	1,157,166.11	0.530800	71,719.04	-1,085,447.07	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	25,550.000	Local	24.094907	615,624.88	44.250000	1,130,587.50	514,962.62	0.20
		Base	24.094907	615,624.88	44.250000	1,130,587.50	514,962.62	0.20
126501105	CTS CORP COMMON STOCK							
	25,442.000	Local	13.978026	355,628.95	26.070000	663,272.94	307,643.99	0.12
		Base	13.978026	355,628.95	26.070000	663,272.94	307,643.99	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK							
	103,238.000	Local	15.560973	1,606,483.77	18.540000	1,914,032.52	307,548.75	0.33
		Base	15.560973	1,606,483.77	18.540000	1,914,032.52	307,548.75	0.33
12739A100	CADENCE BANCORP COMMON STOCK							
	99,413.000	Local	17.608279	1,750,491.80	14.120000	1,403,711.56	-346,780.24	0.24
		Base	17.608279	1,750,491.80	14.120000	1,403,711.56	-346,780.24	0.24
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	23,406.000	Local	25.301461	592,206.00	34.890000	816,635.34	224,429.34	0.14
		Base	25.301461	592,206.00	34.890000	816,635.34	224,429.34	0.14
128126109	CALAMP CORP COMMON STOCK USD.01							
	26,615.000	Local	14.705483	391,386.43	9.620000	256,036.30	-135,350.13	0.04
		Base	14.705483	391,386.43	9.620000	256,036.30	-135,350.13	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
	12,710.000	Local	39.620268	503,573.61	72.450000	920,839.50	417,265.89	0.16
		Base	39.620268	503,573.61	72.450000	920,839.50	417,265.89	0.16
129500104	CALERES INC COMMON STOCK USD.01							
	31,609.000	Local	15.948842	504,126.96	11.530000	364,451.77	-139,675.19	0.06
		Base	15.948842	504,126.96	11.530000	364,451.77	-139,675.19	0.06
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	37,573.000	Local	29.284198	1,100,295.17	47.960000	1,802,001.08	701,705.91	0.31
		Base	29.284198	1,100,295.17	47.960000	1,802,001.08	701,705.91	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	72,857.000	9.417724	686,147.11	16.980000	1,237,111.86	550,964.75	0.21
		Base		9.417724	686,147.11	16.980000	1,237,111.86	550,964.75	0.21
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	301,157.000	8.844033	2,663,442.31	2.270000	683,626.39	-1,979,815.92	0.12
		Base		8.844033	2,663,442.31	2.270000	683,626.39	-1,979,815.92	0.12
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	73,651.000	11.299729	832,236.32	7.100000	522,922.10	-309,314.22	0.09
		Base		11.299729	832,236.32	7.100000	522,922.10	-309,314.22	0.09
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	27,070.000	40.788847	1,104,154.08	37.620000	1,018,373.40	-85,780.68	0.18
		Base		40.788847	1,104,154.08	37.620000	1,018,373.40	-85,780.68	0.18
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	81,796.000	15.330024	1,253,934.64	20.870000	1,707,082.52	453,147.88	0.30
		Base		15.330024	1,253,934.64	20.870000	1,707,082.52	453,147.88	0.30
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	16,850.000	26.709853	450,061.03	16.170000	272,464.50	-177,596.53	0.05
		Base		26.709853	450,061.03	16.170000	272,464.50	-177,596.53	0.05
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,614.000	111.861722	739,853.43	201.720000	1,334,176.08	594,322.65	0.23
		Base		111.861722	739,853.43	201.720000	1,334,176.08	594,322.65	0.23
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	67,295.000	5.014816	337,472.01	2.590000	174,294.05	-163,177.96	0.03
		Base		5.014816	337,472.01	2.590000	174,294.05	-163,177.96	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,573.000	17.855414	135,219.05	26.780000	202,804.94	67,585.89	0.04
		Base		17.855414	135,219.05	26.780000	202,804.94	67,585.89	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	31,109.000	15.217338	473,396.18	25.310000	787,368.79	313,972.61	0.14
		Base		15.217338	473,396.18	25.310000	787,368.79	313,972.61	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	22,099.000	22.389590	494,787.56	23.920000	528,608.08	33,820.52	0.09
		Base		22.389590	494,787.56	23.920000	528,608.08	33,820.52	0.09
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	39,096.000	12.537751	490,175.92	5.800000	226,756.80	-263,419.12	0.04
		Base		12.537751	490,175.92	5.800000	226,756.80	-263,419.12	0.04
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	21,830.000	27.121220	592,056.24	33.330000	727,593.90	135,537.66	0.13
		Base		27.121220	592,056.24	33.330000	727,593.90	135,537.66	0.13
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,880.000	26.376068	445,228.03	28.410000	479,560.80	34,332.77	0.08
		Base		26.376068	445,228.03	28.410000	479,560.80	34,332.77	0.08
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,745.000	42.038659	1,166,362.60	56.920000	1,579,245.40	412,882.80	0.27
		Base		42.038659	1,166,362.60	56.920000	1,579,245.40	412,882.80	0.27
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	36,368.000	20.206733	734,878.46	13.940000	506,969.92	-227,908.54	0.09
		Base		20.206733	734,878.46	13.940000	506,969.92	-227,908.54	0.09
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	19,595.000	34.459711	675,238.03	30.620000	599,998.90	-75,239.13	0.10
		Base		34.459711	675,238.03	30.620000	599,998.90	-75,239.13	0.10
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	91,761.000	8.114612	744,604.88	4.010000	367,961.61	-376,643.27	0.06
		Base		8.114612	744,604.88	4.010000	367,961.61	-376,643.27	0.06
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	12,115.000	54.027800	654,546.80	57.600000	697,824.00	43,277.20	0.12
		Base		54.027800	654,546.80	57.600000	697,824.00	43,277.20	0.12
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,850.000	29.485561	378,889.46	21.440000	275,504.00	-103,385.46	0.05
		Base		29.485561	378,889.46	21.440000	275,504.00	-103,385.46	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
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	38,982.000	16.153727	629,704.59	13.050000	508,715.10	-120,989.49	0.09
		Base		16.153727	629,704.59	13.050000	508,715.10	-120,989.49	0.09
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	15,490.000	41.770850	647,030.46	35.980000	557,330.20	-89,700.26	0.10
		Base		41.770850	647,030.46	35.980000	557,330.20	-89,700.26	0.10
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	13,553.000	45.187528	612,426.57	69.920000	947,625.76	335,199.19	0.16
		Base		45.187528	612,426.57	69.920000	947,625.76	335,199.19	0.16
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,023.000	38.385500	499,894.37	27.270000	355,137.21	-144,757.16	0.06
		Base		38.385500	499,894.37	27.270000	355,137.21	-144,757.16	0.06
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	210,276.000	7.120042	1,497,173.88	5.810000	1,221,703.56	-275,470.32	0.21
		Base		7.120042	1,497,173.88	5.810000	1,221,703.56	-275,470.32	0.21
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,628.000	216.109967	784,046.96	196.380000	712,466.64	-71,580.32	0.12
		Base		216.109967	784,046.96	196.380000	712,466.64	-71,580.32	0.12
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	32,545.000	40.495158	1,317,914.91	73.010000	2,376,110.45	1,058,195.54	0.41
		Base		40.495158	1,317,914.91	73.010000	2,376,110.45	1,058,195.54	0.41
192576106	COHU INC COMMON STOCK USD1.0								
		Local	32,292.000	15.922223	514,160.42	20.470000	661,017.24	146,856.82	0.11
		Base		15.922223	514,160.42	20.470000	661,017.24	146,856.82	0.11
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	56,176.000	28.220711	1,585,326.64	33.200000	1,865,043.20	279,716.56	0.32
		Base		28.220711	1,585,326.64	33.200000	1,865,043.20	279,716.56	0.32
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,629.000	17.567285	502,933.80	42.220000	1,208,716.38	705,782.58	0.21
		Base		17.567285	502,933.80	42.220000	1,208,716.38	705,782.58	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
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	40,280.000	36.036380	1,451,545.40	60.810000	2,449,426.80	997,881.40	0.43
		Base		36.036380	1,451,545.40	60.810000	2,449,426.80	997,881.40	0.43
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	92,511.000	10.207528	944,308.64	4.930000	456,079.23	-488,229.41	0.08
		Base		10.207528	944,308.64	4.930000	456,079.23	-488,229.41	0.08
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	14,675.000	29.533590	433,405.43	47.630000	698,970.25	265,564.82	0.12
		Base		29.533590	433,405.43	47.630000	698,970.25	265,564.82	0.12
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	9,644.000	53.260063	513,640.05	26.780000	258,266.32	-255,373.73	0.04
		Base		53.260063	513,640.05	26.780000	258,266.32	-255,373.73	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,991.000	24.432764	464,002.62	28.020000	532,127.82	68,125.20	0.09
		Base		24.432764	464,002.62	28.020000	532,127.82	68,125.20	0.09
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	22,160.000	43.913808	973,129.99	94.640000	2,097,222.40	1,124,092.41	0.36
		Base		43.913808	973,129.99	94.640000	2,097,222.40	1,124,092.41	0.36
208242107	CONN S INC COMMON STOCK USD.01								
		Local	14,835.000	19.670468	291,811.40	8.150000	120,905.25	-170,906.15	0.02
		Base		19.670468	291,811.40	8.150000	120,905.25	-170,906.15	0.02
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	19,713.000	23.613192	465,486.85	5.690000	112,166.97	-353,319.88	0.02
		Base		23.613192	465,486.85	5.690000	112,166.97	-353,319.88	0.02
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	55,959.000	20.142652	1,127,162.68	6.220000	348,064.98	-779,097.70	0.06
		Base		20.142652	1,127,162.68	6.220000	348,064.98	-779,097.70	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,106.000	90.813690	1,190,204.22	17.280000	226,471.68	-963,732.54	0.04
		Base		90.813690	1,190,204.22	17.280000	226,471.68	-963,732.54	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
	39,007.000	Local	26.452646	1,031,838.37	25.490000	994,288.43	-37,549.94	0.17
		Base	26.452646	1,031,838.37	25.490000	994,288.43	-37,549.94	0.17
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	78,596.000	Local	19.876412	1,562,206.44	12.620000	991,881.52	-570,324.92	0.17
		Base	19.876412	1,562,206.44	12.620000	991,881.52	-570,324.92	0.17
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
	34,427.000	Local	33.060577	1,138,176.50	23.010000	792,165.27	-346,011.23	0.14
		Base	33.060577	1,138,176.50	23.010000	792,165.27	-346,011.23	0.14
221006109	CORVEL CORP COMMON STOCK USD.0001							
	6,987.000	Local	34.499817	241,050.22	68.940000	481,683.78	240,633.56	0.08
		Base	34.499817	241,050.22	68.940000	481,683.78	240,633.56	0.08
22304C100	COVETRUS INC COMMON STOCK							
	75,035.000	Local	11.736841	880,673.84	11.110000	833,638.85	-47,034.99	0.14
		Base	11.736841	880,673.84	11.110000	833,638.85	-47,034.99	0.14
227046109	CROCS INC COMMON STOCK USD.001							
	53,351.000	Local	22.534256	1,202,225.11	26.170000	1,396,195.67	193,970.56	0.24
		Base	22.534256	1,202,225.11	26.170000	1,396,195.67	193,970.56	0.24
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	28,374.000	Local	9.025017	256,075.82	9.480000	268,985.52	12,909.70	0.05
		Base	9.025017	256,075.82	9.480000	268,985.52	12,909.70	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01							
	29,521.000	Local	13.011390	384,109.23	25.630000	756,623.23	372,514.00	0.13
		Base	13.011390	384,109.23	25.630000	756,623.23	372,514.00	0.13
229669106	CUBIC CORP COMMON STOCK							
	24,416.000	Local	52.260755	1,275,998.60	54.440000	1,329,207.04	53,208.44	0.23
		Base	52.260755	1,275,998.60	54.440000	1,329,207.04	53,208.44	0.23
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	22,080.000	Local	25.803168	569,733.96	20.290000	448,003.20	-121,730.76	0.08
		Base	25.803168	569,733.96	20.290000	448,003.20	-121,730.76	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
232109108	CUTERA INC COMMON STOCK USD.001							
	10,857.000	Local	43.366698	470,832.24	24.780000	269,036.46	-201,795.78	0.05
		Base	43.366698	470,832.24	24.780000	269,036.46	-201,795.78	0.05
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	46,418.000	Local	15.056618	698,898.10	13.940000	647,066.92	-51,831.18	0.11
		Base	15.056618	698,898.10	13.940000	647,066.92	-51,831.18	0.11
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
	11,363.000	Local	65.381412	742,928.99	36.060000	409,749.78	-333,179.21	0.07
		Base	65.381412	742,928.99	36.060000	409,749.78	-333,179.21	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001							
	18,071.000	Local	9.457964	170,914.86	13.610000	245,946.31	75,031.45	0.04
		Base	9.457964	170,914.86	13.610000	245,946.31	75,031.45	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	12,622.000	Local	55.672264	702,695.31	28.390000	358,338.58	-344,356.73	0.06
		Base	55.672264	702,695.31	28.390000	358,338.58	-344,356.73	0.06
234264109	DAKTRONICS INC COMMON STOCK							
	28,946.000	Local	9.890565	286,292.30	4.920000	142,414.32	-143,877.98	0.02
		Base	9.890565	286,292.30	4.920000	142,414.32	-143,877.98	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
	23,539.000	Local	42.298031	995,653.36	33.010000	777,022.39	-218,630.97	0.13
		Base	42.298031	995,653.36	33.010000	777,022.39	-218,630.97	0.13
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001							
	382,699.000	Local	2.130114	815,192.61	0.752400	287,942.73	-527,249.88	0.05
		Base	2.130114	815,192.61	0.752400	287,942.73	-527,249.88	0.05
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
	42,586.000	Local	20.429175	869,996.83	13.510000	575,336.86	-294,659.97	0.10
		Base	20.429175	869,996.83	13.510000	575,336.86	-294,659.97	0.10
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01							
	51,046.000	Local	10.031288	512,057.12	3.050000	155,690.30	-356,366.82	0.03
		Base	10.031288	512,057.12	3.050000	155,690.30	-356,366.82	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
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	154,730.000	Local	10.484173	1,622,216.03	9.120000	1,411,137.60	-211,078.43	0.25
		Base	10.484173	1,622,216.03	9.120000	1,411,137.60	-211,078.43	0.25
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
	60,605.000	Local	12.057292	730,732.17	7.020000	425,447.10	-305,285.07	0.07
		Base	12.057292	730,732.17	7.020000	425,447.10	-305,285.07	0.07
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	21,928.000	Local	11.575078	253,818.30	13.240000	290,326.72	36,508.42	0.05
		Base	11.575078	253,818.30	13.240000	290,326.72	36,508.42	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01							
	24,087.000	Local	14.965041	360,462.94	16.780000	404,179.86	43,716.92	0.07
		Base	14.965041	360,462.94	16.780000	404,179.86	43,716.92	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
	13,072.000	Local	63.748830	833,324.70	81.850000	1,069,943.20	236,618.50	0.19
		Base	63.748830	833,324.70	81.850000	1,069,943.20	236,618.50	0.19
254543101	DIODES INC COMMON STOCK USD.667							
	31,942.000	Local	27.545732	879,865.76	44.010000	1,405,767.42	525,901.66	0.24
		Base	27.545732	879,865.76	44.010000	1,405,767.42	525,901.66	0.24
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
	54,867.000	Local	22.626259	1,241,434.93	1.900000	104,247.30	-1,137,187.63	0.02
		Base	22.626259	1,241,434.93	1.900000	104,247.30	-1,137,187.63	0.02
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	24,273.000	Local	23.668459	574,504.51	8.700000	211,175.10	-363,329.41	0.04
		Base	23.668459	574,504.51	8.700000	211,175.10	-363,329.41	0.04
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	22,631.000	Local	43.715558	989,326.79	60.640000	1,372,343.84	383,017.05	0.24
		Base	43.715558	989,326.79	60.640000	1,372,343.84	383,017.05	0.24
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	28,103.000	Local	38.322392	1,076,974.19	35.620000	1,001,028.86	-75,945.33	0.17
		Base	38.322392	1,076,974.19	35.620000	1,001,028.86	-75,945.33	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	15,166.000	Local	13.330746	202,174.10	12.900000	195,641.40	-6,532.70	0.03
		Base	13.330746	202,174.10	12.900000	195,641.40	-6,532.70	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01							
	15,406.000	Local	18.757734	288,981.65	9.800000	150,978.80	-138,002.85	0.03
		Base	18.757734	288,981.65	9.800000	150,978.80	-138,002.85	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	26,148.000	Local	55.264802	1,445,064.03	37.420000	978,458.16	-466,605.87	0.17
		Base	55.264802	1,445,064.03	37.420000	978,458.16	-466,605.87	0.17
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	7,798.000	Local	57.803359	450,750.59	45.900000	357,928.20	-92,822.39	0.06
		Base	57.803359	450,750.59	45.900000	357,928.20	-92,822.39	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	57,302.000	Local	21.069195	1,207,306.99	23.770000	1,362,068.54	154,761.55	0.24
		Base	21.069195	1,207,306.99	23.770000	1,362,068.54	154,761.55	0.24
278715206	EBIX INC COMMON STOCK USD.1							
	17,341.000	Local	23.666685	410,403.98	26.440000	458,496.04	48,092.06	0.08
		Base	23.666685	410,403.98	26.440000	458,496.04	48,092.06	0.08
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	21,223.000	Local	24.779057	525,885.92	18.450000	391,564.35	-134,321.57	0.07
		Base	24.779057	525,885.92	18.450000	391,564.35	-134,321.57	0.07
28238P109	EHEALTH INC COMMON STOCK USD.001							
	15,799.000	Local	33.097893	522,913.61	117.350000	1,854,012.65	1,331,099.04	0.32
		Base	33.097893	522,913.61	117.350000	1,854,012.65	1,331,099.04	0.32
282914100	8X8 INC COMMON STOCK USD.001							
	77,838.000	Local	11.816413	919,765.97	18.500000	1,440,003.00	520,237.03	0.25
		Base	11.816413	919,765.97	18.500000	1,440,003.00	520,237.03	0.25
283677854	EL PASO ELECTRIC CO COMMON STOCK							
	31,281.000	Local	37.231562	1,164,640.50	67.870000	2,123,041.47	958,400.97	0.37
		Base	37.231562	1,164,640.50	67.870000	2,123,041.47	958,400.97	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
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	33,886.000	Local	32.938844	1,116,165.68	58.680000	1,988,430.48	872,264.80	0.35
		Base	32.938844	1,116,165.68	58.680000	1,988,430.48	872,264.80	0.35
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	24,655.000	Local	21.651385	533,814.90	38.540000	950,203.70	416,388.80	0.17
		Base	21.651385	533,814.90	38.540000	950,203.70	416,388.80	0.17
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	12,407.000	Local	49.900577	619,116.46	50.880000	631,268.16	12,151.70	0.11
		Base	49.900577	619,116.46	50.880000	631,268.16	12,151.70	0.11
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	21,661.000	Local	30.653279	663,980.68	37.160000	804,922.76	140,942.08	0.14
		Base	30.653279	663,980.68	37.160000	804,922.76	140,942.08	0.14
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	16,118.000	Local	31.793678	512,450.51	48.970000	789,298.46	276,847.95	0.14
		Base	31.793678	512,450.51	48.970000	789,298.46	276,847.95	0.14
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	42,031.000	Local	25.580661	1,075,180.76	21.370000	898,202.47	-176,978.29	0.16
		Base	25.580661	1,075,180.76	21.370000	898,202.47	-176,978.29	0.16
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	16,201.000	Local	49.429031	800,799.73	53.950000	874,043.95	73,244.22	0.15
		Base	49.429031	800,799.73	53.950000	874,043.95	73,244.22	0.15
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	26,172.000	Local	23.540253	616,095.50	19.220000	503,025.84	-113,069.66	0.09
		Base	23.540253	616,095.50	19.220000	503,025.84	-113,069.66	0.09
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	39,088.000	Local	16.021061	626,231.22	44.500000	1,739,416.00	1,113,184.78	0.30
		Base	16.021061	626,231.22	44.500000	1,739,416.00	1,113,184.78	0.30
294268107	EPLUS INC COMMON STOCK USD.01							
	10,430.000	Local	46.565657	485,679.80	75.760000	790,176.80	304,497.00	0.14
		Base	46.565657	485,679.80	75.760000	790,176.80	304,497.00	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	19,920.000	Local	40.616820	809,087.06	90.920000	1,811,126.40	1,002,039.34	0.31
		Base	40.616820	809,087.06	90.920000	1,811,126.40	1,002,039.34	0.31
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	67,694.000	Local	24.344035	1,647,945.11	22.910000	1,550,869.54	-97,075.57	0.27
		Base	24.344035	1,647,945.11	22.910000	1,550,869.54	-97,075.57	0.27
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	19,082.000	Local	21.646007	413,049.10	13.200000	251,882.40	-161,166.70	0.04
		Base	21.646007	413,049.10	13.200000	251,882.40	-161,166.70	0.04
30040P103	EVERTEC INC COMMON STOCK USD.01							
	46,753.000	Local	21.286770	995,220.34	29.680000	1,387,629.04	392,408.70	0.24
		Base	21.286770	995,220.34	29.680000	1,387,629.04	392,408.70	0.24
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	26,598.000	Local	34.423423	915,594.20	74.650000	1,985,540.70	1,069,946.50	0.34
		Base	34.423423	915,594.20	74.650000	1,985,540.70	1,069,946.50	0.34
30214U102	EXPONENT INC COMMON STOCK USD.001							
	40,062.000	Local	20.267088	811,940.07	73.650000	2,950,566.30	2,138,626.23	0.51
		Base	20.267088	811,940.07	73.650000	2,950,566.30	2,138,626.23	0.51
30219E103	EXPRESS INC COMMON STOCK							
	52,064.000	Local	16.202020	843,541.98	3.700000	192,636.80	-650,905.18	0.03
		Base	16.202020	843,541.98	3.700000	192,636.80	-650,905.18	0.03
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	94,543.000	Local	13.721311	1,297,253.92	5.030000	475,551.29	-821,702.63	0.08
		Base	13.721311	1,297,253.92	5.030000	475,551.29	-821,702.63	0.08
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
	21,951.000	Local	14.591565	320,299.44	5.100000	111,950.10	-208,349.34	0.02
		Base	14.591565	320,299.44	5.100000	111,950.10	-208,349.34	0.02
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	40,960.000	Local	20.447224	837,518.31	4.800000	196,608.00	-640,910.31	0.03
		Base	20.447224	837,518.31	4.800000	196,608.00	-640,910.31	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
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	13,394.000	Local	43.670311	584,920.15	57.240000	766,672.56	181,752.41	0.13
		Base	43.670311	584,920.15	57.240000	766,672.56	181,752.41	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	47,320.000	Local	10.628091	502,921.26	29.000000	1,372,280.00	869,358.74	0.24
		Base	10.628091	502,921.26	29.000000	1,372,280.00	869,358.74	0.24
315405100	FERRO CORP COMMON STOCK USD1.0							
	63,593.000	Local	18.508417	1,177,005.76	11.620000	738,950.66	-438,055.10	0.13
		Base	18.508417	1,177,005.76	11.620000	738,950.66	-438,055.10	0.13
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	16,575.000	Local	22.589973	374,428.80	9.660000	160,114.50	-214,314.30	0.03
		Base	22.589973	374,428.80	9.660000	160,114.50	-214,314.30	0.03
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	168,998.000	Local	6.371743	1,076,811.85	7.940000	1,341,844.12	265,032.27	0.23
		Base	6.371743	1,076,811.85	7.940000	1,341,844.12	265,032.27	0.23
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	76,517.000	Local	7.808934	597,516.21	11.800000	902,900.60	305,384.39	0.16
		Base	7.808934	597,516.21	11.800000	902,900.60	305,384.39	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	77,419.000	Local	21.505285	1,664,917.65	20.600000	1,594,831.40	-70,086.25	0.28
		Base	21.505285	1,664,917.65	20.600000	1,594,831.40	-70,086.25	0.28
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	84,948.000	Local	15.740245	1,337,102.37	18.150000	1,541,806.20	204,703.83	0.27
		Base	15.740245	1,337,102.37	18.150000	1,541,806.20	204,703.83	0.27
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	26,641.000	Local	32.293472	860,330.39	31.880000	849,315.08	-11,015.31	0.15
		Base	32.293472	860,330.39	31.880000	849,315.08	-11,015.31	0.15
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	58,729.000	Local	14.929278	876,781.58	22.370000	1,313,767.73	436,986.15	0.23
		Base	14.929278	876,781.58	22.370000	1,313,767.73	436,986.15	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	8,219.000	Local	35.611679	292,692.39	36.060000	296,377.14	3,684.75	0.05
		Base	35.611679	292,692.39	36.060000	296,377.14	3,684.75	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	21,884.000	Local	39.137225	856,479.04	59.010000	1,291,374.84	434,895.80	0.22
		Base	39.137225	856,479.04	59.010000	1,291,374.84	434,895.80	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	35,683.000	Local	16.412264	585,638.81	4.590000	163,784.97	-421,853.84	0.03
		Base	16.412264	585,638.81	4.590000	163,784.97	-421,853.84	0.03
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001							
	13,612.000	Local	19.198172	261,325.52	15.600000	212,347.20	-48,978.32	0.04
		Base	19.198172	261,325.52	15.600000	212,347.20	-48,978.32	0.04
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	67,981.000	Local	20.585439	1,399,418.73	28.690000	1,950,374.89	550,956.16	0.34
		Base	20.585439	1,399,418.73	28.690000	1,950,374.89	550,956.16	0.34
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	30,440.000	Local	31.280867	952,189.59	63.400000	1,929,896.00	977,706.41	0.34
		Base	31.280867	952,189.59	63.400000	1,929,896.00	977,706.41	0.34
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	29,723.000	Local	29.535158	877,873.49	51.690000	1,536,381.87	658,508.38	0.27
		Base	29.535158	877,873.49	51.690000	1,536,381.87	658,508.38	0.27
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK							
	10,448.000	Local	36.652023	382,940.34	33.490000	349,903.52	-33,036.82	0.06
		Base	36.652023	382,940.34	33.490000	349,903.52	-33,036.82	0.06
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	83,406.000	Local	12.031746	1,003,519.78	7.130000	594,684.78	-408,835.00	0.10
		Base	12.031746	1,003,519.78	7.130000	594,684.78	-408,835.00	0.10
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	39,605.000	Local	30.575531	1,210,943.89	39.230000	1,553,704.15	342,760.26	0.27
		Base	30.575531	1,210,943.89	39.230000	1,553,704.15	342,760.26	0.27

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36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	20,071.000	Local	14.822864	297,509.71	10.170000	204,122.07	-93,387.64	0.04
		Base	14.822864	297,509.71	10.170000	204,122.07	-93,387.64	0.04
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	41,685.000	Local	19.432234	810,032.66	19.470000	811,606.95	1,574.29	0.14
		Base	19.432234	810,032.66	19.470000	811,606.95	1,574.29	0.14
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	33,033.000	Local	37.084796	1,225,022.05	22.360000	738,617.88	-486,404.17	0.13
		Base	37.084796	1,225,022.05	22.360000	738,617.88	-486,404.17	0.13
36251C103	GMS INC COMMON STOCK USD.01							
	32,910.000	Local	21.291562	700,705.30	22.850000	751,993.50	51,288.20	0.13
		Base	21.291562	700,705.30	22.850000	751,993.50	51,288.20	0.13
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	51,193.000	Local	5.181031	265,232.53	3.600000	184,294.80	-80,937.73	0.03
		Base	5.181031	265,232.53	3.600000	184,294.80	-80,937.73	0.03
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	94,348.000	Local	10.434970	984,518.55	4.200000	396,261.60	-588,256.95	0.07
		Base	10.434970	984,518.55	4.200000	396,261.60	-588,256.95	0.07
366505105	GARRETT MOTION INC COMMON STOCK USD.001							
	57,285.000	Local	14.278623	817,950.94	6.940000	397,557.90	-420,393.04	0.07
		Base	14.278623	817,950.94	6.940000	397,557.90	-420,393.04	0.07
371532102	GENESCO INC COMMON STOCK USD1.0							
	10,994.000	Local	53.290569	585,876.52	34.410000	378,303.54	-207,572.98	0.07
		Base	53.290569	585,876.52	34.410000	378,303.54	-207,572.98	0.07
37253A103	GENTHERM INC COMMON STOCK							
	25,325.000	Local	49.908175	1,263,924.54	40.780000	1,032,753.50	-231,171.04	0.18
		Base	49.908175	1,263,924.54	40.780000	1,032,753.50	-231,171.04	0.18
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01							
	10,749.000	Local	40.564304	436,025.70	12.330000	132,535.17	-303,490.53	0.02
		Base	40.564304	436,025.70	12.330000	132,535.17	-303,490.53	0.02

Base Currency: USD - US DOLLAR

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374297109	GETTY REALTY CORP REIT USD.01								
		Local	26,923.000	22.216850	598,144.24	28.340000	762,997.82	164,853.58	0.13
		Base		22.216850	598,144.24	28.340000	762,997.82	164,853.58	0.13
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	25,068.000	18.776899	470,699.31	50.670000	1,270,195.56	799,496.25	0.22
		Base		18.776899	470,699.31	50.670000	1,270,195.56	799,496.25	0.22
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	66,217.000	21.592158	1,429,767.91	37.290000	2,469,231.93	1,039,464.02	0.43
		Base		21.592158	1,429,767.91	37.290000	2,469,231.93	1,039,464.02	0.43
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	34,447.000	19.006647	654,721.98	14.260000	491,214.22	-163,507.76	0.09
		Base		19.006647	654,721.98	14.260000	491,214.22	-163,507.76	0.09
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	69,026.000	17.896919	1,235,352.71	18.450000	1,273,529.70	38,176.99	0.22
		Base		17.896919	1,235,352.71	18.450000	1,273,529.70	38,176.99	0.22
379890106	GLU MOBILE INC COMMON STOCK USD.0001								
		Local	89,309.000	5.926410	529,281.77	7.120000	635,880.08	106,598.31	0.11
		Base		5.926410	529,281.77	7.120000	635,880.08	106,598.31	0.11
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	36,279.000	27.439131	995,464.25	20.320000	737,189.28	-258,274.97	0.13
		Base		27.439131	995,464.25	20.320000	737,189.28	-258,274.97	0.13
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	42,522.000	18.657931	793,372.55	16.420000	698,211.24	-95,161.31	0.12
		Base		18.657931	793,372.55	16.420000	698,211.24	-95,161.31	0.12
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	43,659.000	31.248053	1,364,258.73	26.870000	1,173,117.33	-191,141.40	0.20
		Base		31.248053	1,364,258.73	26.870000	1,173,117.33	-191,141.40	0.20
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	36,589.000	34.136625	1,249,024.98	34.160000	1,249,880.24	855.26	0.22
		Base		34.136625	1,249,024.98	34.160000	1,249,880.24	855.26	0.22

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393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	26,482.000	Local	21.757957	576,194.21	11.990000	317,519.18	-258,675.03	0.06
		Base	21.757957	576,194.21	11.990000	317,519.18	-258,675.03	0.06
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	25,649.000	Local	33.733790	865,237.97	24.230000	621,475.27	-243,762.70	0.11
		Base	33.733790	865,237.97	24.230000	621,475.27	-243,762.70	0.11
395259104	GREENHILL + CO INC COMMON STOCK USD.01							
	11,680.000	Local	41.212407	481,360.91	14.620000	170,761.60	-310,599.31	0.03
		Base	41.212407	481,360.91	14.620000	170,761.60	-310,599.31	0.03
398433102	GRIFFON CORP COMMON STOCK USD.25							
	33,377.000	Local	14.499333	483,944.25	17.400000	580,759.80	96,815.55	0.10
		Base	14.499333	483,944.25	17.400000	580,759.80	96,815.55	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	13,626.000	Local	57.340407	781,320.38	85.230000	1,161,343.98	380,023.60	0.20
		Base	57.340407	781,320.38	85.230000	1,161,343.98	380,023.60	0.20
401617105	GUESS? INC COMMON STOCK USD.01							
	32,921.000	Local	14.387544	473,652.34	16.200000	533,320.20	59,667.86	0.09
		Base	14.387544	473,652.34	16.200000	533,320.20	59,667.86	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01							
	118,702.000	Local	8.435171	1,001,271.61	0.819600	97,288.16	-903,983.45	0.02
		Base	8.435171	1,001,271.61	0.819600	97,288.16	-903,983.45	0.02
40416E103	HCI GROUP INC COMMON STOCK							
	4,924.000	Local	42.458755	209,066.91	42.520000	209,368.48	301.57	0.04
		Base	42.458755	209,066.91	42.520000	209,368.48	301.57	0.04
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01							
	68,144.000	Local	16.955404	1,155,409.05	22.970000	1,565,267.68	409,858.63	0.27
		Base	16.955404	1,155,409.05	22.970000	1,565,267.68	409,858.63	0.27
41043F208	HANGER INC COMMON STOCK USD.01							
	28,873.000	Local	22.736840	656,480.77	23.070000	666,100.11	9,619.34	0.12
		Base	22.736840	656,480.77	23.070000	666,100.11	9,619.34	0.12

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410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	24,076.000	Local	12.786241	307,841.55	15.600000	375,585.60	67,744.05	0.07
		Base	12.786241	307,841.55	15.600000	375,585.60	67,744.05	0.07
413160102	HARMONIC INC COMMON STOCK USD.001							
	70,272.000	Local	6.158685	432,783.09	6.140000	431,470.08	-1,313.01	0.07
		Base	6.158685	432,783.09	6.140000	431,470.08	-1,313.01	0.07
415864107	HARSCO CORP COMMON STOCK USD1.25							
	60,569.000	Local	16.135719	977,324.39	11.990000	726,222.31	-251,102.08	0.13
		Base	16.135719	977,324.39	11.990000	726,222.31	-251,102.08	0.13
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	13,990.000	Local	15.297603	214,013.47	16.820000	235,311.80	21,298.33	0.04
		Base	15.297603	214,013.47	16.820000	235,311.80	21,298.33	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	35,995.000	Local	27.623436	994,305.57	20.880000	751,575.60	-242,729.97	0.13
		Base	27.623436	994,305.57	20.880000	751,575.60	-242,729.97	0.13
420261109	HAWKINS INC COMMON STOCK USD.05							
	7,507.000	Local	39.202105	294,290.20	35.750000	268,375.25	-25,914.95	0.05
		Base	39.202105	294,290.20	35.750000	268,375.25	-25,914.95	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	9,693.000	Local	51.383346	498,058.77	25.310000	245,329.83	-252,728.94	0.04
		Base	51.383346	498,058.77	25.310000	245,329.83	-252,728.94	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK							
	19,736.000	Local	27.132619	535,489.37	24.320000	479,979.52	-55,509.85	0.08
		Base	27.132619	535,489.37	24.320000	479,979.52	-55,509.85	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	36,259.000	Local	18.293177	663,292.29	17.910000	649,398.69	-13,893.60	0.11
		Base	18.293177	663,292.29	17.910000	649,398.69	-13,893.60	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	14,739.000	Local	22.347133	329,374.40	22.300000	328,679.70	-694.70	0.06
		Base	22.347133	329,374.40	22.300000	328,679.70	-694.70	0.06

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42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	110,233.000	Local	6.467655	712,949.00	6.710000	739,663.43	26,714.43	0.13
		Base	6.467655	712,949.00	6.710000	739,663.43	26,714.43	0.13
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	28,563.000	Local	33.119248	945,985.08	23.190000	662,375.97	-283,609.11	0.12
		Base	33.119248	945,985.08	23.190000	662,375.97	-283,609.11	0.12
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	27,665.000	Local	18.957679	524,464.19	11.530000	318,977.45	-205,486.74	0.06
		Base	18.957679	524,464.19	11.530000	318,977.45	-205,486.74	0.06
42805E306	HESKA CORP COMMON STOCK USD.001							
	5,542.000	Local	103.215965	572,022.88	95.470000	529,094.74	-42,928.14	0.09
		Base	103.215965	572,022.88	95.470000	529,094.74	-42,928.14	0.09
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
	13,634.000	Local	38.966159	531,264.61	19.520000	266,135.68	-265,128.93	0.05
		Base	38.966159	531,264.61	19.520000	266,135.68	-265,128.93	0.05
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
	154,748.000	Local	8.489156	1,313,679.99	0.680700	105,336.96	-1,208,343.03	0.02
		Base	8.489156	1,313,679.99	0.680700	105,336.96	-1,208,343.03	0.02
431571108	HILLENBRAND INC COMMON STOCK							
	57,464.000	Local	25.606169	1,471,432.92	23.400000	1,344,657.60	-126,775.32	0.23
		Base	25.606169	1,471,432.92	23.400000	1,344,657.60	-126,775.32	0.23
43785V102	HOMESTREET INC COMMON STOCK							
	19,022.000	Local	31.072869	591,068.12	27.090000	515,305.98	-75,762.14	0.09
		Base	31.072869	591,068.12	27.090000	515,305.98	-75,762.14	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	98,005.000	Local	10.386851	1,017,963.30	12.210000	1,196,641.05	178,677.75	0.21
		Base	10.386851	1,017,963.30	12.210000	1,196,641.05	178,677.75	0.21
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	32,109.000	Local	22.448631	720,803.09	38.930000	1,250,003.37	529,200.28	0.22
		Base	22.448631	720,803.09	38.930000	1,250,003.37	529,200.28	0.22

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443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	25,805.000	37.240198	960,983.30	46.230000	1,192,965.15	231,981.85	0.21
		Base		37.240198	960,983.30	46.230000	1,192,965.15	231,981.85	0.21
45031U101	ISTAR INC REIT USD.001								
		Local	45,737.000	11.068674	506,247.94	15.130000	692,000.81	185,752.87	0.12
		Base		11.068674	506,247.94	15.130000	692,000.81	185,752.87	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	70,478.000	10.307028	726,418.72	13.260000	934,538.28	208,119.56	0.16
		Base		10.307028	726,418.72	13.260000	934,538.28	208,119.56	0.16
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	26,941.000	46.318590	1,247,869.13	67.530000	1,819,325.73	571,456.60	0.32
		Base		46.318590	1,247,869.13	67.530000	1,819,325.73	571,456.60	0.32
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	50,483.000	21.297099	1,075,141.45	20.660000	1,042,978.78	-32,162.67	0.18
		Base		21.297099	1,075,141.45	20.660000	1,042,978.78	-32,162.67	0.18
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,595.000	23.793629	656,585.20	55.090000	1,520,208.55	863,623.35	0.26
		Base		23.793629	656,585.20	55.090000	1,520,208.55	863,623.35	0.26
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,885.000	52.608771	993,516.64	86.540000	1,634,307.90	640,791.26	0.28
		Base		52.608771	993,516.64	86.540000	1,634,307.90	640,791.26	0.28
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	14,240.000	38.010399	541,268.08	19.890000	283,233.60	-258,034.48	0.05
		Base		38.010399	541,268.08	19.890000	283,233.60	-258,034.48	0.05
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	14,281.000	49.980291	713,768.54	45.780000	653,784.18	-59,984.36	0.11
		Base		49.980291	713,768.54	45.780000	653,784.18	-59,984.36	0.11
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	16,533.000	31.635322	523,026.78	66.050000	1,092,004.65	568,977.87	0.19
		Base		31.635322	523,026.78	66.050000	1,092,004.65	568,977.87	0.19

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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
45781M101	INNOVIVA INC COMMON STOCK							
	51,902.000	Local	10.974290	569,587.59	13.470000	699,119.94	129,532.35	0.12
		Base	10.974290	569,587.59	13.470000	699,119.94	129,532.35	0.12
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	13,158.000	Local	84.115403	1,106,790.47	91.940000	1,209,746.52	102,956.05	0.21
		Base	84.115403	1,106,790.47	91.940000	1,209,746.52	102,956.05	0.21
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	25,229.000	Local	38.199503	963,735.25	90.170000	2,274,898.93	1,311,163.68	0.40
		Base	38.199503	963,735.25	90.170000	2,274,898.93	1,311,163.68	0.40
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	13,453.000	Local	27.089002	364,428.35	60.060000	807,987.18	443,558.83	0.14
		Base	27.089002	364,428.35	60.060000	807,987.18	443,558.83	0.14
458665304	INTERFACE INC COMMON STOCK USD.1							
	45,536.000	Local	16.220215	738,603.69	14.590000	664,370.24	-74,233.45	0.12
		Base	16.220215	738,603.69	14.590000	664,370.24	-74,233.45	0.12
46116V105	INTL FCSTONE INC COMMON STOCK USD.01							
	12,670.000	Local	31.910590	404,307.18	45.550000	577,118.50	172,811.32	0.10
		Base	31.910590	404,307.18	45.550000	577,118.50	172,811.32	0.10
461203101	INVACARE CORP COMMON STOCK USD.25							
	26,334.000	Local	20.786029	547,379.29	7.580000	199,611.72	-347,767.57	0.03
		Base	20.786029	547,379.29	7.580000	199,611.72	-347,767.57	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	124,853.000	Local	17.004472	2,123,059.35	16.080000	2,007,636.24	-115,423.11	0.35
		Base	17.004472	2,123,059.35	16.080000	2,007,636.24	-115,423.11	0.35
461730509	INVESTORS REAL ESTATE TRUST REIT							
	9,099.000	Local	72.124717	656,262.80	70.450000	641,024.55	-15,238.25	0.11
		Base	72.124717	656,262.80	70.450000	641,024.55	-15,238.25	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	75,308.000	Local	12.539807	944,347.80	27.070000	2,038,587.56	1,094,239.76	0.35
		Base	12.539807	944,347.80	27.070000	2,038,587.56	1,094,239.76	0.35

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462726100	IROBOT CORP COMMON STOCK USD.01							
	22,043.000	Local	34.410331	758,506.93	47.990000	1,057,843.57	299,336.64	0.18
		Base	34.410331	758,506.93	47.990000	1,057,843.57	299,336.64	0.18
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	432,203.000	Local	77.933958	33,683,290.33	72.790000	31,460,056.37	-2,223,233.96	5.47
		Base	77.933958	33,683,290.33	72.790000	31,460,056.37	-2,223,233.96	5.47
465741106	ITRON INC COMMON STOCK							
	27,274.000	Local	40.897465	1,115,437.47	75.840000	2,068,460.16	953,022.69	0.36
		Base	40.897465	1,115,437.47	75.840000	2,068,460.16	953,022.69	0.36
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	11,585.000	Local	77.974263	903,331.84	160.820000	1,863,099.70	959,767.86	0.32
		Base	77.974263	903,331.84	160.820000	1,863,099.70	959,767.86	0.32
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	24,743.000	Local	36.799385	910,527.18	96.860000	2,396,606.98	1,486,079.80	0.42
		Base	36.799385	910,527.18	96.860000	2,396,606.98	1,486,079.80	0.42
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	18,727.000	Local	20.054473	375,560.11	19.640000	367,798.28	-7,761.83	0.06
		Base	20.054473	375,560.11	19.640000	367,798.28	-7,761.83	0.06
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01							
	16,130.000	Local	26.038481	420,000.70	2.420000	39,034.60	-380,966.10	0.01
		Base	26.038481	420,000.70	2.420000	39,034.60	-380,966.10	0.01
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	12,413.000	Local	64.011877	794,579.43	94.550000	1,173,649.15	379,069.72	0.20
		Base	64.011877	794,579.43	94.550000	1,173,649.15	379,069.72	0.20
483548103	KAMAN CORP COMMON STOCK USD1.0							
	21,600.000	Local	38.660617	835,069.32	55.460000	1,197,936.00	362,866.68	0.21
		Base	38.660617	835,069.32	55.460000	1,197,936.00	362,866.68	0.21
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	26,074.000	Local	17.807140	464,303.37	16.610000	433,089.14	-31,214.23	0.08
		Base	17.807140	464,303.37	16.610000	433,089.14	-31,214.23	0.08

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488360207	KEMET CORP COMMON STOCK USD.01								
		Local	44,638.000	24.920605	1,112,405.96	26.080000	1,164,159.04	51,753.08	0.20
		Base		24.920605	1,112,405.96	26.080000	1,164,159.04	51,753.08	0.20
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	15,872.000	101.224705	1,606,638.51	121.470000	1,927,971.84	321,333.33	0.33
		Base		101.224705	1,606,638.51	121.470000	1,927,971.84	321,333.33	0.33
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	65,338.000	23.416027	1,529,956.34	16.150000	1,055,208.70	-474,747.64	0.18
		Base		23.416027	1,529,956.34	16.150000	1,055,208.70	-474,747.64	0.18
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	66,638.000	14.090556	938,966.50	16.620000	1,107,523.56	168,557.06	0.19
		Base		14.090556	938,966.50	16.620000	1,107,523.56	168,557.06	0.19
50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	35,841.000	37.364268	1,339,172.73	33.740000	1,209,275.34	-129,897.39	0.21
		Base		37.364268	1,339,172.73	33.740000	1,209,275.34	-129,897.39	0.21
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	15,853.000	34.314901	543,994.13	21.860000	346,546.58	-197,447.55	0.06
		Base		34.314901	543,994.13	21.860000	346,546.58	-197,447.55	0.06
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	42,998.000	22.317462	959,606.22	34.980000	1,504,070.04	544,463.82	0.26
		Base		22.317462	959,606.22	34.980000	1,504,070.04	544,463.82	0.26
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	24,772.000	27.705191	686,313.00	10.120000	250,692.64	-435,620.36	0.04
		Base		27.705191	686,313.00	10.120000	250,692.64	-435,620.36	0.04
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	48,910.000	12.221722	597,764.44	22.830000	1,116,615.30	518,850.86	0.19
		Base		12.221722	597,764.44	22.830000	1,116,615.30	518,850.86	0.19
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	23,209.000	46.640121	1,082,470.56	121.460000	2,818,965.14	1,736,494.58	0.49
		Base		46.640121	1,082,470.56	121.460000	2,818,965.14	1,736,494.58	0.49

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50187T106	LGI HOMES INC COMMON STOCK USD.01							
	15,403.000	Local	44.052500	678,540.65	75.350000	1,160,616.05	482,075.40	0.20
		Base	44.052500	678,540.65	75.350000	1,160,616.05	482,075.40	0.20
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	19,399.000	Local	43.147159	837,011.74	96.550000	1,872,973.45	1,035,961.71	0.33
		Base	43.147159	837,011.74	96.550000	1,872,973.45	1,035,961.71	0.33
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1							
	16,881.000	Local	29.525948	498,427.53	1.950000	32,917.95	-465,509.58	0.01
		Base	29.525948	498,427.53	1.950000	32,917.95	-465,509.58	0.01
502175102	LTC PROPERTIES INC REIT USD.01							
	30,891.000	Local	36.387897	1,124,058.54	44.830000	1,384,843.53	260,784.99	0.24
		Base	36.387897	1,124,058.54	44.830000	1,384,843.53	260,784.99	0.24
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	36,072.000	Local	15.941369	575,037.06	28.650000	1,033,462.80	458,425.74	0.18
		Base	15.941369	575,037.06	28.650000	1,033,462.80	458,425.74	0.18
516012101	LANNETT CO INC COMMON STOCK USD.001							
	26,095.000	Local	32.096982	837,570.74	8.700000	227,026.50	-610,544.24	0.04
		Base	32.096982	837,570.74	8.700000	227,026.50	-610,544.24	0.04
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	30,294.000	Local	16.721186	506,551.61	15.550000	471,071.70	-35,479.91	0.08
		Base	16.721186	506,551.61	15.550000	471,071.70	-35,479.91	0.08
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	142,943.000	Local	5.428344	775,943.73	1.080000	154,378.44	-621,565.29	0.03
		Base	5.428344	775,943.73	1.080000	154,378.44	-621,565.29	0.03
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	12,580.000	Local	31.938614	401,787.77	28.500000	358,530.00	-43,257.77	0.06
		Base	31.938614	401,787.77	28.500000	358,530.00	-43,257.77	0.06
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	191,978.000	Local	9.801824	1,881,734.56	10.370000	1,990,811.86	109,077.30	0.35
		Base	9.801824	1,881,734.56	10.370000	1,990,811.86	109,077.30	0.35

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535555106	LINDSAY CORP COMMON STOCK USD1.0							
	8,476.000	Local	73.280429	621,124.92	99.030000	839,378.28	218,253.36	0.15
		Base	73.280429	621,124.92	99.030000	839,378.28	218,253.36	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	20,931.000	Local	21.498365	449,982.27	3.920000	82,049.52	-367,932.75	0.01
		Base	21.498365	449,982.27	3.920000	82,049.52	-367,932.75	0.01
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	17,610.000	Local	52.253446	920,183.18	119.160000	2,098,407.60	1,178,224.42	0.36
		Base	52.253446	920,183.18	119.160000	2,098,407.60	1,178,224.42	0.36
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	47,448.000	Local	15.189137	720,694.16	26.460000	1,255,474.08	534,779.92	0.22
		Base	15.189137	720,694.16	26.460000	1,255,474.08	534,779.92	0.22
53814L108	LIVENT CORP COMMON STOCK USD.001							
	112,833.000	Local	11.835174	1,335,398.15	8.930000	1,007,598.69	-327,799.46	0.18
		Base	11.835174	1,335,398.15	8.930000	1,007,598.69	-327,799.46	0.18
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	22,305.000	Local	25.839412	576,348.09	9.800000	218,589.00	-357,759.09	0.04
		Base	25.839412	576,348.09	9.800000	218,589.00	-357,759.09	0.04
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	32,210.000	Local	22.181614	714,469.79	24.760000	797,519.60	83,049.81	0.14
		Base	22.181614	714,469.79	24.760000	797,519.60	83,049.81	0.14
550819106	LYDALL INC COMMON STOCK USD.1							
	13,656.000	Local	15.881246	216,874.30	11.910000	162,642.96	-54,231.34	0.03
		Base	15.881246	216,874.30	11.910000	162,642.96	-54,231.34	0.03
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	38,777.000	Local	22.205983	861,081.39	39.340000	1,525,487.18	664,405.79	0.27
		Base	22.205983	861,081.39	39.340000	1,525,487.18	664,405.79	0.27
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	10,327.000	Local	82.876311	855,863.66	28.760000	297,004.52	-558,859.14	0.05
		Base	82.876311	855,863.66	28.760000	297,004.52	-558,859.14	0.05

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55305B101	M/I HOMES INC COMMON STOCK USD.01							
	21,797.000	Local	20.866439	454,825.78	37.230000	811,502.31	356,676.53	0.14
		Base	20.866439	454,825.78	37.230000	811,502.31	356,676.53	0.14
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
	13,839.000	Local	46.499383	643,504.96	40.140000	555,497.46	-88,007.50	0.10
		Base	46.499383	643,504.96	40.140000	555,497.46	-88,007.50	0.10
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	12,960.000	Local	30.511120	395,424.11	25.510000	330,609.60	-64,814.51	0.06
		Base	30.511120	395,424.11	25.510000	330,609.60	-64,814.51	0.06
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	60,104.000	Local	19.921054	1,197,335.03	32.700000	1,965,400.80	768,065.77	0.34
		Base	19.921054	1,197,335.03	32.700000	1,965,400.80	768,065.77	0.34
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	17,034.000	Local	55.824542	950,915.25	60.010000	1,022,210.34	71,295.09	0.18
		Base	55.824542	950,915.25	60.010000	1,022,210.34	71,295.09	0.18
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	20,954.000	Local	35.282275	739,304.79	74.900000	1,569,454.60	830,149.81	0.27
		Base	35.282275	739,304.79	74.900000	1,569,454.60	830,149.81	0.27
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	18,255.000	Local	36.136652	659,674.58	31.960000	583,429.80	-76,244.78	0.10
		Base	36.136652	659,674.58	31.960000	583,429.80	-76,244.78	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	18,029.000	Local	18.293060	329,805.58	26.720000	481,734.88	151,929.30	0.08
		Base	18.293060	329,805.58	26.720000	481,734.88	151,929.30	0.08
567908108	MARINEMAX INC COMMON STOCK USD.001							
	16,619.000	Local	12.235315	203,338.70	16.930000	281,359.67	78,020.97	0.05
		Base	12.235315	203,338.70	16.930000	281,359.67	78,020.97	0.05
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	30,167.000	Local	13.912308	419,692.59	19.540000	589,463.18	169,770.59	0.10
		Base	13.912308	419,692.59	19.540000	589,463.18	169,770.59	0.10

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576690101	MATERION CORP COMMON STOCK								
		Local	15,943.000	35.799052	570,744.28	45.340000	722,855.62	152,111.34	0.13
		Base		35.799052	570,744.28	45.340000	722,855.62	152,111.34	0.13
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	21,234.000	15.401216	327,029.41	12.080000	256,506.72	-70,522.69	0.04
		Base		15.401216	327,029.41	12.080000	256,506.72	-70,522.69	0.04
57686G105	MATSON INC COMMON STOCK								
		Local	33,116.000	27.391934	907,111.29	33.210000	1,099,782.36	192,671.07	0.19
		Base		27.391934	907,111.29	33.210000	1,099,782.36	192,671.07	0.19
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	24,030.000	42.402585	1,018,934.11	29.560000	710,326.80	-308,607.31	0.12
		Base		42.402585	1,018,934.11	29.560000	710,326.80	-308,607.31	0.12
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	50,296.000	29.072217	1,462,216.22	15.460000	777,576.16	-684,640.06	0.14
		Base		29.072217	1,462,216.22	15.460000	777,576.16	-684,640.06	0.14
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,948.000	51.336572	459,359.65	83.110000	743,668.28	284,308.63	0.13
		Base		51.336572	459,359.65	83.110000	743,668.28	284,308.63	0.13
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		Local	21,253.000	57.051651	1,212,518.73	89.940000	1,911,494.82	698,976.09	0.33
		Base		57.051651	1,212,518.73	89.940000	1,911,494.82	698,976.09	0.33
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	31,240.000	13.897006	434,142.47	8.860000	276,786.40	-157,356.07	0.05
		Base		13.897006	434,142.47	8.860000	276,786.40	-157,356.07	0.05
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	33,269.000	18.991689	631,834.51	7.990000	265,819.31	-366,015.20	0.05
		Base		18.991689	631,834.51	7.990000	265,819.31	-366,015.20	0.05
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	43,035.000	22.241906	957,180.43	36.010000	1,549,690.35	592,509.92	0.27
		Base		22.241906	957,180.43	36.010000	1,549,690.35	592,509.92	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
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	27,992.000	Local	34.607068	968,721.05	63.460000	1,776,372.32	807,651.27	0.31
		Base	34.607068	968,721.05	63.460000	1,776,372.32	807,651.27	0.31
59001K100	MERITOR INC COMMON STOCK USD1.0							
	57,180.000	Local	25.916686	1,481,916.08	22.690000	1,297,414.20	-184,501.88	0.23
		Base	25.916686	1,481,916.08	22.690000	1,297,414.20	-184,501.88	0.23
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,160.000	Local	238.466468	753,554.04	239.290000	756,156.40	2,602.36	0.13
		Base	238.466468	753,554.04	239.290000	756,156.40	2,602.36	0.13
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	27,122.000	Local	26.889278	729,290.99	32.850000	890,957.70	161,666.71	0.15
		Base	26.889278	729,290.99	32.850000	890,957.70	161,666.71	0.15
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	28,969.000	Local	19.007964	550,641.70	30.660000	888,189.54	337,547.84	0.15
		Base	19.007964	550,641.70	30.660000	888,189.54	337,547.84	0.15
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
	58,740.000	Local	9.258867	543,865.86	4.290000	251,994.60	-291,871.26	0.04
		Base	9.258867	543,865.86	4.290000	251,994.60	-291,871.26	0.04
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	6,359.000	Local	140.032769	890,468.38	135.160000	859,482.44	-30,985.94	0.15
		Base	140.032769	890,468.38	135.160000	859,482.44	-30,985.94	0.15
60740F105	MOBILE MINI INC COMMON STOCK USD.01							
	34,312.000	Local	27.968318	959,648.93	38.990000	1,337,824.88	378,175.95	0.23
		Base	27.968318	959,648.93	38.990000	1,337,824.88	378,175.95	0.23
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
	87,370.000	Local	16.163377	1,412,194.22	28.290000	2,471,697.30	1,059,503.08	0.43
		Base	16.163377	1,412,194.22	28.290000	2,471,697.30	1,059,503.08	0.43
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	9,316.000	Local	17.964986	167,361.81	47.280000	440,460.48	273,098.67	0.08
		Base	17.964986	167,361.81	47.280000	440,460.48	273,098.67	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
610236101	MONRO INC COMMON STOCK USD.01								
		Local	25,896.000	46.021114	1,191,762.76	56.120000	1,453,283.52	261,520.76	0.25
		Base		46.021114	1,191,762.76	56.120000	1,453,283.52	261,520.76	0.25
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	24,962.000	50.652153	1,264,379.04	77.120000	1,925,069.44	660,690.40	0.33
		Base		50.652153	1,264,379.04	77.120000	1,925,069.44	660,690.40	0.33
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,937.000	31.630585	472,466.05	16.740000	250,045.38	-222,420.67	0.04
		Base		31.630585	472,466.05	16.740000	250,045.38	-222,420.67	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,759.000	21.238429	270,981.11	14.700000	187,557.30	-83,423.81	0.03
		Base		21.238429	270,981.11	14.700000	187,557.30	-83,423.81	0.03
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,040.000	23.619125	1,040,186.26	27.980000	1,232,239.20	192,052.94	0.21
		Base		23.619125	1,040,186.26	27.980000	1,232,239.20	192,052.94	0.21
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	27,415.000	14.521469	398,106.07	13.570000	372,021.55	-26,084.52	0.06
		Base		14.521469	398,106.07	13.570000	372,021.55	-26,084.52	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	57,892.000	21.532753	1,246,574.15	17.620000	1,020,057.04	-226,517.11	0.18
		Base		21.532753	1,246,574.15	17.620000	1,020,057.04	-226,517.11	0.18
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	34,133.000	24.381536	832,214.98	33.690000	1,149,940.77	317,725.79	0.20
		Base		24.381536	832,214.98	33.690000	1,149,940.77	317,725.79	0.20
62914B100	NIC INC COMMON STOCK								
		Local	52,047.000	17.232693	896,909.95	18.290000	951,939.63	55,029.68	0.17
		Base		17.232693	896,909.95	18.290000	951,939.63	55,029.68	0.17
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		Local	53,021.000	16.992087	900,937.44	23.340000	1,237,510.14	336,572.70	0.21
		Base		16.992087	900,937.44	23.340000	1,237,510.14	336,572.70	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
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	24,368.000	Local	32.216173	785,043.71	30.590000	745,417.12	-39,626.59	0.13
		Base	32.216173	785,043.71	30.590000	745,417.12	-39,626.59	0.13
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	8,944.000	Local	41.828733	374,116.19	42.290000	378,241.76	4,125.57	0.07
		Base	41.828733	374,116.19	42.290000	378,241.76	4,125.57	0.07
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,902.000	Local	93.161445	363,515.96	78.580000	306,619.16	-56,896.80	0.05
		Base	93.161445	363,515.96	78.580000	306,619.16	-56,896.80	0.05
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	46,174.000	Local	25.793156	1,190,973.17	33.740000	1,557,910.76	366,937.59	0.27
		Base	25.793156	1,190,973.17	33.740000	1,557,910.76	366,937.59	0.27
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	26,360.000	Local	22.570055	594,946.66	26.880000	708,556.80	113,610.14	0.12
		Base	22.570055	594,946.66	26.880000	708,556.80	113,610.14	0.12
640079109	NEENAH INC COMMON STOCK USD.01							
	13,126.000	Local	34.846275	457,392.20	57.770000	758,289.02	300,896.82	0.13
		Base	34.846275	457,392.20	57.770000	758,289.02	300,896.82	0.13
640491106	NEOGEN CORP COMMON STOCK USD.16							
	40,695.000	Local	29.989799	1,220,434.85	60.750000	2,472,221.25	1,251,786.40	0.43
		Base	29.989799	1,220,434.85	60.750000	2,472,221.25	1,251,786.40	0.43
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	80,193.000	Local	18.386495	1,474,468.19	28.330000	2,271,867.69	797,399.50	0.39
		Base	18.386495	1,474,468.19	28.330000	2,271,867.69	797,399.50	0.39
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	23,474.000	Local	22.016105	516,806.05	18.870000	442,954.38	-73,851.67	0.08
		Base	22.016105	516,806.05	18.870000	442,954.38	-73,851.67	0.08
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	283,495.000	Local	6.075854	1,722,474.14	5.700000	1,615,921.50	-106,552.64	0.28
		Base	6.075854	1,722,474.14	5.700000	1,615,921.50	-106,552.64	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
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01							
	69,758.000	Local	10.738636	749,105.78	3.510000	244,850.58	-504,255.20	0.04
		Base	10.738636	749,105.78	3.510000	244,850.58	-504,255.20	0.04
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	17,494.000	Local	46.345471	810,767.67	44.500000	778,483.00	-32,284.67	0.14
		Base	46.345471	810,767.67	44.500000	778,483.00	-32,284.67	0.14
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	37,670.000	Local	31.084077	1,170,937.18	13.080000	492,723.60	-678,213.58	0.09
		Base	31.084077	1,170,937.18	13.080000	492,723.60	-678,213.58	0.09
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	33,701.000	Local	15.556491	524,269.30	14.130000	476,195.13	-48,074.17	0.08
		Base	15.556491	524,269.30	14.130000	476,195.13	-48,074.17	0.08
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	77,601.000	Local	13.119855	1,018,113.84	13.890000	1,077,877.89	59,764.05	0.19
		Base	13.119855	1,018,113.84	13.890000	1,077,877.89	59,764.05	0.19
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	23,533.000	Local	50.414915	1,186,414.19	65.770000	1,547,765.41	361,351.22	0.27
		Base	50.414915	1,186,414.19	65.770000	1,547,765.41	361,351.22	0.27
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	40,178.000	Local	16.564819	665,541.31	16.740000	672,579.72	7,038.41	0.12
		Base	16.564819	665,541.31	16.740000	672,579.72	7,038.41	0.12
671044105	OSI SYSTEMS INC COMMON STOCK							
	13,215.000	Local	54.787507	724,016.90	81.270000	1,073,983.05	349,966.15	0.19
		Base	54.787507	724,016.90	81.270000	1,073,983.05	349,966.15	0.19
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01							
	228,520.000	Local	3.168080	723,969.68	1.635000	373,630.20	-350,339.48	0.06
		Base	3.168080	723,969.68	1.635000	373,630.20	-350,339.48	0.06
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	76,181.000	Local	14.159327	1,078,671.69	10.540000	802,947.74	-275,723.95	0.14
		Base	14.159327	1,078,671.69	10.540000	802,947.74	-275,723.95	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
676220106	OFFICE DEPOT INC COMMON STOCK USD.01							
	423,271.000	Local	2.631132	1,113,681.89	2.350000	994,686.85	-118,995.04	0.17
		Base	2.631132	1,113,681.89	2.350000	994,686.85	-118,995.04	0.17
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	37,770.000	Local	56.305346	2,126,652.92	29.130000	1,100,240.10	-1,026,412.82	0.19
		Base	56.305346	2,126,652.92	29.130000	1,100,240.10	-1,026,412.82	0.19
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	46,873.000	Local	23.398103	1,096,739.30	7.910000	370,765.43	-725,973.87	0.06
		Base	23.398103	1,096,739.30	7.910000	370,765.43	-725,973.87	0.06
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	132,017.000	Local	13.703565	1,809,103.50	15.760000	2,080,587.92	271,484.42	0.36
		Base	13.703565	1,809,103.50	15.760000	2,080,587.92	271,484.42	0.36
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	7,134.000	Local	22.012023	157,033.77	12.050000	85,964.70	-71,069.07	0.01
		Base	22.012023	157,033.77	12.050000	85,964.70	-71,069.07	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001							
	32,672.000	Local	30.047218	981,702.71	81.470000	2,661,787.84	1,680,085.13	0.46
		Base	30.047218	981,702.71	81.470000	2,661,787.84	1,680,085.13	0.46
68287N100	ONESPAN INC COMMON STOCK USD.001							
	25,063.000	Local	13.016599	326,235.02	16.510000	413,790.13	87,555.11	0.07
		Base	13.016599	326,235.02	16.510000	413,790.13	87,555.11	0.07
683344105	ONTO INNOVATION INC COMMON STOCK							
	38,463.000	Local	17.011529	654,314.45	30.570000	1,175,813.91	521,499.46	0.20
		Base	17.011529	654,314.45	30.570000	1,175,813.91	521,499.46	0.20
684000102	OPUS BANK COMMON STOCK							
	16,755.000	Local	30.729105	514,866.15	23.670000	396,590.85	-118,275.30	0.07
		Base	30.729105	514,866.15	23.670000	396,590.85	-118,275.30	0.07
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	47,709.000	Local	12.450990	594,024.26	6.030000	287,685.27	-306,338.99	0.05
		Base	12.450990	594,024.26	6.030000	287,685.27	-306,338.99	0.05

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68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	14,647.000	Local	40.537557	593,753.60	35.340000	517,624.98	-76,128.62	0.09
		Base	40.537557	593,753.60	35.340000	517,624.98	-76,128.62	0.09
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
	48,403.000	Local	14.829418	717,788.33	6.830000	330,592.49	-387,195.84	0.06
		Base	14.829418	717,788.33	6.830000	330,592.49	-387,195.84	0.06
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	13,300.000	Local	50.635917	673,457.70	60.390000	803,187.00	129,729.30	0.14
		Base	50.635917	673,457.70	60.390000	803,187.00	129,729.30	0.14
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	8,594.000	Local	52.611814	452,145.93	40.670000	349,517.98	-102,627.95	0.06
		Base	52.611814	452,145.93	40.670000	349,517.98	-102,627.95	0.06
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	73,898.000	Local	48.318344	3,570,628.98	19.030000	1,406,278.94	-2,164,350.04	0.24
		Base	48.318344	3,570,628.98	19.030000	1,406,278.94	-2,164,350.04	0.24
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	21,435.000	Local	17.678952	378,948.33	14.640000	313,808.40	-65,139.93	0.05
		Base	17.678952	378,948.33	14.640000	313,808.40	-65,139.93	0.05
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	45,460.000	Local	11.251925	511,512.53	15.170000	689,628.20	178,115.67	0.12
		Base	11.251925	511,512.53	15.170000	689,628.20	178,115.67	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	35,541.000	Local	31.431255	1,117,098.25	38.820000	1,379,701.62	262,603.37	0.24
		Base	31.431255	1,117,098.25	38.820000	1,379,701.62	262,603.37	0.24
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	46,161.000	Local	36.273506	1,674,421.33	25.830000	1,192,338.63	-482,082.70	0.21
		Base	36.273506	1,674,421.33	25.830000	1,192,338.63	-482,082.70	0.21
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	32,298.000	Local	38.161005	1,232,524.13	43.380000	1,401,087.24	168,563.11	0.24
		Base	38.161005	1,232,524.13	43.380000	1,401,087.24	168,563.11	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
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	28,622.000	Local	20.689645	592,179.03	16.590000	474,838.98	-117,340.05	0.08
		Base	20.689645	592,179.03	16.590000	474,838.98	-117,340.05	0.08
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	15,303.000	Local	25.302946	387,210.98	13.910000	212,864.73	-174,346.25	0.04
		Base	25.302946	387,210.98	13.910000	212,864.73	-174,346.25	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	17,474.000	Local	43.937517	767,764.17	52.830000	923,151.42	155,387.25	0.16
		Base	43.937517	767,764.17	52.830000	923,151.42	155,387.25	0.16
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	10,509.000	Local	77.603279	815,532.86	15.900000	167,093.10	-648,439.76	0.03
		Base	77.603279	815,532.86	15.900000	167,093.10	-648,439.76	0.03
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	20,865.000	Local	5.485072	114,446.03	27.170000	566,902.05	452,456.02	0.10
		Base	5.485072	114,446.03	27.170000	566,902.05	452,456.02	0.10
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5							
	231,601.000	Local	4.184674	969,174.65	0.690000	159,804.69	-809,369.96	0.03
		Base	4.184674	969,174.65	0.690000	159,804.69	-809,369.96	0.03
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0							
	47,054.000	Local	14.494403	682,019.63	2.360000	111,047.44	-570,972.19	0.02
		Base	14.494403	682,019.63	2.360000	111,047.44	-570,972.19	0.02
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	77,816.000	Local	18.610420	1,448,188.45	20.700000	1,610,791.20	162,602.75	0.28
		Base	18.610420	1,448,188.45	20.700000	1,610,791.20	162,602.75	0.28
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	54,110.000	Local	7.558969	409,015.80	14.930000	807,862.30	398,846.50	0.14
		Base	7.558969	409,015.80	14.930000	807,862.30	398,846.50	0.14
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	25,200.000	Local	16.227232	408,926.24	40.970000	1,032,444.00	623,517.76	0.18
		Base	16.227232	408,926.24	40.970000	1,032,444.00	623,517.76	0.18

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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
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	15,684.000	Local	14.272347	223,847.49	26.400000	414,057.60	190,210.11	0.07
		Base	14.272347	223,847.49	26.400000	414,057.60	190,210.11	0.07
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	15,583.000	Local	31.354285	488,593.83	25.250000	393,470.75	-95,123.08	0.07
		Base	31.354285	488,593.83	25.250000	393,470.75	-95,123.08	0.07
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	52,140.000	Local	10.010612	521,953.33	12.450000	649,143.00	127,189.67	0.11
		Base	10.010612	521,953.33	12.450000	649,143.00	127,189.67	0.11
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	12,364.000	Local	45.589153	563,664.29	70.080000	866,469.12	302,804.83	0.15
		Base	45.589153	563,664.29	70.080000	866,469.12	302,804.83	0.15
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	132,689.000	Local	6.563985	870,968.54	3.420000	453,796.38	-417,172.16	0.08
		Base	6.563985	870,968.54	3.420000	453,796.38	-417,172.16	0.08
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	25,205.000	Local	26.184292	659,975.08	13.730000	346,064.65	-313,910.43	0.06
		Base	26.184292	659,975.08	13.730000	346,064.65	-313,910.43	0.06
729132100	PLEXUS CORP COMMON STOCK USD.01							
	22,472.000	Local	37.178670	835,479.07	66.350000	1,491,017.20	655,538.13	0.26
		Base	37.178670	835,479.07	66.350000	1,491,017.20	655,538.13	0.26
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	6,839.000	Local	38.127748	260,755.67	33.430000	228,627.77	-32,127.90	0.04
		Base	38.127748	260,755.67	33.430000	228,627.77	-32,127.90	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	22,688.000	Local	46.512142	1,055,267.48	87.050000	1,974,990.40	919,722.92	0.34
		Base	46.512142	1,055,267.48	87.050000	1,974,990.40	919,722.92	0.34
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	10,554.000	Local	65.768656	694,122.40	51.130000	539,626.02	-154,496.38	0.09
		Base	65.768656	694,122.40	51.130000	539,626.02	-154,496.38	0.09

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741511109	PRICESMART INC COMMON STOCK USD.0001							
	17,264.000	Local	70.643506	1,219,589.49	55.690000	961,432.16	-258,157.33	0.17
		Base	70.643506	1,219,589.49	55.690000	961,432.16	-258,157.33	0.17
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	41,955.000	Local	38.281547	1,606,102.32	27.150000	1,139,078.25	-467,024.07	0.20
		Base	38.281547	1,606,102.32	27.150000	1,139,078.25	-467,024.07	0.20
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013							
	66,567.000	Local	9.954359	662,631.80	4.720000	314,196.24	-348,435.56	0.05
		Base	9.954359	662,631.80	4.720000	314,196.24	-348,435.56	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	34,663.000	Local	26.236746	909,444.34	37.290000	1,292,583.27	383,138.93	0.22
		Base	26.236746	909,444.34	37.290000	1,292,583.27	383,138.93	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	63,658.000	Local	16.634162	1,058,897.50	8.760000	557,644.08	-501,253.42	0.10
		Base	16.634162	1,058,897.50	8.760000	557,644.08	-501,253.42	0.10
743713109	PROTO LABS INC COMMON STOCK USD.001							
	20,692.000	Local	82.133188	1,699,499.93	87.640000	1,813,446.88	113,946.95	0.32
		Base	82.133188	1,699,499.93	87.640000	1,813,446.88	113,946.95	0.32
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001							
	8,886.000	Local	47.599119	422,965.77	61.780000	548,977.08	126,011.31	0.10
		Base	47.599119	422,965.77	61.780000	548,977.08	126,011.31	0.10
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	46,981.000	Local	16.379301	769,515.92	19.980000	938,680.38	169,164.46	0.16
		Base	16.379301	769,515.92	19.980000	938,680.38	169,164.46	0.16
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
	10,098.000	Local	65.303486	659,434.60	157.570000	1,591,141.86	931,707.26	0.28
		Base	65.303486	659,434.60	157.570000	1,591,141.86	931,707.26	0.28
74733V100	QEP RESOURCES INC COMMON STOCK USD.01							
	184,267.000	Local	3.798147	699,873.22	2.250000	414,600.75	-285,272.47	0.07
		Base	3.798147	699,873.22	2.250000	414,600.75	-285,272.47	0.07

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74758T303	QUALYS INC COMMON STOCK USD.001							
	25,660.000	Local	36.426452	934,702.77	80.180000	2,057,418.80	1,122,716.03	0.36
		Base	36.426452	934,702.77	80.180000	2,057,418.80	1,122,716.03	0.36
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	25,786.000	Local	17.197973	443,466.93	16.800000	433,204.80	-10,262.13	0.08
		Base	17.197973	443,466.93	16.800000	433,204.80	-10,262.13	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	35,803.000	Local	9.278538	332,199.49	12.880000	461,142.64	128,943.15	0.08
		Base	9.278538	332,199.49	12.880000	461,142.64	128,943.15	0.08
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	80.380000	1,521,995.30	761,472.88	0.26
		Base	40.164902	760,522.42	80.380000	1,521,995.30	761,472.88	0.26
749660106	RPC INC COMMON STOCK USD.1							
	39,930.000	Local	5.767757	230,306.53	3.440000	137,359.20	-92,947.33	0.02
		Base	5.767757	230,306.53	3.440000	137,359.20	-92,947.33	0.02
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	181.400000	1,408,389.60	1,118,863.71	0.24
		Base	37.290815	289,525.89	181.400000	1,408,389.60	1,118,863.71	0.24
74971D101	RPT REALTY REIT USD.01							
	62,627.000	Local	13.189724	826,032.87	12.960000	811,645.92	-14,386.95	0.14
		Base	13.189724	826,032.87	12.960000	811,645.92	-14,386.95	0.14
750491102	RADNET INC COMMON STOCK USD.0001							
	32,197.000	Local	19.392314	624,374.32	20.430000	657,784.71	33,410.39	0.11
		Base	19.392314	624,374.32	20.430000	657,784.71	33,410.39	0.11
750917106	RAMBUS INC COMMON STOCK USD.001							
	86,656.000	Local	11.622066	1,007,121.73	13.980000	1,211,450.88	204,329.15	0.21
		Base	11.622066	1,007,121.73	13.980000	1,211,450.88	204,329.15	0.21
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	163,184.000	Local	3.961857	646,511.69	2.770000	452,019.68	-194,492.01	0.08
		Base	3.961857	646,511.69	2.770000	452,019.68	-194,492.01	0.08

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754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	27,581.000	Local	22.465685	619,626.05	28.710000	791,850.51	172,224.46	0.14
		Base	22.465685	619,626.05	28.710000	791,850.51	172,224.46	0.14
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	39,767.000	Local	19.643858	781,177.29	2.450000	97,429.15	-683,748.14	0.02
		Base	19.643858	781,177.29	2.450000	97,429.15	-683,748.14	0.02
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	13,785.000	Local	32.644845	450,009.19	29.150000	401,832.75	-48,176.44	0.07
		Base	32.644845	450,009.19	29.150000	401,832.75	-48,176.44	0.07
75574U101	READY CAPITAL CORP REIT USD.0001							
	27,427.000	Local	15.321351	420,218.70	14.500000	397,691.50	-22,527.20	0.07
		Base	15.321351	420,218.70	14.500000	397,691.50	-22,527.20	0.07
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	87,884.000	Local	7.196520	632,458.95	9.270000	814,684.68	182,225.73	0.14
		Base	7.196520	632,458.95	9.270000	814,684.68	182,225.73	0.14
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	10,011.000	Local	40.587906	406,325.53	27.500000	275,302.50	-131,023.03	0.05
		Base	40.587906	406,325.53	27.500000	275,302.50	-131,023.03	0.05
758075402	REDWOOD TRUST INC REIT USD.01							
	87,903.000	Local	16.375551	1,439,460.06	17.080000	1,501,383.24	61,923.18	0.26
		Base	16.375551	1,439,460.06	17.080000	1,501,383.24	61,923.18	0.26
758932107	REGIS CORP COMMON STOCK USD.05							
	18,737.000	Local	15.697836	294,130.36	12.760000	239,084.12	-55,046.24	0.04
		Base	15.697836	294,130.36	12.760000	239,084.12	-55,046.24	0.04
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	24,469.000	Local	67.468246	1,650,880.50	40.000000	978,760.00	-672,120.50	0.17
		Base	67.468246	1,650,880.50	40.000000	978,760.00	-672,120.50	0.17
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	30,136.000	Local	19.594551	590,501.39	26.450000	797,097.20	206,595.81	0.14
		Base	19.594551	590,501.39	26.450000	797,097.20	206,595.81	0.14

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76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	38,211.000	14.313288	546,925.06	21.290000	813,512.19	266,587.13	0.14
		Base		14.313288	546,925.06	21.290000	813,512.19	266,587.13	0.14
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,134.000	12.149352	281,063.11	12.530000	289,869.02	8,805.91	0.05
		Base		12.149352	281,063.11	12.530000	289,869.02	8,805.91	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	89,599.000	16.651874	1,491,991.26	15.000000	1,343,985.00	-148,006.26	0.23
		Base		16.651874	1,491,991.26	15.000000	1,343,985.00	-148,006.26	0.23
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,400.000	59.759518	262,941.88	70.010000	308,044.00	45,102.12	0.05
		Base		59.759518	262,941.88	70.010000	308,044.00	45,102.12	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	46,772.000	12.713167	594,620.23	1.410000	65,948.52	-528,671.71	0.01
		Base		12.713167	594,620.23	1.410000	65,948.52	-528,671.71	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,225.000	58.433471	831,216.13	116.000000	1,650,100.00	818,883.87	0.29
		Base		58.433471	831,216.13	116.000000	1,650,100.00	818,883.87	0.29
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,961.000	9.163676	192,079.82	19.130000	400,983.93	208,904.11	0.07
		Base		9.163676	192,079.82	19.130000	400,983.93	208,904.11	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	30,118.000	25.980750	782,488.23	32.870000	989,978.66	207,490.43	0.17
		Base		25.980750	782,488.23	32.870000	989,978.66	207,490.43	0.17
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	82,456.000	10.739111	885,504.12	6.570000	541,735.92	-343,768.20	0.09
		Base		10.739111	885,504.12	6.570000	541,735.92	-343,768.20	0.09
784635104	SPX CORP COMMON STOCK USD.01								
		Local	34,278.000	16.285484	558,233.81	41.930000	1,437,276.54	879,042.73	0.25
		Base		16.285484	558,233.81	41.930000	1,437,276.54	879,042.73	0.25

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	27,017.000	38.557195	1,041,699.74	52.600000	1,421,094.20	379,394.46	0.25
		Base		38.557195	1,041,699.74	52.600000	1,421,094.20	379,394.46	0.25
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,664.000	34.279504	1,119,705.71	36.780000	1,201,381.92	81,676.21	0.21
		Base		34.279504	1,119,705.71	36.780000	1,201,381.92	81,676.21	0.21
78645L100	SAFEHOLD INC REIT USD.01								
		Local	9,697.000	40.301132	390,800.08	54.620000	529,650.14	138,850.06	0.09
		Base		40.301132	390,800.08	54.620000	529,650.14	138,850.06	0.09
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,397.000	54.233627	618,100.65	78.740000	897,399.78	279,299.13	0.16
		Base		54.233627	618,100.65	78.740000	897,399.78	279,299.13	0.16
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,974.000	41.093344	820,798.46	87.310000	1,743,929.94	923,131.48	0.30
		Base		41.093344	820,798.46	87.310000	1,743,929.94	923,131.48	0.30
790148100	ST JOE CO/THE COMMON STOCK								
		Local	24,402.000	20.028537	488,736.35	19.670000	479,987.34	-8,749.01	0.08
		Base		20.028537	488,736.35	19.670000	479,987.34	-8,749.01	0.08
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,771.000	74.214719	502,507.86	70.190000	475,256.49	-27,251.37	0.08
		Base		74.214719	502,507.86	70.190000	475,256.49	-27,251.37	0.08
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	54,194.000	18.715919	1,014,290.53	26.290000	1,424,760.26	410,469.73	0.25
		Base		18.715919	1,014,290.53	26.290000	1,424,760.26	410,469.73	0.25
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,261.000	44.311479	410,368.61	43.010000	398,315.61	-12,053.00	0.07
		Base		44.311479	410,368.61	43.010000	398,315.61	-12,053.00	0.07
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,680.000	35.104368	690,853.96	28.430000	559,502.40	-131,351.56	0.10
		Base		35.104368	690,853.96	28.430000	559,502.40	-131,351.56	0.10

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807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	23,601.000	32.487787	766,744.25	32.090000	757,356.09	-9,388.16	0.13
		Base		32.487787	766,744.25	32.090000	757,356.09	-9,388.16	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	24,163.000	32.554325	786,610.15	33.720000	814,776.36	28,166.21	0.14
		Base		32.554325	786,610.15	33.720000	814,776.36	28,166.21	0.14
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK								
		Local	21,096.000	0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
		Base		0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	41,980.000	15.785284	662,666.22	11.900000	499,562.00	-163,104.22	0.09
		Base		15.785284	662,666.22	11.900000	499,562.00	-163,104.22	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	40,368.000	26.741233	1,079,490.11	24.900000	1,005,163.20	-74,326.91	0.17
		Base		26.741233	1,079,490.11	24.900000	1,005,163.20	-74,326.91	0.17
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	13,637.000	45.957897	626,727.84	37.300000	508,660.10	-118,067.74	0.09
		Base		45.957897	626,727.84	37.300000	508,660.10	-118,067.74	0.09
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	83,623.000	14.427071	1,206,434.96	23.940000	2,001,934.62	795,499.66	0.35
		Base		14.427071	1,206,434.96	23.940000	2,001,934.62	795,499.66	0.35
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	5,292.000	28.253063	149,515.21	34.720000	183,738.24	34,223.03	0.03
		Base		28.253063	149,515.21	34.720000	183,738.24	34,223.03	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	36,324.000	24.358010	884,780.37	34.550000	1,254,994.20	370,213.83	0.22
		Base		24.358010	884,780.37	34.550000	1,254,994.20	370,213.83	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	24,162.000	52.080442	1,258,367.63	59.440000	1,436,189.28	177,821.65	0.25
		Base		52.080442	1,258,367.63	59.440000	1,436,189.28	177,821.65	0.25

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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
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	36,417.000	36.735285	1,337,788.89	44.430000	1,618,007.31	280,218.42	0.28
		Base		36.735285	1,337,788.89	44.430000	1,618,007.31	280,218.42	0.28
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	6,940.000	30.220431	209,729.79	29.910000	207,575.40	-2,154.39	0.04
		Base		30.220431	209,729.79	29.910000	207,575.40	-2,154.39	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,945.000	44.974693	672,146.79	38.540000	575,980.30	-96,166.49	0.10
		Base		44.974693	672,146.79	38.540000	575,980.30	-96,166.49	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	88,773.000	22.844705	2,027,993.00	21.380000	1,897,966.74	-130,026.26	0.33
		Base		22.844705	2,027,993.00	21.380000	1,897,966.74	-130,026.26	0.33
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,251.000	35.967938	1,124,034.02	79.430000	2,482,266.93	1,358,232.91	0.43
		Base		35.967938	1,124,034.02	79.430000	2,482,266.93	1,358,232.91	0.43
830879102	SKYWEST INC COMMON STOCK								
		Local	38,968.000	19.564180	762,376.98	45.400000	1,769,147.20	1,006,770.22	0.31
		Base		19.564180	762,376.98	45.400000	1,769,147.20	1,006,770.22	0.31
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	22,057.000	22.753467	501,873.23	44.050000	971,610.85	469,737.62	0.17
		Base		22.753467	501,873.23	44.050000	971,610.85	469,737.62	0.17
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	18,759.000	17.846501	334,782.51	28.000000	525,252.00	190,469.49	0.09
		Base		17.846501	334,782.51	28.000000	525,252.00	190,469.49	0.09
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	72,141.000	28.197886	2,034,223.69	27.050000	1,951,414.05	-82,809.64	0.34
		Base		28.197886	2,034,223.69	27.050000	1,951,414.05	-82,809.64	0.34
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	24,707.000	27.861697	688,378.96	32.220000	796,059.54	107,680.58	0.14
		Base		27.861697	688,378.96	32.220000	796,059.54	107,680.58	0.14

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845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	424,326.000	2.277077	966,222.88	1.420000	602,542.92	-363,679.96	0.10
		Base		2.277077	966,222.88	1.420000	602,542.92	-363,679.96	0.10
847215100	SPARTANNASH CO COMMON STOCK								
		Local	28,055.000	21.017924	589,657.87	12.430000	348,723.65	-240,934.22	0.06
		Base		21.017924	589,657.87	12.430000	348,723.65	-240,934.22	0.06
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	88,197.000	10.294688	907,960.56	2.860000	252,243.42	-655,717.14	0.04
		Base		10.294688	907,960.56	2.860000	252,243.42	-655,717.14	0.04
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	13,735.000	14.567815	200,088.94	9.960000	136,800.60	-63,288.34	0.02
		Base		14.567815	200,088.94	9.960000	136,800.60	-63,288.34	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,602.000	53.420106	673,200.18	141.110000	1,778,268.22	1,105,068.04	0.31
		Base		53.420106	673,200.18	141.110000	1,778,268.22	1,105,068.04	0.31
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,632.000	24.614616	384,775.68	44.000000	687,808.00	303,032.32	0.12
		Base		24.614616	384,775.68	44.000000	687,808.00	303,032.32	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,722.000	48.055707	467,197.58	63.430000	616,666.46	149,468.88	0.11
		Base		48.055707	467,197.58	63.430000	616,666.46	149,468.88	0.11
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,421.000	50.948298	785,673.70	87.830000	1,354,426.43	568,752.73	0.24
		Base		50.948298	785,673.70	87.830000	1,354,426.43	568,752.73	0.24
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,238.000	22.954175	418,638.24	36.180000	659,850.84	241,212.60	0.11
		Base		22.954175	418,638.24	36.180000	659,850.84	241,212.60	0.11
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	17,430.000	64.453811	1,123,429.92	147.380000	2,568,833.40	1,445,403.48	0.45
		Base		64.453811	1,123,429.92	147.380000	2,568,833.40	1,445,403.48	0.45

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864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	12,927.000	Local	37.392342	483,370.81	48.040000	621,013.08	137,642.27	0.11
		Base	37.392342	483,370.81	48.040000	621,013.08	137,642.27	0.11
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	81,722.000	Local	13.569174	1,108,900.07	9.270000	757,562.94	-351,337.13	0.13
		Base	13.569174	1,108,900.07	9.270000	757,562.94	-351,337.13	0.13
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	67,644.000	Local	11.403788	771,397.84	4.610000	311,838.84	-459,559.00	0.05
		Base	11.403788	771,397.84	4.610000	311,838.84	-459,559.00	0.05
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	59,826.000	Local	19.158700	1,146,188.39	19.158700	1,146,188.39	0.00	0.20
		Base	19.158700	1,146,188.39	19.158700	1,146,188.39	0.00	0.20
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	40,599.000	Local	20.143646	817,811.89	17.990000	730,376.01	-87,435.88	0.13
		Base	20.143646	817,811.89	17.990000	730,376.01	-87,435.88	0.13
868873100	SURMODICS INC COMMON STOCK USD.05							
	10,493.000	Local	19.937397	209,203.11	34.910000	366,310.63	157,107.52	0.06
		Base	19.937397	209,203.11	34.910000	366,310.63	157,107.52	0.06
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01							
	30,080.000	Local	20.758519	624,416.24	31.680000	952,934.40	328,518.16	0.17
		Base	20.758519	624,416.24	31.680000	952,934.40	328,518.16	0.17
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	75,911.000	Local	12.261197	930,759.73	12.990000	986,083.89	55,324.16	0.17
		Base	12.261197	930,759.73	12.990000	986,083.89	55,324.16	0.17
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
	15,466.000	Local	47.376679	732,727.71	56.170000	868,725.22	135,997.51	0.15
		Base	47.376679	732,727.71	56.170000	868,725.22	135,997.51	0.15
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
	14,764.000	Local	36.747732	542,543.51	50.410000	744,253.24	201,709.73	0.13
		Base	36.747732	542,543.51	50.410000	744,253.24	201,709.73	0.13

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87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	39,002.000	30.416160	1,186,291.08	3.270000	127,536.54	-1,058,754.54	0.02
		Base		30.416160	1,186,291.08	3.270000	127,536.54	-1,058,754.54	0.02
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	15,600.000	23.428530	365,485.07	14.200000	221,520.00	-143,965.07	0.04
		Base		23.428530	365,485.07	14.200000	221,520.00	-143,965.07	0.04
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	72,225.000	15.272144	1,103,030.60	11.980000	865,255.50	-237,775.10	0.15
		Base		15.272144	1,103,030.60	11.980000	865,255.50	-237,775.10	0.15
878155100	TEAM INC COMMON STOCK USD.3								
		Local	23,572.000	27.335120	644,343.45	12.730000	300,071.56	-344,271.89	0.05
		Base		27.335120	644,343.45	12.730000	300,071.56	-344,271.89	0.05
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	17,761.000	20.544526	364,891.32	23.130000	410,811.93	45,920.61	0.07
		Base		20.544526	364,891.32	23.130000	410,811.93	45,920.61	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	14,312.000	47.985482	686,768.22	71.540000	1,023,880.48	337,112.26	0.18
		Base		47.985482	686,768.22	71.540000	1,023,880.48	337,112.26	0.18
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	97,885.000	7.806903	764,178.72	1.260000	123,335.10	-640,843.62	0.02
		Base		7.806903	764,178.72	1.260000	123,335.10	-640,843.62	0.02
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	92,704.000	11.820042	1,095,765.13	9.160000	849,168.64	-246,596.49	0.15
		Base		11.820042	1,095,765.13	9.160000	849,168.64	-246,596.49	0.15
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	31,089.000	16.526432	513,790.24	5.070000	157,621.23	-356,169.01	0.03
		Base		16.526432	513,790.24	5.070000	157,621.23	-356,169.01	0.03
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	38,946.000	19.090368	743,493.46	2.220000	86,460.12	-657,033.34	0.02
		Base		19.090368	743,493.46	2.220000	86,460.12	-657,033.34	0.02

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88870P106	TIVO CORP COMMON STOCK USD.001							
	98,552.000	Local	13.196786	1,300,569.69	7.570000	746,038.64	-554,531.05	0.13
		Base	13.196786	1,300,569.69	7.570000	746,038.64	-554,531.05	0.13
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
	33,408.000	Local	17.613906	588,445.38	12.670000	423,279.36	-165,166.02	0.07
		Base	17.613906	588,445.38	12.670000	423,279.36	-165,166.02	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
	9,561.000	Local	49.766453	475,817.06	79.480000	759,908.28	284,091.22	0.13
		Base	49.766453	475,817.06	79.480000	759,908.28	284,091.22	0.13
89055F103	TOPBUILD CORP COMMON STOCK							
	26,305.000	Local	37.230276	979,342.41	101.000000	2,656,805.00	1,677,462.59	0.46
		Base	37.230276	979,342.41	101.000000	2,656,805.00	1,677,462.59	0.46
894650100	TREDEGAR CORP COMMON STOCK							
	19,281.000	Local	19.500865	375,996.18	17.060000	328,933.86	-47,062.32	0.06
		Base	19.500865	375,996.18	17.060000	328,933.86	-47,062.32	0.06
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
	18,147.000	Local	40.948066	743,084.56	33.870000	614,638.89	-128,445.67	0.11
		Base	40.948066	743,084.56	33.870000	614,638.89	-128,445.67	0.11
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
	38,560.000	Local	26.640879	1,027,272.30	19.000000	732,640.00	-294,632.30	0.13
		Base	26.640879	1,027,272.30	19.000000	732,640.00	-294,632.30	0.13
89785X101	TRUEBLUE INC COMMON STOCK							
	30,178.000	Local	18.608652	561,571.91	14.880000	449,048.64	-112,523.27	0.08
		Base	18.608652	561,571.91	14.880000	449,048.64	-112,523.27	0.08
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	75,284.000	Local	5.841039	439,736.80	6.860000	516,448.24	76,711.44	0.09
		Base	5.841039	439,736.80	6.860000	516,448.24	76,711.44	0.09
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	13,717.000	Local	25.283582	346,814.89	37.430000	513,427.31	166,612.42	0.09
		Base	25.283582	346,814.89	37.430000	513,427.31	166,612.42	0.09

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899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
	38,059.000	Local	15.045370	572,611.75	2.850000	108,468.15	-464,143.60	0.02
		Base	15.045370	572,611.75	2.850000	108,468.15	-464,143.60	0.02
902104108	II VI INC COMMON STOCK							
	18,997.000	Local	27.483606	522,106.07	29.690000	564,020.93	41,914.86	0.10
		Base	27.483606	522,106.07	29.690000	564,020.93	41,914.86	0.10
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	9,593.000	Local	62.471043	599,284.72	66.100000	634,097.30	34,812.58	0.11
		Base	62.471043	599,284.72	66.100000	634,097.30	34,812.58	0.11
90333L201	US CONCRETE INC COMMON STOCK USD.001							
	12,357.000	Local	45.058241	556,784.68	26.840000	331,661.88	-225,122.80	0.06
		Base	45.058241	556,784.68	26.840000	331,661.88	-225,122.80	0.06
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	9,824.000	Local	57.940796	569,210.38	104.220000	1,023,857.28	454,646.90	0.18
		Base	57.940796	569,210.38	104.220000	1,023,857.28	454,646.90	0.18
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
	57,593.000	Local	29.865239	1,720,028.72	4.590000	264,351.87	-1,455,676.85	0.05
		Base	29.865239	1,720,028.72	4.590000	264,351.87	-1,455,676.85	0.05
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	30,593.000	Local	21.861407	668,806.02	20.910000	639,699.63	-29,106.39	0.11
		Base	21.861407	668,806.02	20.910000	639,699.63	-29,106.39	0.11
904677200	UNIFI INC COMMON STOCK USD.1							
	11,203.000	Local	29.623968	331,877.31	21.370000	239,408.11	-92,469.20	0.04
		Base	29.623968	331,877.31	21.370000	239,408.11	-92,469.20	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	11,782.000	Local	82.962781	977,467.49	185.810000	2,189,213.42	1,211,745.93	0.38
		Base	82.962781	977,467.49	185.810000	2,189,213.42	1,211,745.93	0.38
909214306	UNISYS CORP COMMON STOCK USD.01							
	40,470.000	Local	17.491816	707,893.80	15.530000	628,499.10	-79,394.70	0.11
		Base	17.491816	707,893.80	15.530000	628,499.10	-79,394.70	0.11

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90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	61,547.000	17.338638	1,067,141.13	24.770000	1,524,519.19	457,378.06	0.26
		Base		17.338638	1,067,141.13	24.770000	1,524,519.19	457,378.06	0.26
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,570.000	25.764692	426,920.94	38.340000	635,293.80	208,372.86	0.11
		Base		25.764692	426,920.94	38.340000	635,293.80	208,372.86	0.11
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	16,068.000	21.067466	338,512.05	9.400000	151,039.20	-187,472.85	0.03
		Base		21.067466	338,512.05	9.400000	151,039.20	-187,472.85	0.03
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	40,938.000	20.723029	848,359.35	6.470000	264,868.86	-583,490.49	0.05
		Base		20.723029	848,359.35	6.470000	264,868.86	-583,490.49	0.05
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	150,080.000	8.112933	1,217,589.02	9.760000	1,464,780.80	247,191.78	0.25
		Base		8.112933	1,217,589.02	9.760000	1,464,780.80	247,191.78	0.25
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	19,169.000	48.576973	931,171.99	49.350000	945,990.15	14,818.16	0.16
		Base		48.576973	931,171.99	49.350000	945,990.15	14,818.16	0.16
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,867.000	31.700207	344,486.15	42.220000	458,804.74	114,318.59	0.08
		Base		31.700207	344,486.15	42.220000	458,804.74	114,318.59	0.08
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	47,619.000	16.392094	780,575.12	46.860000	2,231,426.34	1,450,851.22	0.39
		Base		16.392094	780,575.12	46.860000	2,231,426.34	1,450,851.22	0.39
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,903.000	51.126363	506,304.37	107.720000	1,066,751.16	560,446.79	0.19
		Base		51.126363	506,304.37	107.720000	1,066,751.16	560,446.79	0.19
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	24,001.000	17.800165	427,221.77	20.690000	496,580.69	69,358.92	0.09
		Base		17.800165	427,221.77	20.690000	496,580.69	69,358.92	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
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	23,220.000	19.909636	462,301.75	20.610000	478,564.20	16,262.45	0.08
		Base		19.909636	462,301.75	20.610000	478,564.20	16,262.45	0.08
91734M103	US ECOLOGY INC COMMON STOCK USD.01								
		Local	20,037.000	48.839065	978,588.35	42.060000	842,756.22	-135,832.13	0.15
		Base		48.839065	978,588.35	42.060000	842,756.22	-135,832.13	0.15
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,933.000	19.089892	781,406.53	11.030000	451,490.99	-329,915.54	0.08
		Base		19.089892	781,406.53	11.030000	451,490.99	-329,915.54	0.08
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	29,860.000	28.472028	850,174.77	23.220000	693,349.20	-156,825.57	0.12
		Base		28.472028	850,174.77	23.220000	693,349.20	-156,825.57	0.12
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	88,586.000	11.150658	987,792.21	11.620000	1,029,369.32	41,577.11	0.18
		Base		11.150658	987,792.21	11.620000	1,029,369.32	41,577.11	0.18
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	37,749.000	32.591944	1,230,313.29	13.390000	505,459.11	-724,854.18	0.09
		Base		32.591944	1,230,313.29	13.390000	505,459.11	-724,854.18	0.09
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	18,205.000	15.272141	278,029.32	8.260000	150,373.30	-127,656.02	0.03
		Base		15.272141	278,029.32	8.260000	150,373.30	-127,656.02	0.03
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	36,534.000	24.994219	913,138.79	24.070000	879,373.38	-33,765.41	0.15
		Base		24.994219	913,138.79	24.070000	879,373.38	-33,765.41	0.15
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	9,803.000	39.108176	383,377.45	12.040000	118,028.12	-265,349.33	0.02
		Base		39.108176	383,377.45	12.040000	118,028.12	-265,349.33	0.02
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,806.000	27.543581	435,353.84	50.200000	793,461.20	358,107.36	0.14
		Base		27.543581	435,353.84	50.200000	793,461.20	358,107.36	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	177,383.000	Local	7.202496	1,277,600.26	13.190000	2,339,681.77	1,062,081.51	0.41
		Base	7.202496	1,277,600.26	13.190000	2,339,681.77	1,062,081.51	0.41
925815102	VICOR CORP COMMON STOCK USD.01							
	14,338.000	Local	17.406453	249,573.73	43.240000	619,975.12	370,401.39	0.11
		Base	17.406453	249,573.73	43.240000	619,975.12	370,401.39	0.11
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
	23,279.000	Local	27.185610	632,853.81	44.110000	1,026,836.69	393,982.88	0.18
		Base	27.185610	632,853.81	44.110000	1,026,836.69	393,982.88	0.18
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	5,788.000	Local	108.621780	628,702.86	110.400000	638,995.20	10,292.34	0.11
		Base	108.621780	628,702.86	110.400000	638,995.20	10,292.34	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	44,888.000	Local	18.708482	839,786.32	7.350000	329,926.80	-509,859.52	0.06
		Base	18.708482	839,786.32	7.350000	329,926.80	-509,859.52	0.06
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	177,465.000	Local	8.617812	1,529,360.03	8.960000	1,590,086.40	60,726.37	0.28
		Base	8.617812	1,529,360.03	8.960000	1,590,086.40	60,726.37	0.28
929236107	WD 40 CO COMMON STOCK USD.001							
	10,652.000	Local	71.407204	760,629.54	172.490000	1,837,363.48	1,076,733.94	0.32
		Base	71.407204	760,629.54	172.490000	1,837,363.48	1,076,733.94	0.32
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	41,919.000	Local	13.852858	580,697.96	10.980000	460,270.62	-120,427.34	0.08
		Base	13.852858	580,697.96	10.980000	460,270.62	-120,427.34	0.08
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
	54,353.000	Local	17.494325	950,869.05	13.760000	747,897.28	-202,971.77	0.13
		Base	17.494325	950,869.05	13.760000	747,897.28	-202,971.77	0.13
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	22,224.000	Local	25.405807	564,618.66	64.850000	1,441,226.40	876,607.74	0.25
		Base	25.405807	564,618.66	64.850000	1,441,226.40	876,607.74	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
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	39,322.000	19.339484	760,467.18	17.720000	696,785.84	-63,681.34	0.12
		Base		19.339484	760,467.18	17.720000	696,785.84	-63,681.34	0.12
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	143,271.000	6.703898	960,474.24	2.750000	393,995.25	-566,478.99	0.07
		Base		6.703898	960,474.24	2.750000	393,995.25	-566,478.99	0.07
939653101	WASHINGTON REIT REIT USD.01								
		Local	62,546.000	27.343790	1,710,244.70	26.850000	1,679,360.10	-30,884.60	0.29
		Base		27.343790	1,710,244.70	26.850000	1,679,360.10	-30,884.60	0.29
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,289.000	46.010381	979,515.00	93.910000	1,999,249.99	1,019,734.99	0.35
		Base		46.010381	979,515.00	93.910000	1,999,249.99	1,019,734.99	0.35
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	20,929.000	48.888382	1,023,184.95	57.820000	1,210,114.78	186,929.83	0.21
		Base		48.888382	1,023,184.95	57.820000	1,210,114.78	186,929.83	0.21
966084204	WHITESTONE REIT REIT USD.001								
		Local	31,738.000	12.961800	411,381.60	12.290000	390,060.02	-21,321.58	0.07
		Base		12.961800	411,381.60	12.290000	390,060.02	-21,321.58	0.07
966387409	WHITING PETROLEUM CORP COMMON STOCK USD.001								
		Local	70,862.000	23.824966	1,688,284.77	1.850000	131,094.70	-1,557,190.07	0.02
		Base		23.824966	1,688,284.77	1.850000	131,094.70	-1,557,190.07	0.02
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	22,993.000	38.230091	879,024.48	84.450000	1,941,758.85	1,062,734.37	0.34
		Base		38.230091	879,024.48	84.450000	1,941,758.85	1,062,734.37	0.34
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	26,103.000	21.904270	571,767.17	51.890000	1,354,484.67	782,717.50	0.24
		Base		21.904270	571,767.17	51.890000	1,354,484.67	782,717.50	0.24
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	91,493.000	8.229613	752,951.97	4.060000	371,461.58	-381,490.39	0.06
		Base		8.229613	752,951.97	4.060000	371,461.58	-381,490.39	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
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	62,801.000	Local	22.010966	1,382,310.68	26.290000	1,651,038.29	268,727.61	0.29
		Base	22.010966	1,382,310.68	26.290000	1,651,038.29	268,727.61	0.29
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	4,336.000	Local	73.306464	317,856.83	78.100000	338,641.60	20,784.77	0.06
		Base	73.306464	317,856.83	78.100000	338,641.60	20,784.77	0.06
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	87,896.000	Local	21.283400	1,870,725.76	14.960000	1,314,924.16	-555,801.60	0.23
		Base	21.283400	1,870,725.76	14.960000	1,314,924.16	-555,801.60	0.23
98401F105	XENCOR INC COMMON STOCK USD.01							
	37,609.000	Local	43.522611	1,636,841.86	32.490000	1,221,916.41	-414,925.45	0.21
		Base	43.522611	1,636,841.86	32.490000	1,221,916.41	-414,925.45	0.21
98421B100	XPERI CORP COMMON STOCK USD.001							
	38,585.000	Local	20.431209	788,338.18	17.190000	663,276.15	-125,062.03	0.12
		Base	20.431209	788,338.18	17.190000	663,276.15	-125,062.03	0.12
989817101	ZUMIEZ INC COMMON STOCK							
	15,877.000	Local	25.904971	411,293.22	26.530000	421,216.81	9,923.59	0.07
		Base	25.904971	411,293.22	26.530000	421,216.81	9,923.59	0.07
G1991C105	CARDTRONICS PLC A COMMON STOCK							
	28,110.000	Local	28.238640	793,788.18	36.270000	1,019,549.70	225,761.52	0.18
		Base	28.238640	793,788.18	36.270000	1,019,549.70	225,761.52	0.18
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	155,251.000	Local	8.880769	1,378,748.29	5.520000	856,985.52	-521,762.77	0.15
		Base	8.880769	1,378,748.29	5.520000	856,985.52	-521,762.77	0.15
G3323L100	FABRINET COMMON STOCK USD.01							
	28,899.000	Local	29.145016	842,261.82	55.120000	1,592,912.88	750,651.06	0.28
		Base	29.145016	842,261.82	55.120000	1,592,912.88	750,651.06	0.28
G3402M102	FGL HOLDINGS COMMON STOCK USD.0001							
	100,589.000	Local	9.183807	923,789.97	11.440000	1,150,738.16	226,948.19	0.20
		Base	9.183807	923,789.97	11.440000	1,150,738.16	226,948.19	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
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	23,428.000	Local	34.212256	801,524.74	27.420000	642,395.76	-159,128.98	0.11
		Base	34.212256	801,524.74	27.420000	642,395.76	-159,128.98	0.11
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	17,526.000	Local	26.237083	459,831.11	28.920000	506,851.92	47,020.81	0.09
		Base	26.237083	459,831.11	28.920000	506,851.92	47,020.81	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	23,785.000	Local	35.776346	850,940.38	40.410000	961,151.85	110,211.47	0.17
		Base	35.776346	850,940.38	40.410000	961,151.85	110,211.47	0.17
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	265,828.000	Local	2.497013	663,776.05	1.760000	467,857.28	-195,918.77	0.08
		Base	2.497013	663,776.05	1.760000	467,857.28	-195,918.77	0.08
G65431101	NOBLE CORP PLC COMMON STOCK USD.01							
	193,075.000	Local	4.167473	804,634.79	0.701200	135,384.19	-669,250.60	0.02
		Base	4.167473	804,634.79	0.701200	135,384.19	-669,250.60	0.02
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	40,104.000	Local	17.325276	694,812.86	23.320000	935,225.28	240,412.42	0.16
		Base	17.325276	694,812.86	23.320000	935,225.28	240,412.42	0.16
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	10,271.000	Local	29.546112	303,468.12	26.840000	275,673.64	-27,794.48	0.05
		Base	29.546112	303,468.12	26.840000	275,673.64	-27,794.48	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
	62,855.000	Local	15.378765	966,632.30	8.920000	560,666.60	-405,965.70	0.10
		Base	15.378765	966,632.30	8.920000	560,666.60	-405,965.70	0.10
G9402V109	VALARIS PLC COMMON STOCK USD.1							
	153,696.000	Local	5.128730	788,265.23	3.690000	567,138.24	-221,126.99	0.10
		Base	5.128730	788,265.23	3.690000	567,138.24	-221,126.99	0.10
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	30,262.000	Local	34.703986	1,050,212.01	21.880000	662,132.56	-388,079.45	0.12
		Base	34.703986	1,050,212.01	21.880000	662,132.56	-388,079.45	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
			22,380.000	14.722335	329,485.85	11.120000	248,865.60	-80,620.25	0.04
		Base		14.722335	329,485.85	11.120000	248,865.60	-80,620.25	0.04
US DOLLAR Total									
			25,611,095.000		514,037,975.67		558,772,418.72	44,734,443.05	97.07
		Base			514,037,975.67		558,772,418.72	44,734,443.05	97.07
EQUITY Total									
			25,611,095.000	Base	514,037,975.67		558,772,418.72	44,734,443.05	97.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		42,456,687.950	Base		530,893,544.70		575,631,488.14	44,737,943.44	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								
			15,075,774.340	1.000000	15,075,774.34	1.000000	15,075,774.34	0.00	0.65
		Base		1.000000	15,075,774.34	1.000000	15,075,774.34	0.00	0.65
US DOLLAR Total									
			15,075,774.340		15,075,774.34		15,075,774.34	0.00	0.65
		Base			15,075,774.34		15,075,774.34	0.00	0.65
CASH Total									
			15,075,774.340	Base	15,075,774.34		15,075,774.34	0.00	0.65
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.665959	31 Dec 2030		
			2,091,174.840	100.068475	2,092,606.78	100.080000	2,092,847.78	241.00	0.09
		Base		100.068475	2,092,606.78	100.080000	2,092,847.78	241.00	0.09
07010JD24	BASIN ELEC PWR COOP					1.710000	02 Apr 2020		
			4,300,000.000	99.848000	4,293,464.00	99.824250	4,292,442.75	-1,021.25	0.18
		Base		99.848000	4,293,464.00	99.824250	4,292,442.75	-1,021.25	0.18
13738JEL0	CAN AST + CAN LTD JT					1.900000	20 May 2020		
			5,000,000.000	99.577778	4,978,888.89	99.696730	4,984,836.50	5,947.61	0.21
		Base		99.577778	4,978,888.89	99.696730	4,984,836.50	5,947.61	0.21
13738JF88	CAN AST + CAN LTD JT					1.770000	08 Jun 2020		
			15,000,000.000	99.513250	14,926,987.50	99.326416	14,898,962.40	-28,025.10	0.64
		Base		99.513250	14,926,987.50	99.326416	14,898,962.40	-28,025.10	0.64
3016E2CQ4	EXELON GENERATION COMP					1.780000	24 Mar 2020		
			15,000,000.000	99.886278	14,982,941.66	99.893120	14,983,968.00	1,026.34	0.64
		Base		99.886278	14,982,941.66	99.893120	14,983,968.00	1,026.34	0.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LF12	HALKIN FINANCE LLC USC				1.830000	01 Jun 2020		
	5,000,000.000	Local	99.532333	4,976,616.66	99.646360	4,982,318.00	5,701.34	0.21
		Base	99.532333	4,976,616.66	99.646360	4,982,318.00	5,701.34	0.21
52952LDE9	LEXINGTN PKR CAP CO LL				1.650000	14 Apr 2020		
	5,000,000.000	Local	99.798333	4,989,916.67	99.832780	4,991,639.00	1,722.33	0.21
		Base	99.798333	4,989,916.67	99.832780	4,991,639.00	1,722.33	0.21
62455ADU8	MOUNTCLIFF				1.930000	28 Apr 2020		
	5,000,000.000	Local	99.689056	4,984,452.78	99.372750	4,968,637.50	-15,815.28	0.21
		Base	99.689056	4,984,452.78	99.372750	4,968,637.50	-15,815.28	0.21
66844CCH5	NORTHWESTERN UNIVERS				1.600000	17 Mar 2020		
	6,000,000.000	Local	99.928889	5,995,733.33	99.755555	5,985,333.30	-10,400.03	0.26
		Base	99.928889	5,995,733.33	99.755555	5,985,333.30	-10,400.03	0.26
85520PBF2	STARBIRD FDG. CORP				1.879000	17 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.43
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.43
US DOLLAR Total								
	72,391,174.840	Local		72,221,608.27		72,180,985.23	-40,623.04	3.09
		Base		72,221,608.27		72,180,985.23	-40,623.04	3.09
CASH EQUIVALENT Total								
	72,391,174.840	Base		72,221,608.27		72,180,985.23	-40,623.04	3.09
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.240005	10,229,492.51	112.114904	11,441,325.95	1,211,833.44	0.49
		Base	100.240005	10,229,492.51	112.114904	11,441,325.95	1,211,833.44	0.49
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	123.749881	12,451,713.03	2,403,031.09	0.53
		Base	99.867640	10,048,681.94	123.749881	12,451,713.03	2,403,031.09	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
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.390500	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.331044	5,016,552.20	16,552.20	0.21
		Base		100.000000	5,000,000.00	100.331044	5,016,552.20	16,552.20	0.21
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	104.160698	5,208,034.92	108.117118	5,405,855.90	197,820.98	0.23
		Base		104.160698	5,208,034.92	108.117118	5,405,855.90	197,820.98	0.23
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.779168	4,988,958.40	170.979177	8,548,958.85	3,560,000.45	0.37
		Base		99.779168	4,988,958.40	170.979177	8,548,958.85	3,560,000.45	0.37
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					2.287630	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.450661	10,045,066.10	45,066.10	0.43
		Base		100.000000	10,000,000.00	100.450661	10,045,066.10	45,066.10	0.43
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					1.978250	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.029930	4,001,197.20	1,197.20	0.17
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.029930	4,001,197.20	1,197.20	0.17
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.945604	2,998,368.11	130.277688	3,908,330.64	909,962.53	0.17
		Base		99.945604	2,998,368.11	130.277688	3,908,330.64	909,962.53	0.17
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					2.495000	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.752151	10,075,215.10	75,215.10	0.43
		Base		100.000000	10,000,000.00	100.752151	10,075,215.10	75,215.10	0.43
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	103.188253	5,159,412.63	106.581223	5,329,061.15	169,648.52	0.23
		Base		103.188253	5,159,412.63	106.581223	5,329,061.15	169,648.52	0.23
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.007250	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.062775	10,006,277.50	6,277.50	0.43
		Base		100.000000	10,000,000.00	100.062775	10,006,277.50	6,277.50	0.43
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.996351	9,999,635.08	111.333266	11,133,326.60	1,133,691.52	0.48
		Base		99.996351	9,999,635.08	111.333266	11,133,326.60	1,133,691.52	0.48

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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
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.190000	22 Mar 2021		
		Local	2,750,000.000	99.992405	2,749,791.13	100.054520	2,751,499.30	1,708.17	0.12
Original Face:		Base	2,750,000.000	99.992405	2,749,791.13	100.054520	2,751,499.30	1,708.17	0.12
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	102.141492	5,107,074.59	103.619206	5,180,960.30	73,885.71	0.22
		Base		102.141492	5,107,074.59	103.619206	5,180,960.30	73,885.71	0.22
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.596630	25 Jun 2022		
		Local	10,000,000.000	100.186771	10,018,677.13	100.472398	10,047,239.80	28,562.67	0.43
		Base		100.186771	10,018,677.13	100.472398	10,047,239.80	28,562.67	0.43
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	102.213591	5,110,679.56	108.538551	5,426,927.55	316,247.99	0.23
		Base		102.213591	5,110,679.56	108.538551	5,426,927.55	316,247.99	0.23
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.911282	14,986,692.36	102.472331	15,370,849.65	384,157.29	0.66
		Base		99.911282	14,986,692.36	102.472331	15,370,849.65	384,157.29	0.66
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					2.561750	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.378225	3,011,346.75	11,346.75	0.13
		Base		100.000000	3,000,000.00	100.378225	3,011,346.75	11,346.75	0.13
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.972796	14,995,919.39	101.176502	15,176,475.30	180,555.91	0.65
		Base		99.972796	14,995,919.39	101.176502	15,176,475.30	180,555.91	0.65
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.944186	2,998,325.58	108.310755	3,249,322.65	250,997.07	0.14
		Base		99.944186	2,998,325.58	108.310755	3,249,322.65	250,997.07	0.14
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.920744	9,992,074.40	104.245506	10,424,550.60	432,476.20	0.45
		Base		99.920744	9,992,074.40	104.245506	10,424,550.60	432,476.20	0.45
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.961300	15 Apr 2044		
		Local	2,796,389.880	109.079077	3,050,276.28	102.401610	2,863,548.26	-186,728.02	0.12
Original Face:		Base	4,153,000.000	109.079077	3,050,276.28	102.401610	2,863,548.26	-186,728.02	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
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051000	10 Apr 2047		
		Local	5,000,000.000	102.428868	5,121,443.38	109.509460	5,475,473.00	354,029.62	0.23
Original Face:		Base	5,000,000.000	102.428868	5,121,443.38	109.509460	5,475,473.00	354,029.62	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.255703	3,374,438.20	108.440970	3,578,552.01	204,113.81	0.15
Original Face:		Base	3,300,000.000	102.255703	3,374,438.20	108.440970	3,578,552.01	204,113.81	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	3,516,516.390	104.191994	3,663,928.54	103.895040	3,653,486.11	-10,442.43	0.16
Original Face:		Base	5,000,000.000	104.191994	3,663,928.54	103.895040	3,653,486.11	-10,442.43	0.16
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158000	10 Oct 2048		
		Local	6,258,000.000	102.869206	6,437,554.92	111.473610	6,976,018.51	538,463.59	0.30
Original Face:		Base	6,258,000.000	102.869206	6,437,554.92	111.473610	6,976,018.51	538,463.59	0.30
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	8,000,000.000	99.934043	7,994,723.45	100.591291	8,047,303.28	52,579.83	0.34
		Base		99.934043	7,994,723.45	100.591291	8,047,303.28	52,579.83	0.34
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.515000	09 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.011000	10,001,100.00	1,100.00	0.43
		Base		100.000000	10,000,000.00	100.011000	10,001,100.00	1,100.00	0.43
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	4,500,000.000	99.983221	4,499,244.95	100.246880	4,511,109.60	11,864.65	0.19
Original Face:		Base	4,500,000.000	99.983221	4,499,244.95	100.246880	4,511,109.60	11,864.65	0.19
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.328500	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.171740	7,012,021.80	12,021.80	0.30
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.171740	7,012,021.80	12,021.80	0.30
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					2.919500	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.163840	10,116,384.00	116,384.00	0.43
		Base		100.000000	10,000,000.00	101.163840	10,116,384.00	116,384.00	0.43
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.954783	2,998,643.50	102.475638	3,074,269.14	75,625.64	0.13
		Base		99.954783	2,998,643.50	102.475638	3,074,269.14	75,625.64	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
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					2.435500	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.548454	4,021,938.16	21,938.16	0.17
		Base		100.000000	4,000,000.00	100.548454	4,021,938.16	21,938.16	0.17
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	107.002507	10,700,250.70	700,250.70	0.46
		Base		100.000000	10,000,000.00	107.002507	10,700,250.70	700,250.70	0.46
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	105.517728	2,110,354.56	110,354.56	0.09
		Base		100.000000	2,000,000.00	105.517728	2,110,354.56	110,354.56	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.534233	5,126,711.64	107.113010	5,355,650.50	228,938.86	0.23
Original Face:		Base	5,000,000.000	102.534233	5,126,711.64	107.113010	5,355,650.50	228,938.86	0.23
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.770784	9,977,078.40	138.574218	13,857,421.80	3,880,343.40	0.59
		Base		99.770784	9,977,078.40	138.574218	13,857,421.80	3,880,343.40	0.59
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537000	10 Jul 2044		
		Local	4,995,523.060	110.307628	5,510,443.01	102.390250	5,114,928.55	-395,514.46	0.22
Original Face:		Base	5,000,000.000	110.307628	5,510,443.01	102.390250	5,114,928.55	-395,514.46	0.22
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	102.173819	8,575,448.61	104.485836	8,769,496.22	194,047.61	0.38
		Base		102.173819	8,575,448.61	104.485836	8,769,496.22	194,047.61	0.38
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.997504	4,999,875.19	102.742841	5,137,142.05	137,266.86	0.22
		Base		99.997504	4,999,875.19	102.742841	5,137,142.05	137,266.86	0.22
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					2.639500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.925572	15,138,835.80	138,835.80	0.65
		Base		100.000000	15,000,000.00	100.925572	15,138,835.80	138,835.80	0.65
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	103.297691	5,164,884.55	164,884.55	0.22
		Base		100.000000	5,000,000.00	103.297691	5,164,884.55	164,884.55	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	61,236.800	Local	100.144799	61,325.47	111.196157	68,092.97	6,767.50	0.00
Original Face:	5,000,000.000	Base	100.144799	61,325.47	111.196157	68,092.97	6,767.50	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	3,740,006.800	Local	92.073429	3,443,552.49	105.104530	3,930,916.57	487,364.08	0.17
Original Face:	10,000,000.000	Base	92.073429	3,443,552.49	105.104530	3,930,916.57	487,364.08	0.17
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	582,164.770	Local	102.147363	594,665.96	106.611818	620,656.45	25,990.49	0.03
Original Face:	5,085,000.000	Base	102.147363	594,665.96	106.611818	620,656.45	25,990.49	0.03
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5				2.500000	01 Jul 2029		
	3,583,065.200	Local	101.178013	3,625,274.18	103.179693	3,696,995.67	71,721.49	0.16
Original Face:	10,000,000.000	Base	101.178013	3,625,274.18	103.179693	3,696,995.67	71,721.49	0.16
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3				3.000000	01 Dec 2026		
	2,087,850.950	Local	101.936163	2,128,275.14	104.652617	2,184,990.66	56,715.52	0.09
Original Face:	11,186,424.000	Base	101.936163	2,128,275.14	104.652617	2,184,990.66	56,715.52	0.09
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	6,065,982.700	Local	101.052106	6,129,803.27	104.799003	6,357,089.39	227,286.12	0.27
Original Face:	10,000,000.000	Base	101.052106	6,129,803.27	104.799003	6,357,089.39	227,286.12	0.27
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	3,702,559.100	Local	102.836567	3,807,584.68	105.389963	3,902,125.67	94,540.99	0.17
Original Face:	5,000,000.000	Base	102.836567	3,807,584.68	105.389963	3,902,125.67	94,540.99	0.17
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	3,033,524.150	Local	106.989498	3,245,552.25	108.377256	3,287,650.23	42,097.98	0.14
Original Face:	5,000,000.000	Base	106.989498	3,245,552.25	108.377256	3,287,650.23	42,097.98	0.14
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5				2.500000	01 Dec 2029		
	2,016,966.090	Local	101.645271	2,050,150.65	103.173555	2,080,975.62	30,824.97	0.09
Original Face:	5,300,000.000	Base	101.645271	2,050,150.65	103.173555	2,080,975.62	30,824.97	0.09
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	3,018,661.870	Local	103.105832	3,112,416.44	104.664796	3,159,476.29	47,059.85	0.14
Original Face:	7,000,000.000	Base	103.105832	3,112,416.44	104.664796	3,159,476.29	47,059.85	0.14

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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
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	2,399,649.370	Local	100.877772	2,420,712.81	104.296927	2,502,760.55	82,047.74	0.11
Original Face:	3,550,000.000	Base	100.877772	2,420,712.81	104.296927	2,502,760.55	82,047.74	0.11
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	3,334,861.950	Local	103.089348	3,437,887.44	105.093500	3,504,723.14	66,835.70	0.15
Original Face:	5,000,000.000	Base	103.089348	3,437,887.44	105.093500	3,504,723.14	66,835.70	0.15
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	1,109,430.200	Local	104.373148	1,157,947.22	115.225001	1,278,340.96	120,393.74	0.05
Original Face:	10,300,000.000	Base	104.373148	1,157,947.22	115.225001	1,278,340.96	120,393.74	0.05
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	644,548.110	Local	99.647873	642,278.48	112.295760	723,800.20	81,521.72	0.03
Original Face:	14,598,876.000	Base	99.647873	642,278.48	112.295760	723,800.20	81,521.72	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	517,891.160	Local	99.639332	516,023.29	112.287597	581,527.54	65,504.25	0.02
Original Face:	11,774,977.000	Base	99.639332	516,023.29	112.287597	581,527.54	65,504.25	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	229,241.380	Local	99.584922	228,289.85	110.718738	253,813.16	25,523.31	0.01
Original Face:	3,598,890.000	Base	99.584922	228,289.85	110.718738	253,813.16	25,523.31	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	166,453.060	Local	99.667288	165,899.25	110.826474	184,474.06	18,574.81	0.01
Original Face:	6,241,535.000	Base	99.667288	165,899.25	110.826474	184,474.06	18,574.81	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	189,656.650	Local	100.210280	190,055.46	112.095012	212,595.64	22,540.18	0.01
Original Face:	5,000,000.000	Base	100.210280	190,055.46	112.095012	212,595.64	22,540.18	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	210,826.650	Local	100.801331	212,516.07	113.571112	239,438.17	26,922.10	0.01
Original Face:	5,000,000.000	Base	100.801331	212,516.07	113.571112	239,438.17	26,922.10	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	230,866.250	Local	100.544285	232,122.82	114.654892	264,699.45	32,576.63	0.01
Original Face:	5,000,000.000	Base	100.544285	232,122.82	114.654892	264,699.45	32,576.63	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
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					4.356000	01 Jan 2037		
		Local	764,611.020	103.430633	790,842.02	106.041399	810,804.22	19,962.20	0.03
	Original Face:	Base	6,000,000.000	103.430633	790,842.02	106.041399	810,804.22	19,962.20	0.03
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.727000	01 Oct 2036		
		Local	687,341.800	103.378935	710,566.63	105.330703	723,981.95	13,415.32	0.03
	Original Face:	Base	5,000,000.000	103.378935	710,566.63	105.330703	723,981.95	13,415.32	0.03
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	2,535,720.200	102.755494	2,605,591.82	103.987978	2,636,844.16	31,252.34	0.11
	Original Face:	Base	10,000,000.000	102.755494	2,605,591.82	103.987978	2,636,844.16	31,252.34	0.11
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	2,708,831.200	102.708257	2,782,193.32	103.436044	2,801,907.83	19,714.51	0.12
	Original Face:	Base	10,000,000.000	102.708257	2,782,193.32	103.436044	2,801,907.83	19,714.51	0.12
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.000000	01 Sep 2024		
		Local	1,560,809.050	101.690245	1,587,190.55	103.602762	1,617,041.29	29,850.74	0.07
	Original Face:	Base	5,920,907.000	101.690245	1,587,190.55	103.602762	1,617,041.29	29,850.74	0.07
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.000000	01 Oct 2024		
		Local	2,625,988.500	102.167075	2,682,895.64	103.602762	2,720,596.62	37,700.98	0.12
	Original Face:	Base	10,000,000.000	102.167075	2,682,895.64	103.602762	2,720,596.62	37,700.98	0.12
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	3,415,918.380	99.932747	3,413,621.08	104.259582	3,561,422.22	147,801.14	0.15
	Original Face:	Base	8,208,821.000	99.932747	3,413,621.08	104.259582	3,561,422.22	147,801.14	0.15
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	2,696,218.450	103.708300	2,796,202.33	105.945217	2,856,514.49	60,312.16	0.12
	Original Face:	Base	5,000,000.000	103.708300	2,796,202.33	105.945217	2,856,514.49	60,312.16	0.12
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	2,654,706.530	110.279132	2,927,587.31	110.259729	2,927,072.23	-515.08	0.13
	Original Face:	Base	7,231,153.000	110.279132	2,927,587.31	110.259729	2,927,072.23	-515.08	0.13
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	4,001,856.880	100.046987	4,003,737.23	106.553886	4,264,134.02	260,396.79	0.18
	Original Face:	Base	8,000,000.000	100.046987	4,003,737.23	106.553886	4,264,134.02	260,396.79	0.18

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3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	3,374,143.800	Local	103.415268	3,489,379.86	105.644642	3,564,602.14	75,222.28	0.15
Original Face:	6,000,000.000	Base	103.415268	3,489,379.86	105.644642	3,564,602.14	75,222.28	0.15
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	3,317,585.650	Local	100.463134	3,332,950.52	104.297640	3,460,163.54	127,213.02	0.15
Original Face:	5,000,000.000	Base	100.463134	3,332,950.52	104.297640	3,460,163.54	127,213.02	0.15
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	109.060216	5,453,010.81	121.240515	6,062,025.75	609,014.94	0.26
		Base	109.060216	5,453,010.81	121.240515	6,062,025.75	609,014.94	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	109.142119	5,457,105.97	118.483873	5,924,193.65	467,087.68	0.25
		Base	109.142119	5,457,105.97	118.483873	5,924,193.65	467,087.68	0.25
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	140.045055	7,002,252.73	151.101290	7,555,064.50	552,811.77	0.32
		Base	140.045055	7,002,252.73	151.101290	7,555,064.50	552,811.77	0.32
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024		
	1,248,378.930	Local	102.915091	1,284,770.31	102.113720	1,274,766.17	-10,004.14	0.05
Original Face:	3,000,000.000	Base	102.915091	1,284,770.31	102.113720	1,274,766.17	-10,004.14	0.05
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.614041	25 Mar 2052		
	411,818.390	Local	108.888491	448,422.83	115.797010	476,873.38	28,450.55	0.02
Original Face:	4,261,779.000	Base	108.888491	448,422.83	115.797010	476,873.38	28,450.55	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV				4.000000	25 Apr 2023		
	1,904,524.800	Local	102.847369	1,958,753.65	102.112600	1,944,759.79	-13,993.86	0.08
Original Face:	6,000,000.000	Base	102.847369	1,958,753.65	102.112600	1,944,759.79	-13,993.86	0.08
3136A4GU7	FANNIE MAE FNR 2012 20 VK				3.500000	25 Mar 2025		
	545,552.070	Local	102.675449	560,148.04	101.830400	555,537.86	-4,610.18	0.02
Original Face:	1,250,000.000	Base	102.675449	560,148.04	101.830400	555,537.86	-4,610.18	0.02

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3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
		Local	1,882,138.400	100.818309	1,897,540.10	102.275180	1,924,960.44	27,420.34	0.08
Original Face:		Base	5,000,000.000	100.818309	1,897,540.10	102.275180	1,924,960.44	27,420.34	0.08
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	1,289,313.400	103.881749	1,339,361.31	105.468580	1,359,820.53	20,459.22	0.06
Original Face:		Base	5,000,000.000	103.881749	1,339,361.31	105.468580	1,359,820.53	20,459.22	0.06
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	3,388,675.990	107.770925	3,652,007.47	105.209980	3,565,225.33	-86,782.14	0.15
Original Face:		Base	5,469,245.000	107.770925	3,652,007.47	105.209980	3,565,225.33	-86,782.14	0.15
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.500000	25 Sep 2042		
		Local	12,432.500	100.494591	12,493.99	102.752940	12,774.76	280.77	0.00
Original Face:		Base	10,000,000.000	100.494591	12,493.99	102.752940	12,774.76	280.77	0.00
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	9,833,760.300	98.300679	9,666,653.11	106.632520	10,485,986.42	819,333.31	0.45
Original Face:		Base	30,000,000.000	98.300679	9,666,653.11	106.632520	10,485,986.42	819,333.31	0.45
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,526,786.100	101.637688	1,551,790.09	101.763680	1,553,713.72	1,923.63	0.07
Original Face:		Base	5,000,000.000	101.637688	1,551,790.09	101.763680	1,553,713.72	1,923.63	0.07
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,934,891.280	99.925136	1,933,442.75	103.744460	2,007,342.51	73,899.76	0.09
Original Face:		Base	6,000,000.000	99.925136	1,933,442.75	103.744460	2,007,342.51	73,899.76	0.09
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,739,660.850	99.307971	1,727,621.90	104.273510	1,814,005.43	86,383.53	0.08
Original Face:		Base	5,000,000.000	99.307971	1,727,621.90	104.273510	1,814,005.43	86,383.53	0.08
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.500000	25 Jul 2043		
		Local	3,256,176.100	99.382532	3,236,070.27	107.523690	3,501,160.70	265,090.43	0.15
Original Face:		Base	20,312,000.000	99.382532	3,236,070.27	107.523690	3,501,160.70	265,090.43	0.15
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	1,727,762.580	100.827782	1,742,064.69	107.299710	1,853,884.24	111,819.55	0.08
Original Face:		Base	6,000,000.000	100.827782	1,742,064.69	107.299710	1,853,884.24	111,819.55	0.08

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3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	665,477.650	Local	102.225828	680,290.04	102.017160	678,901.40	-1,388.64	0.03
Original Face:	2,500,000.000	Base	102.225828	680,290.04	102.017160	678,901.40	-1,388.64	0.03
3136AGDC3	FANNIE MAE FNR 2013 97 JF				1.976750	25 Apr 2038		
	1,685,159.300	Local	99.859553	1,682,792.54	99.650990	1,679,277.93	-3,514.61	0.07
Original Face:	5,000,000.000	Base	99.859553	1,682,792.54	99.650990	1,679,277.93	-3,514.61	0.07
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.587831	1,538,817.46	103.520490	1,552,807.35	13,989.89	0.07
Original Face:	1,500,000.000	Base	102.587831	1,538,817.46	103.520490	1,552,807.35	13,989.89	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	1,631,864.650	Local	105.857911	1,727,457.83	106.646980	1,740,334.37	12,876.54	0.07
Original Face:	5,000,000.000	Base	105.857911	1,727,457.83	106.646980	1,740,334.37	12,876.54	0.07
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	1,025,823.960	Local	102.815637	1,054,707.44	105.517560	1,082,424.41	27,716.97	0.05
Original Face:	1,750,000.000	Base	102.815637	1,054,707.44	105.517560	1,082,424.41	27,716.97	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	3,651,802.000	Local	94.248611	3,441,772.65	102.724090	3,751,280.37	309,507.72	0.16
Original Face:	3,651,802.000	Base	94.248611	3,441,772.65	102.724090	3,751,280.37	309,507.72	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	2,059,049.100	Local	101.970785	2,099,628.53	103.219440	2,125,338.95	25,710.42	0.09
Original Face:	8,500,000.000	Base	101.970785	2,099,628.53	103.219440	2,125,338.95	25,710.42	0.09
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	1,923,983.100	Local	102.706705	1,976,059.65	104.031880	2,001,555.79	25,496.14	0.09
Original Face:	5,000,000.000	Base	102.706705	1,976,059.65	104.031880	2,001,555.79	25,496.14	0.09
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
	1,383,694.600	Local	105.144680	1,454,881.26	102.994420	1,425,128.23	-29,753.03	0.06
Original Face:	5,000,000.000	Base	105.144680	1,454,881.26	102.994420	1,425,128.23	-29,753.03	0.06
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	1,563,046.110	Local	102.320298	1,599,313.43	104.267690	1,629,752.07	30,438.64	0.07
Original Face:	5,000,000.000	Base	102.320298	1,599,313.43	104.267690	1,629,752.07	30,438.64	0.07

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3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.000000	25 May 2027		
		Local	2,975,370.750	100.864564	3,001,094.74	104.067260	3,096,386.81	95,292.07	0.13
Original Face:		Base	5,000,000.000	100.864564	3,001,094.74	104.067260	3,096,386.81	95,292.07	0.13
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	4,381,811.660	104.867012	4,595,074.96	103.967010	4,555,638.57	-39,436.39	0.20
Original Face:		Base	8,346,000.000	104.867012	4,595,074.96	103.967010	4,555,638.57	-39,436.39	0.20
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	1,749,260.650	101.877804	1,782,108.33	103.932790	1,818,055.40	35,947.07	0.08
Original Face:		Base	5,000,000.000	101.877804	1,782,108.33	103.932790	1,818,055.40	35,947.07	0.08
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	2,181,864.660	102.193130	2,229,715.78	103.471520	2,257,608.53	27,892.75	0.10
Original Face:		Base	6,000,000.000	102.193130	2,229,715.78	103.471520	2,257,608.53	27,892.75	0.10
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	6,103,684.690	103.086785	6,292,092.31	106.342310	6,490,799.29	198,706.98	0.28
Original Face:		Base	9,284,523.000	103.086785	6,292,092.31	106.342310	6,490,799.29	198,706.98	0.28
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.000000	25 Jan 2029		
		Local	269,561.700	101.130891	272,610.15	99.947740	269,420.83	-3,189.32	0.01
Original Face:		Base	5,000,000.000	101.130891	272,610.15	99.947740	269,420.83	-3,189.32	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	5,727,609.660	83.417520	4,777,829.94	104.082960	5,961,465.67	1,183,635.73	0.26
Original Face:		Base	6,000,000.000	83.417520	4,777,829.94	104.082960	5,961,465.67	1,183,635.73	0.26
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	102.147768	10,921,918.20	106.767430	11,415,865.09	493,946.89	0.49
Original Face:		Base	10,692,273.000	102.147768	10,921,918.20	106.767430	11,415,865.09	493,946.89	0.49
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	2,510,991.600	102.096753	2,563,640.90	104.305180	2,619,094.31	55,453.41	0.11
Original Face:		Base	15,000,000.000	102.096753	2,563,640.90	104.305180	2,619,094.31	55,453.41	0.11
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	4,629,394.330	104.907415	4,856,577.93	105.711630	4,893,808.21	37,230.28	0.21
Original Face:		Base	11,000,000.000	104.907415	4,856,577.93	105.711630	4,893,808.21	37,230.28	0.21

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3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	1,379,742.430	Local	103.025900	1,421,492.05	104.493770	1,441,744.88	20,252.83	0.06
Original Face:	2,304,044.000	Base	103.025900	1,421,492.05	104.493770	1,441,744.88	20,252.83	0.06
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	4,817,971.190	Local	103.537079	4,988,386.62	105.257790	5,071,290.00	82,903.38	0.22
Original Face:	6,976,000.000	Base	103.537079	4,988,386.62	105.257790	5,071,290.00	82,903.38	0.22
3136AU4B4	FANNIE MAE FNR 2017 8 BA				3.000000	25 Nov 2042		
	2,150,211.010	Local	101.288770	2,177,922.29	103.045780	2,215,701.71	37,779.42	0.09
Original Face:	3,479,000.000	Base	101.288770	2,177,922.29	103.045780	2,215,701.71	37,779.42	0.09
3136AU6Q9	FANNIE MAE FNR 2017 2 EA				3.000000	25 Sep 2041		
	3,283,550.650	Local	101.542632	3,334,203.75	102.570230	3,367,945.45	33,741.70	0.14
Original Face:	5,000,000.000	Base	101.542632	3,334,203.75	102.570230	3,367,945.45	33,741.70	0.14
3136AVJL4	FANNIE MAE FNR 2017 4 AH				3.000000	25 May 2041		
	1,419,418.740	Local	101.779078	1,444,671.30	102.529790	1,455,327.05	10,655.75	0.06
Original Face:	3,000,000.000	Base	101.779078	1,444,671.30	102.529790	1,455,327.05	10,655.75	0.06
3136AVT74	FANNIE MAE FNR 2017 22 JL				3.000000	25 Jan 2039		
	1,234,302.600	Local	100.719588	1,243,184.49	101.265370	1,249,921.09	6,736.60	0.05
Original Face:	2,645,000.000	Base	100.719588	1,243,184.49	101.265370	1,249,921.09	6,736.60	0.05
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	4,399,601.580	Local	100.939283	4,440,926.28	105.308210	4,633,141.67	192,215.39	0.20
Original Face:	6,000,000.000	Base	100.939283	4,440,926.28	105.308210	4,633,141.67	192,215.39	0.20
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	5,010,962.800	Local	101.714604	5,096,880.96	104.763890	5,249,679.56	152,798.60	0.22
Original Face:	5,729,287.000	Base	101.714604	5,096,880.96	104.763890	5,249,679.56	152,798.60	0.22
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	5,332,046.640	Local	101.311357	5,401,968.80	105.729220	5,637,531.32	235,562.52	0.24
Original Face:	6,000,000.000	Base	101.311357	5,401,968.80	105.729220	5,637,531.32	235,562.52	0.24
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	8,886,744.400	Local	99.064258	8,803,587.41	104.812180	9,314,390.54	510,803.13	0.40
Original Face:	10,000,000.000	Base	99.064258	8,803,587.41	104.812180	9,314,390.54	510,803.13	0.40

Base Currency: USD - US DOLLAR

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3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	4,443,372.200	Local	99.863393	4,437,302.25	104.812180	4,657,195.27	219,893.02	0.20
Original Face:	5,000,000.000	Base	99.863393	4,437,302.25	104.812180	4,657,195.27	219,893.02	0.20
3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031		
	9,688,115.000	Local	103.148785	9,993,172.94	105.802360	10,250,254.31	257,081.37	0.44
Original Face:	10,000,000.000	Base	103.148785	9,993,172.94	105.802360	10,250,254.31	257,081.37	0.44
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	4,926,964.150	Local	101.566514	5,004,145.75	102.992460	5,074,401.58	70,255.83	0.22
Original Face:	5,000,000.000	Base	101.566514	5,004,145.75	102.992460	5,074,401.58	70,255.83	0.22
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043		
	4,926,964.150	Local	101.802373	5,015,766.43	103.956020	5,121,875.84	106,109.41	0.22
Original Face:	5,000,000.000	Base	101.802373	5,015,766.43	103.956020	5,121,875.84	106,109.41	0.22
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,937,858.800	Local	102.916851	5,081,888.77	106.154980	5,241,783.02	159,894.25	0.22
Original Face:	5,000,000.000	Base	102.916851	5,081,888.77	106.154980	5,241,783.02	159,894.25	0.22
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	4,969,816.250	Local	101.748793	5,056,728.07	103.146390	5,126,186.05	69,457.98	0.22
Original Face:	5,000,000.000	Base	101.748793	5,056,728.07	103.146390	5,126,186.05	69,457.98	0.22
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	4,965,528.400	Local	101.984232	5,064,055.98	103.086080	5,118,768.58	54,712.60	0.22
Original Face:	5,000,000.000	Base	101.984232	5,064,055.98	103.086080	5,118,768.58	54,712.60	0.22
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	231,469.550	Local	99.871746	231,172.68	112.102116	259,482.26	28,309.58	0.01
Original Face:	6,625,000.000	Base	99.871746	231,172.68	112.102116	259,482.26	28,309.58	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	234,343.380	Local	99.939230	234,200.97	114.367011	268,011.52	33,810.55	0.01
Original Face:	6,000,000.000	Base	99.939230	234,200.97	114.367011	268,011.52	33,810.55	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV				4.500000	15 Dec 2021		
	1,000,165.100	Local	100.977054	1,009,937.25	102.647430	1,026,643.77	16,706.52	0.04
Original Face:	5,000,000.000	Base	100.977054	1,009,937.25	102.647430	1,026,643.77	16,706.52	0.04

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3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	4,899,725.550	Local	100.816841	4,939,748.50	101.002090	4,948,825.21	9,076.71	0.21
Original Face:	5,000,000.000	Base	100.816841	4,939,748.50	101.002090	4,948,825.21	9,076.71	0.21
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	629,781.490	Local	104.033212	655,181.91	106.129160	668,381.81	13,199.90	0.03
Original Face:	7,703,000.000	Base	104.033212	655,181.91	106.129160	668,381.81	13,199.90	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	1,053,694.100	Local	103.029749	1,085,618.39	110.763220	1,167,105.51	81,487.12	0.05
Original Face:	10,000,000.000	Base	103.029749	1,085,618.39	110.763220	1,167,105.51	81,487.12	0.05
3137A9VR4	FREDDIE MAC FHR 3835 BA				4.000000	15 Aug 2038		
	660,865.000	Local	102.798275	679,357.82	101.251570	669,136.19	-10,221.63	0.03
Original Face:	10,000,000.000	Base	102.798275	679,357.82	101.251570	669,136.19	-10,221.63	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	2,706,903.290	Local	102.524838	2,775,248.21	104.444960	2,827,224.06	51,975.85	0.12
Original Face:	13,000,000.000	Base	102.524838	2,775,248.21	104.444960	2,827,224.06	51,975.85	0.12
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	518,213.340	Local	100.718530	521,936.86	102.417320	530,740.21	8,803.35	0.02
Original Face:	3,000,000.000	Base	100.718530	521,936.86	102.417320	530,740.21	8,803.35	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	1,808,880.240	Local	103.040875	1,863,886.03	104.392130	1,888,328.61	24,442.58	0.08
Original Face:	12,500,000.000	Base	103.040875	1,863,886.03	104.392130	1,888,328.61	24,442.58	0.08
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	1,501,016.000	Local	106.525697	1,598,967.76	108.699730	1,631,600.34	32,632.58	0.07
Original Face:	5,000,000.000	Base	106.525697	1,598,967.76	108.699730	1,631,600.34	32,632.58	0.07
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,936,097.840	Local	103.283205	4,065,328.01	105.315140	4,145,306.95	79,978.94	0.18
Original Face:	8,000,000.000	Base	103.283205	4,065,328.01	105.315140	4,145,306.95	79,978.94	0.18
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	2,226,602.200	Local	102.185225	2,275,258.46	103.732070	2,309,700.55	34,442.09	0.10
Original Face:	5,000,000.000	Base	102.185225	2,275,258.46	103.732070	2,309,700.55	34,442.09	0.10

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3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	891,727.400	103.736107	925,043.29	102.071570	910,200.16	-14,843.13	0.04
	Original Face:	Base	5,000,000.000	103.736107	925,043.29	102.071570	910,200.16	-14,843.13	0.04
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,662,792.050	100.766831	1,675,542.86	103.504120	1,721,058.28	45,515.42	0.07
	Original Face:	Base	5,000,000.000	100.766831	1,675,542.86	103.504120	1,721,058.28	45,515.42	0.07
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,929,763.900	103.555552	1,998,377.66	105.710720	2,039,967.31	41,589.65	0.09
	Original Face:	Base	5,000,000.000	103.555552	1,998,377.66	105.710720	2,039,967.31	41,589.65	0.09
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.544320	6,314,183.30	105.087000	6,599,463.60	285,280.30	0.28
	Original Face:	Base	6,280,000.000	100.544320	6,314,183.30	105.087000	6,599,463.60	285,280.30	0.28
3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
		Local	4,239,642.080	103.789936	4,400,321.81	102.549520	4,347,732.60	-52,589.21	0.19
	Original Face:	Base	8,090,000.000	103.789936	4,400,321.81	102.549520	4,347,732.60	-52,589.21	0.19
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	1,612,083.180	103.580303	1,669,800.65	103.046080	1,661,188.52	-8,612.13	0.07
	Original Face:	Base	3,000,000.000	103.580303	1,669,800.65	103.046080	1,661,188.52	-8,612.13	0.07
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,839,186.400	104.600981	1,923,807.01	104.505040	1,922,042.48	-1,764.53	0.08
	Original Face:	Base	5,000,000.000	104.600981	1,923,807.01	104.505040	1,922,042.48	-1,764.53	0.08
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.000000	15 Dec 2038		
		Local	1,231,201.650	101.729970	1,252,501.07	102.345890	1,260,084.29	7,583.22	0.05
	Original Face:	Base	5,000,000.000	101.729970	1,252,501.07	102.345890	1,260,084.29	7,583.22	0.05
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	339,493.100	100.881069	342,484.27	101.611890	344,965.36	2,481.09	0.01
	Original Face:	Base	1,000,000.000	100.881069	342,484.27	101.611890	344,965.36	2,481.09	0.01
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	1,213,987.150	101.162633	1,228,101.36	101.851820	1,236,468.01	8,366.65	0.05
	Original Face:	Base	5,000,000.000	101.162633	1,228,101.36	101.851820	1,236,468.01	8,366.65	0.05

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3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	2,556,031.730	Local	102.019002	2,607,638.05	103.220130	2,638,339.27	30,701.22	0.11
Original Face:	7,500,000.000	Base	102.019002	2,607,638.05	103.220130	2,638,339.27	30,701.22	0.11
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	3,901,794.800	Local	102.572483	4,002,167.80	105.450190	4,114,450.03	112,282.23	0.18
Original Face:	10,000,000.000	Base	102.572483	4,002,167.80	105.450190	4,114,450.03	112,282.23	0.18
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	1,888,100.200	Local	101.718241	1,920,542.32	103.942990	1,962,547.80	42,005.48	0.08
Original Face:	5,000,000.000	Base	101.718241	1,920,542.32	103.942990	1,962,547.80	42,005.48	0.08
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	1,344,751.950	Local	101.998857	1,371,631.62	102.069600	1,372,582.94	951.32	0.06
Original Face:	5,000,000.000	Base	101.998857	1,371,631.62	102.069600	1,372,582.94	951.32	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC				3.000000	15 Mar 2037		
	1,605,317.700	Local	102.767841	1,649,750.34	101.435760	1,628,366.21	-21,384.13	0.07
Original Face:	6,000,000.000	Base	102.767841	1,649,750.34	101.435760	1,628,366.21	-21,384.13	0.07
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.889461	1,765,154.13	112.503610	2,008,163.56	243,009.43	0.09
Original Face:	1,784,977.000	Base	98.889461	1,765,154.13	112.503610	2,008,163.56	243,009.43	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042		
	2,940,818.200	Local	101.438161	2,983,111.90	102.513450	3,014,734.20	31,622.30	0.13
Original Face:	10,000,000.000	Base	101.438161	2,983,111.90	102.513450	3,014,734.20	31,622.30	0.13
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,812,908.340	Local	101.787681	2,863,194.16	104.129370	2,929,063.73	65,869.57	0.13
Original Face:	5,183,921.000	Base	101.787681	2,863,194.16	104.129370	2,929,063.73	65,869.57	0.13
3137BCGR3	FREDDIE MAC FHR 4360 DA				3.000000	15 May 2037		
	1,113,059.800	Local	102.559363	1,141,547.04	101.235570	1,126,812.43	-14,734.61	0.05
Original Face:	5,000,000.000	Base	102.559363	1,141,547.04	101.235570	1,126,812.43	-14,734.61	0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	1,416,184.450	Local	101.162823	1,432,652.17	102.497710	1,451,556.63	18,904.46	0.06
Original Face:	5,000,000.000	Base	101.162823	1,432,652.17	102.497710	1,451,556.63	18,904.46	0.06

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3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	5,690,073.600	Local	102.427955	5,828,226.00	103.568940	5,893,148.91	64,922.91	0.25
Original Face:	14,550,000.000	Base	102.427955	5,828,226.00	103.568940	5,893,148.91	64,922.91	0.25
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	3,041,679.300	Local	102.622346	3,121,442.66	101.954800	3,101,138.05	-20,304.61	0.13
Original Face:	10,000,000.000	Base	102.622346	3,121,442.66	101.954800	3,101,138.05	-20,304.61	0.13
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	5,000,000.000	Local	104.880950	5,244,047.48	103.073630	5,153,681.50	-90,365.98	0.22
Original Face:	5,000,000.000	Base	104.880950	5,244,047.48	103.073630	5,153,681.50	-90,365.98	0.22
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,975,325.010	Local	103.520810	2,044,872.46	105.380610	2,081,609.55	36,737.09	0.09
Original Face:	3,000,000.000	Base	103.520810	2,044,872.46	105.380610	2,081,609.55	36,737.09	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	2,094,469.800	Local	103.110285	2,159,613.78	103.744500	2,172,897.22	13,283.44	0.09
Original Face:	5,000,000.000	Base	103.110285	2,159,613.78	103.744500	2,172,897.22	13,283.44	0.09
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,604,634.980	Local	103.138728	1,655,000.10	104.850810	1,682,472.77	27,472.67	0.07
Original Face:	2,579,263.000	Base	103.138728	1,655,000.10	104.850810	1,682,472.77	27,472.67	0.07
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	2,162,931.450	Local	102.351735	2,213,797.86	103.116310	2,230,335.10	16,537.24	0.10
Original Face:	5,000,000.000	Base	102.351735	2,213,797.86	103.116310	2,230,335.10	16,537.24	0.10
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	2,305,393.400	Local	102.897380	2,372,189.41	104.116300	2,400,290.31	28,100.90	0.10
Original Face:	5,000,000.000	Base	102.897380	2,372,189.41	104.116300	2,400,290.31	28,100.90	0.10
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	3,248,779.500	Local	101.906883	3,310,729.93	103.849210	3,373,831.85	63,101.92	0.14
Original Face:	5,000,000.000	Base	101.906883	3,310,729.93	103.849210	3,373,831.85	63,101.92	0.14
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	2,804,583.930	Local	103.754700	2,909,887.64	103.337540	2,898,188.04	-11,699.60	0.12
Original Face:	6,000,000.000	Base	103.754700	2,909,887.64	103.337540	2,898,188.04	-11,699.60	0.12

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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
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	2,369,661.720	Local	99.838518	2,365,835.15	105.710470	2,504,980.54	139,145.39	0.11
Original Face:	3,650,000.000	Base	99.838518	2,365,835.15	105.710470	2,504,980.54	139,145.39	0.11
3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042		
	2,554,644.650	Local	103.089714	2,633,575.87	102.948840	2,629,977.03	-3,598.84	0.11
Original Face:	5,000,000.000	Base	103.089714	2,633,575.87	102.948840	2,629,977.03	-3,598.84	0.11
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
	2,000,000.000	Local	99.891220	1,997,824.40	102.587082	2,051,741.64	53,917.24	0.09
		Base	99.891220	1,997,824.40	102.587082	2,051,741.64	53,917.24	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
	877,058.690	Local	102.107891	895,546.13	106.480090	933,892.88	38,346.75	0.04
Original Face:	1,104,000.000	Base	102.107891	895,546.13	106.480090	933,892.88	38,346.75	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	4,259,201.550	Local	103.689469	4,416,343.46	106.109750	4,519,428.12	103,084.66	0.19
Original Face:	5,000,000.000	Base	103.689469	4,416,343.46	106.109750	4,519,428.12	103,084.66	0.19
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	5,149,063.320	Local	103.101572	5,308,765.25	107.044190	5,511,773.12	203,007.87	0.24
Original Face:	6,000,000.000	Base	103.101572	5,308,765.25	107.044190	5,511,773.12	203,007.87	0.24
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	7,929,698.440	Local	104.287345	8,269,671.97	108.627430	8,613,827.62	344,155.65	0.37
Original Face:	9,629,000.000	Base	104.287345	8,269,671.97	108.627430	8,613,827.62	344,155.65	0.37
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,891,786.000	Local	100.635994	3,916,537.51	105.288450	4,097,601.16	181,063.65	0.18
Original Face:	5,000,000.000	Base	100.635994	3,916,537.51	105.288450	4,097,601.16	181,063.65	0.18
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	5,164,137.600	Local	99.380438	5,132,142.58	106.732670	5,511,821.94	379,679.36	0.24
Original Face:	6,000,000.000	Base	99.380438	5,132,142.58	106.732670	5,511,821.94	379,679.36	0.24
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	6,912,806.000	Local	112.997469	7,811,295.81	120.911060	8,358,347.01	547,051.20	0.36
Original Face:	10,000,000.000	Base	112.997469	7,811,295.81	120.911060	8,358,347.01	547,051.20	0.36

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3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	9,924,165.620	Local	104.870765	10,407,548.41	110.641270	10,980,222.88	572,674.47	0.47
Original Face:	11,739,000.000	Base	104.870765	10,407,548.41	110.641270	10,980,222.88	572,674.47	0.47
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	10,309,721.100	Local	100.541406	10,365,538.60	104.588530	10,782,785.75	417,247.15	0.46
Original Face:	15,000,000.000	Base	100.541406	10,365,538.60	104.588530	10,782,785.75	417,247.15	0.46
3137FGAD7	FREDDIE MAC FHR 4806 AL				4.500000	15 Jun 2042		
	2,476,946.650	Local	103.604476	2,566,227.60	102.168880	2,530,668.65	-35,558.95	0.11
Original Face:	5,000,000.000	Base	103.604476	2,566,227.60	102.168880	2,530,668.65	-35,558.95	0.11
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	3,884,708.850	Local	102.740118	3,991,154.45	104.759080	4,069,585.25	78,430.80	0.17
Original Face:	4,396,000.000	Base	102.740118	3,991,154.45	104.759080	4,069,585.25	78,430.80	0.17
3137FH2F9	FREDDIE MAC FHR 4822 BA				4.000000	15 Jul 2042		
	2,237,978.970	Local	102.086621	2,284,677.10	101.332690	2,267,804.29	-16,872.81	0.10
Original Face:	5,000,000.000	Base	102.086621	2,284,677.10	101.332690	2,267,804.29	-16,872.81	0.10
3137FHDQ3	FREDDIE MAC FHR 4821 EA				4.500000	15 Apr 2043		
	2,019,081.600	Local	103.308733	2,085,887.61	101.820040	2,055,829.69	-30,057.92	0.09
Original Face:	5,000,000.000	Base	103.308733	2,085,887.61	101.820040	2,055,829.69	-30,057.92	0.09
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,316,801.420	Local	104.515913	4,511,744.43	108.789210	4,696,214.16	184,469.73	0.20
Original Face:	4,774,000.000	Base	104.515913	4,511,744.43	108.789210	4,696,214.16	184,469.73	0.20
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	4,812,632.650	Local	103.167216	4,965,059.11	106.839560	5,141,795.55	176,736.44	0.22
Original Face:	5,000,000.000	Base	103.167216	4,965,059.11	106.839560	5,141,795.55	176,736.44	0.22
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	4,924,439.000	Local	101.864597	5,016,259.93	103.704260	5,106,853.02	90,593.09	0.22
Original Face:	5,000,000.000	Base	101.864597	5,016,259.93	103.704260	5,106,853.02	90,593.09	0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	2,533,338.100	Local	104.088724	2,636,919.31	108.619934	2,751,710.17	114,790.86	0.12
Original Face:	10,000,000.000	Base	104.088724	2,636,919.31	108.619934	2,751,710.17	114,790.86	0.12

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3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	1,154,195.700	Local	102.309254	1,180,849.01	105.499775	1,217,673.87	36,824.86	0.05
Original Face:	7,000,000.000	Base	102.309254	1,180,849.01	105.499775	1,217,673.87	36,824.86	0.05
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				4.224000	01 Nov 2035		
	677,711.300	Local	103.273609	699,896.92	104.972677	711,411.69	11,514.77	0.03
Original Face:	5,000,000.000	Base	103.273609	699,896.92	104.972677	711,411.69	11,514.77	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	3,872,403.400	Local	105.697447	4,093,031.53	110.025877	4,260,645.80	167,614.27	0.18
Original Face:	20,000,000.000	Base	105.697447	4,093,031.53	110.025877	4,260,645.80	167,614.27	0.18
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				4.301000	01 May 2036		
	776,469.600	Local	103.419221	803,018.81	104.965295	815,023.61	12,004.80	0.03
Original Face:	5,000,000.000	Base	103.419221	803,018.81	104.965295	815,023.61	12,004.80	0.03
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				4.167000	01 Oct 2037		
	364,787.320	Local	106.444988	388,297.82	105.148732	383,569.24	-4,728.58	0.02
Original Face:	4,000,000.000	Base	106.444988	388,297.82	105.148732	383,569.24	-4,728.58	0.02
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	2,047,619.200	Local	104.259315	2,134,833.76	106.900142	2,188,907.83	54,074.07	0.09
Original Face:	8,000,000.000	Base	104.259315	2,134,833.76	106.900142	2,188,907.83	54,074.07	0.09
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.355000	01 Jun 2021		
	2,103,356.010	Local	102.520864	2,156,378.76	103.179278	2,170,227.54	13,848.78	0.09
Original Face:	5,000,000.000	Base	102.520864	2,156,378.76	103.179278	2,170,227.54	13,848.78	0.09
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				4.097000	01 Aug 2037		
	162,061.350	Local	106.704011	172,925.96	102.388184	165,931.67	-6,994.29	0.01
Original Face:	5,000,000.000	Base	106.704011	172,925.96	102.388184	165,931.67	-6,994.29	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.696000	01 Apr 2023		
	3,696,561.900	Local	102.672829	3,795,364.66	103.775327	3,836,119.20	40,754.54	0.16
Original Face:	4,950,000.000	Base	102.672829	3,795,364.66	103.775327	3,836,119.20	40,754.54	0.16
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.435000	01 Feb 2023		
	4,994,134.080	Local	101.793196	5,083,688.69	102.780184	5,132,980.20	49,291.51	0.22
Original Face:	6,575,000.000	Base	101.793196	5,083,688.69	102.780184	5,132,980.20	49,291.51	0.22

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3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	1,531,015.560	Local	102.261837	1,565,644.64	103.737587	1,588,238.60	22,593.96	0.07
Original Face:	6,000,000.000	Base	102.261837	1,565,644.64	103.737587	1,588,238.60	22,593.96	0.07
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	1,981,874.300	Local	103.682292	2,054,852.69	104.764527	2,076,301.24	21,448.55	0.09
Original Face:	10,000,000.000	Base	103.682292	2,054,852.69	104.764527	2,076,301.24	21,448.55	0.09
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR				2.500000	01 Nov 2027		
	1,458,157.900	Local	100.575048	1,466,543.01	103.118956	1,503,637.20	37,094.19	0.06
Original Face:	5,000,000.000	Base	100.575048	1,466,543.01	103.118956	1,503,637.20	37,094.19	0.06
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.509000	01 Jan 2021		
	3,439,756.470	Local	100.833483	3,468,426.25	101.406995	3,488,153.67	19,727.42	0.15
Original Face:	10,000,000.000	Base	100.833483	3,468,426.25	101.406995	3,488,153.67	19,727.42	0.15
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	2,390,517.420	Local	104.427660	2,496,361.41	105.636775	2,525,265.51	28,904.10	0.11
Original Face:	6,000,000.000	Base	104.427660	2,496,361.41	105.636775	2,525,265.51	28,904.10	0.11
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	3,410,809.700	Local	104.995064	3,581,181.82	107.828306	3,677,818.32	96,636.50	0.16
Original Face:	6,750,000.000	Base	104.995064	3,581,181.82	107.828306	3,677,818.32	96,636.50	0.16
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,908,062.100	Local	100.448030	2,921,091.09	103.132142	2,999,146.73	78,055.64	0.13
Original Face:	5,000,000.000	Base	100.448030	2,921,091.09	103.132142	2,999,146.73	78,055.64	0.13
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	3,454,041.220	Local	102.778996	3,550,028.89	107.760089	3,722,077.89	172,049.00	0.16
Original Face:	7,000,000.000	Base	102.778996	3,550,028.89	107.760089	3,722,077.89	172,049.00	0.16
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR				2.500000	01 Sep 2030		
	2,862,969.400	Local	101.155991	2,896,065.06	103.323832	2,958,129.69	62,064.63	0.13
Original Face:	5,000,000.000	Base	101.155991	2,896,065.06	103.323832	2,958,129.69	62,064.63	0.13
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76				2.760000	01 May 2025		
	4,613,352.320	Local	99.377821	4,584,648.99	106.355357	4,906,547.33	321,898.34	0.21
Original Face:	4,920,000.000	Base	99.377821	4,584,648.99	106.355357	4,906,547.33	321,898.34	0.21

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3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,434,332.500	Local	99.497700	8,391,966.82	102.342942	8,631,944.02	239,977.20	0.37
Original Face:	8,500,000.000	Base	99.497700	8,391,966.82	102.342942	8,631,944.02	239,977.20	0.37
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.751071	5,603,017.63	108.190662	6,077,069.48	474,051.85	0.26
Original Face:	5,617,000.000	Base	99.751071	5,603,017.63	108.190662	6,077,069.48	474,051.85	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	2,288,637.980	Local	101.169388	2,315,401.03	103.395227	2,366,342.43	50,941.40	0.10
Original Face:	8,125,000.000	Base	101.169388	2,315,401.03	103.395227	2,366,342.43	50,941.40	0.10
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	2,232,966.670	Local	101.244646	2,260,759.21	103.027294	2,300,565.14	39,805.93	0.10
Original Face:	5,948,304.000	Base	101.244646	2,260,759.21	103.027294	2,300,565.14	39,805.93	0.10
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5				2.500000	01 Jan 2030		
	2,680,072.260	Local	101.164742	2,711,288.20	103.402630	2,771,265.20	59,977.00	0.12
Original Face:	6,000,000.000	Base	101.164742	2,711,288.20	103.402630	2,771,265.20	59,977.00	0.12
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	4,581,535.670	Local	102.236152	4,683,985.78	104.248241	4,776,170.35	92,184.57	0.20
Original Face:	7,922,201.000	Base	102.236152	4,683,985.78	104.248241	4,776,170.35	92,184.57	0.20
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5				2.500000	01 Jul 2031		
	3,622,218.420	Local	100.661701	3,646,186.67	103.142125	3,736,033.05	89,846.38	0.16
Original Face:	6,000,000.000	Base	100.661701	3,646,186.67	103.142125	3,736,033.05	89,846.38	0.16
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	2,469,378.840	Local	102.246846	2,524,861.97	107.555104	2,655,942.98	131,081.01	0.11
Original Face:	6,000,000.000	Base	102.246846	2,524,861.97	107.555104	2,655,942.98	131,081.01	0.11
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	5,009,662.890	Local	104.489826	5,234,588.04	108.557456	5,438,362.59	203,774.55	0.23
Original Face:	11,523,254.000	Base	104.489826	5,234,588.04	108.557456	5,438,362.59	203,774.55	0.23
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	33,187.600	Local	99.888181	33,150.49	102.574360	34,041.97	891.48	0.00
Original Face:	5,000,000.000	Base	99.888181	33,150.49	102.574360	34,041.97	891.48	0.00

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31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	4,042,463.060	Local	117.304819	4,742,003.96	134.026850	5,417,985.90	675,981.94	0.23
Original Face:	41,000,000.000	Base	117.304819	4,742,003.96	134.026850	5,417,985.90	675,981.94	0.23
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	194,887.250	Local	101.485331	197,781.97	117.738500	229,457.32	31,675.35	0.01
Original Face:	5,000,000.000	Base	101.485331	197,781.97	117.738500	229,457.32	31,675.35	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	1,559,710.230	Local	108.858346	1,697,874.76	115.390130	1,799,751.66	101,876.90	0.08
Original Face:	5,855,000.000	Base	108.858346	1,697,874.76	115.390130	1,799,751.66	101,876.90	0.08
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.024964	25 Sep 2039		
	589,296.500	Local	104.924268	618,315.04	114.867820	676,912.04	58,597.00	0.03
Original Face:	5,000,000.000	Base	104.924268	618,315.04	114.867820	676,912.04	58,597.00	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	6,253.920	Local	101.352432	6,338.50	102.308000	6,398.26	59.76	0.00
Original Face:	6,000,000.000	Base	101.352432	6,338.50	102.308000	6,398.26	59.76	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.568345	25 Aug 2039		
	1,636,918.800	Local	102.642674	1,680,177.23	113.348340	1,855,420.29	175,243.06	0.08
Original Face:	10,000,000.000	Base	102.642674	1,680,177.23	113.348340	1,855,420.29	175,243.06	0.08
31397MD46	FANNIE MAE FNR 2008 92 AY				4.000000	25 Dec 2023		
	2,777.280	Local	101.629652	2,822.54	100.328710	2,786.41	-36.13	0.00
Original Face:	6,000,000.000	Base	101.629652	2,822.54	100.328710	2,786.41	-36.13	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	5,031,369.170	Local	102.496266	5,156,965.51	108.590680	5,463,598.00	306,632.49	0.23
Original Face:	8,609,641.000	Base	102.496266	5,156,965.51	108.590680	5,463,598.00	306,632.49	0.23
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	4,096,505.150	Local	99.572124	4,078,977.18	103.276410	4,230,723.45	151,746.27	0.18
Original Face:	5,000,000.000	Base	99.572124	4,078,977.18	103.276410	4,230,723.45	151,746.27	0.18
31397SGM0	FANNIE MAE FNR 2011 27 JQ				4.000000	25 Sep 2039		
	56,215.750	Local	102.787511	57,782.77	100.240350	56,350.86	-1,431.91	0.00
Original Face:	5,000,000.000	Base	102.787511	57,782.77	100.240350	56,350.86	-1,431.91	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
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.040547	25 Oct 2040		
		Local	972,018.900	108.181366	1,051,543.32	115.919820	1,126,762.56	75,219.24	0.05
Original Face:		Base	5,000,000.000	108.181366	1,051,543.32	115.919820	1,126,762.56	75,219.24	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	1,108,118.330	99.649010	1,104,228.94	113.133144	1,253,649.11	149,420.17	0.05
Original Face:		Base	11,959,998.000	99.649010	1,104,228.94	113.133144	1,253,649.11	149,420.17	0.05
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
		Local	280.720	100.413223	281.88	103.825195	291.46	9.58	0.00
Original Face:		Base	3,640,000.000	100.413223	281.88	103.825195	291.46	9.58	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
		Local	1,727.480	100.094357	1,729.11	104.936213	1,812.75	83.64	0.00
Original Face:		Base	4,300,000.000	100.094357	1,729.11	104.936213	1,812.75	83.64	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	184,275.550	99.380184	183,133.38	112.057430	206,494.45	23,361.07	0.01
Original Face:		Base	5,000,000.000	99.380184	183,133.38	112.057430	206,494.45	23,361.07	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	205,470.270	100.591604	206,685.84	114.386410	235,030.07	28,344.23	0.01
Original Face:		Base	6,500,000.000	100.591604	206,685.84	114.386410	235,030.07	28,344.23	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	441,962.560	100.140439	442,583.25	114.367349	505,460.86	62,877.61	0.02
Original Face:		Base	8,000,000.000	100.140439	442,583.25	114.367349	505,460.86	62,877.61	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	291,159.500	100.462238	292,505.35	110.371136	321,356.05	28,850.70	0.01
Original Face:		Base	5,457,127.000	100.462238	292,505.35	110.371136	321,356.05	28,850.70	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	272,723.150	100.519971	274,141.23	109.927809	299,798.58	25,657.35	0.01
Original Face:		Base	5,000,000.000	100.519971	274,141.23	109.927809	299,798.58	25,657.35	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	884,478.950	100.954897	892,924.81	114.729025	1,014,754.08	121,829.27	0.04
Original Face:		Base	10,547,657.000	100.954897	892,924.81	114.729025	1,014,754.08	121,829.27	0.04

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31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	533,723.930	Local	100.534917	536,578.91	114.068380	608,810.24	72,231.33	0.03
Original Face:	17,500,000.000	Base	100.534917	536,578.91	114.068380	608,810.24	72,231.33	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	223,447.270	Local	103.354791	230,943.46	115.158931	257,319.49	26,376.03	0.01
Original Face:	9,397,749.000	Base	103.354791	230,943.46	115.158931	257,319.49	26,376.03	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	8,806,206.040	Local	105.457347	9,286,791.28	107.437629	9,461,178.97	174,387.69	0.41
Original Face:	15,243,777.000	Base	105.457347	9,286,791.28	107.437629	9,461,178.97	174,387.69	0.41
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	3,641,263.410	Local	100.628770	3,664,158.57	102.331894	3,726,173.81	62,015.24	0.16
Original Face:	4,744,826.000	Base	100.628770	3,664,158.57	102.331894	3,726,173.81	62,015.24	0.16
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	3,529,595.210	Local	100.655487	3,552,731.25	102.333029	3,611,941.69	59,210.44	0.15
Original Face:	4,166,154.000	Base	100.655487	3,552,731.25	102.333029	3,611,941.69	59,210.44	0.15
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	7,455,612.600	Local	102.562592	7,646,669.51	105.365842	7,855,668.99	208,999.48	0.34
Original Face:	10,000,000.000	Base	102.562592	7,646,669.51	105.365842	7,855,668.99	208,999.48	0.34
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	8,325,645.260	Local	108.252992	9,012,760.13	107.695716	8,966,363.27	-46,396.86	0.38
Original Face:	9,938,165.000	Base	108.252992	9,012,760.13	107.695716	8,966,363.27	-46,396.86	0.38
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	6,224,324.280	Local	108.250718	6,737,875.74	107.695602	6,703,323.50	-34,552.24	0.29
Original Face:	6,864,195.000	Base	108.250718	6,737,875.74	107.695602	6,703,323.50	-34,552.24	0.29
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5				5.000000	01 Mar 2048		
	2,149,690.730	Local	107.061954	2,301,500.89	108.828592	2,339,478.15	37,977.26	0.10
Original Face:	3,075,747.000	Base	107.061954	2,301,500.89	108.828592	2,339,478.15	37,977.26	0.10
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5				5.000000	01 Mar 2048		
	5,630,720.240	Local	107.061953	6,028,359.07	109.315149	6,155,230.22	126,871.15	0.26
Original Face:	8,825,385.000	Base	107.061953	6,028,359.07	109.315149	6,155,230.22	126,871.15	0.26

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3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	8,545,040.610	Local	105.417380	9,007,957.95	107.525657	9,188,111.06	180,153.11	0.39
Original Face:	11,668,342.000	Base	105.417380	9,007,957.95	107.525657	9,188,111.06	180,153.11	0.39
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	6,064,275.100	Local	99.826126	6,053,730.91	104.647514	6,346,113.13	292,382.22	0.27
Original Face:	10,000,000.000	Base	99.826126	6,053,730.91	104.647514	6,346,113.13	292,382.22	0.27
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	3,558,843.780	Local	100.717622	3,584,382.84	103.130839	3,670,265.45	85,882.61	0.16
Original Face:	6,000,000.000	Base	100.717622	3,584,382.84	103.130839	3,670,265.45	85,882.61	0.16
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	1,042,991.770	Local	105.112222	1,096,311.82	115.189585	1,201,417.89	105,106.07	0.05
Original Face:	9,100,000.000	Base	105.112222	1,096,311.82	115.189585	1,201,417.89	105,106.07	0.05
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	679,762.920	Local	101.154513	687,610.87	105.290555	715,726.15	28,115.28	0.03
Original Face:	7,060,000.000	Base	101.154513	687,610.87	105.290555	715,726.15	28,115.28	0.03
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	630,048.900	Local	102.669526	646,868.22	105.305672	663,477.23	16,609.01	0.03
Original Face:	6,000,000.000	Base	102.669526	646,868.22	105.305672	663,477.23	16,609.01	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,556,466.600	Local	104.187267	1,621,640.01	108.595631	1,690,254.73	68,614.72	0.07
Original Face:	5,000,000.000	Base	104.187267	1,621,640.01	108.595631	1,690,254.73	68,614.72	0.07
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	3,390,692.340	Local	103.535764	3,510,579.22	105.001282	3,560,270.43	49,691.21	0.15
Original Face:	7,000,000.000	Base	103.535764	3,510,579.22	105.001282	3,560,270.43	49,691.21	0.15
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5				2.500000	01 Jun 2028		
	1,684,728.050	Local	101.130403	1,703,772.27	103.398415	1,741,982.10	38,209.83	0.07
Original Face:	5,000,000.000	Base	101.130403	1,703,772.27	103.398415	1,741,982.10	38,209.83	0.07
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	297,154.900	Local	101.024560	300,199.43	104.975984	311,941.28	11,741.85	0.01
Original Face:	7,000,000.000	Base	101.024560	300,199.43	104.975984	311,941.28	11,741.85	0.01

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31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	1,145,185.820	Local	105.672139	1,210,142.35	107.794328	1,234,445.36	24,303.01	0.05
Original Face:	6,100,000.000	Base	105.672139	1,210,142.35	107.794328	1,234,445.36	24,303.01	0.05
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	3,486,452.790	Local	101.843248	3,550,716.77	103.582011	3,611,337.91	60,621.14	0.15
Original Face:	9,500,000.000	Base	101.843248	3,550,716.77	103.582011	3,611,337.91	60,621.14	0.15
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,725,463.550	Local	102.830155	1,774,296.84	105.633771	1,822,672.22	48,375.38	0.08
Original Face:	5,000,000.000	Base	102.830155	1,774,296.84	105.633771	1,822,672.22	48,375.38	0.08
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,716,692.540	Local	104.003037	2,825,442.76	107.782787	2,928,126.93	102,684.17	0.13
Original Face:	7,899,440.000	Base	104.003037	2,825,442.76	107.782787	2,928,126.93	102,684.17	0.13
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	3,000,950.720	Local	106.085663	3,183,578.47	108.939402	3,269,217.77	85,639.30	0.14
Original Face:	8,000,000.000	Base	106.085663	3,183,578.47	108.939402	3,269,217.77	85,639.30	0.14
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	3,476,551.500	Local	102.321675	3,557,265.74	103.902083	3,612,209.43	54,943.69	0.15
Original Face:	6,000,000.000	Base	102.321675	3,557,265.74	103.902083	3,612,209.43	54,943.69	0.15
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	3,074,155.550	Local	102.436879	3,149,069.00	103.962270	3,195,961.89	46,892.89	0.14
Original Face:	5,000,000.000	Base	102.436879	3,149,069.00	103.962270	3,195,961.89	46,892.89	0.14
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	3,278,203.200	Local	103.339456	3,387,677.36	105.310272	3,452,284.71	64,607.35	0.15
Original Face:	5,000,000.000	Base	103.339456	3,387,677.36	105.310272	3,452,284.71	64,607.35	0.15
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				4.274000	01 Feb 2037		
	521,682.650	Local	103.056439	537,627.56	105.523574	550,498.18	12,870.62	0.02
Original Face:	5,000,000.000	Base	103.056439	537,627.56	105.523574	550,498.18	12,870.62	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	494,655.660	Local	105.925906	523,968.49	107.475333	531,632.82	7,664.33	0.02
Original Face:	3,262,241.000	Base	105.925906	523,968.49	107.475333	531,632.82	7,664.33	0.02

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31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				4.398000	01 Jan 2037		
	692,071.830	Local	103.048221	713,167.71	105.430213	729,652.80	16,485.09	0.03
Original Face:	6,271,091.000	Base	103.048221	713,167.71	105.430213	729,652.80	16,485.09	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	993,659.640	Local	102.745265	1,020,938.23	104.781774	1,041,174.20	20,235.97	0.04
Original Face:	12,000,000.000	Base	102.745265	1,020,938.23	104.781774	1,041,174.20	20,235.97	0.04
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.675525	4,983,776.24	149.481627	7,474,081.35	2,490,305.11	0.32
		Base	99.675525	4,983,776.24	149.481627	7,474,081.35	2,490,305.11	0.32
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A				2.440000	15 Jan 2027		
	5,700,000.000	Local	98.765625	5,629,640.63	100.341560	5,719,468.92	89,828.29	0.24
Original Face:	5,700,000.000	Base	98.765625	5,629,640.63	100.341560	5,719,468.92	89,828.29	0.24
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	6,400,000.000	Local	96.687500	6,188,000.00	100.843950	6,454,012.80	266,012.80	0.28
Original Face:	6,400,000.000	Base	96.687500	6,188,000.00	100.843950	6,454,012.80	266,012.80	0.28
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.747530	6,318,224.55	107.404680	6,540,945.01	222,720.46	0.28
Original Face:	6,090,000.000	Base	103.747530	6,318,224.55	107.404680	6,540,945.01	222,720.46	0.28
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				2.710250	05 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.420507	4,971,025.35	-28,974.65	0.21
		Base	100.000000	5,000,000.00	99.420507	4,971,025.35	-28,974.65	0.21
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
	5,000,000.000	Local	99.954821	4,997,741.07	100.890000	5,044,500.00	46,758.93	0.22
		Base	99.954821	4,997,741.07	100.890000	5,044,500.00	46,758.93	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.392249	25 Jul 2022		
	5,000,000.000	Local	99.531293	4,976,564.67	103.264730	5,163,236.50	186,671.83	0.22
Original Face:	5,000,000.000	Base	99.531293	4,976,564.67	103.264730	5,163,236.50	186,671.83	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	3,074,011.180	Local	110.868005	3,408,094.86	114.864646	3,530,952.06	122,857.20	0.15
Original Face:	8,707,929.000	Base	110.868005	3,408,094.86	114.864646	3,530,952.06	122,857.20	0.15

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3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	10,537,781.300	105.790092	11,147,928.48	105.988374	11,168,823.06	20,894.58	0.48
Original Face:		Base	11,805,572.000	105.790092	11,147,928.48	105.988374	11,168,823.06	20,894.58	0.48
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	6,584,693.300	100.000000	6,584,693.30	104.422316	6,875,889.25	291,195.95	0.29
Original Face:		Base	10,000,000.000	100.000000	6,584,693.30	104.422316	6,875,889.25	291,195.95	0.29
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,679,902.440	109.217041	1,834,739.73	110.341158	1,853,623.81	18,884.08	0.08
Original Face:		Base	6,000,000.000	109.217041	1,834,739.73	110.341158	1,853,623.81	18,884.08	0.08
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	4,085,322.120	105.777154	4,321,337.45	105.544192	4,311,820.22	-9,517.23	0.18
Original Face:		Base	5,682,660.000	105.777154	4,321,337.45	105.544192	4,311,820.22	-9,517.23	0.18
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	3,407,429.040	105.997531	3,611,790.65	106.489279	3,628,546.62	16,755.97	0.16
Original Face:		Base	5,271,946.000	105.997531	3,611,790.65	106.489279	3,628,546.62	16,755.97	0.16
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	7,459,835.380	105.779501	7,890,976.63	105.310289	7,855,974.20	-35,002.43	0.34
Original Face:		Base	8,934,236.000	105.779501	7,890,976.63	105.310289	7,855,974.20	-35,002.43	0.34
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	200,037.390	100.917054	201,871.84	114.473437	228,989.68	27,117.84	0.01
Original Face:		Base	7,000,000.000	100.917054	201,871.84	114.473437	228,989.68	27,117.84	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	2,165,013.700	104.126220	2,254,346.92	105.350629	2,280,855.55	26,508.63	0.10
Original Face:		Base	22,821,698.000	104.126220	2,254,346.92	105.350629	2,280,855.55	26,508.63	0.10
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	662,727.400	102.706606	680,664.82	103.705756	687,286.46	6,621.64	0.03
Original Face:		Base	5,000,000.000	102.706606	680,664.82	103.705756	687,286.46	6,621.64	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	4,649,332.650	101.119954	4,701,403.03	101.426103	4,715,636.92	14,233.89	0.20
Original Face:		Base	13,640,889.000	101.119954	4,701,403.03	101.426103	4,715,636.92	14,233.89	0.20

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	1,391,828.000	108.216497	1,506,187.51	107.167741	1,491,590.63	-14,596.88	0.06
Original Face:		Base	5,000,000.000	108.216497	1,506,187.51	107.167741	1,491,590.63	-14,596.88	0.06
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	4,195,228.200	106.383990	4,463,051.16	107.963287	4,529,306.26	66,255.10	0.19
Original Face:		Base	10,000,000.000	106.383990	4,463,051.16	107.963287	4,529,306.26	66,255.10	0.19
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	173,237.850	100.864915	174,736.21	114.484776	198,330.96	23,594.75	0.01
Original Face:		Base	7,322,535.000	100.864915	174,736.21	114.484776	198,330.96	23,594.75	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	1,040,726.540	105.215390	1,095,004.49	112.514145	1,170,964.57	75,960.08	0.05
Original Face:		Base	8,800,000.000	105.215390	1,095,004.49	112.514145	1,170,964.57	75,960.08	0.05
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					2.728000	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.338469	10,033,846.90	33,846.90	0.43
		Base		100.000000	10,000,000.00	100.338469	10,033,846.90	33,846.90	0.43
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	728,647.100	106.485964	775,906.89	108.408730	789,917.07	14,010.18	0.03
Original Face:		Base	2,500,000.000	106.485964	775,906.89	108.408730	789,917.07	14,010.18	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.000000	20 Jul 2039		
		Local	1,506,259.900	102.421469	1,542,733.52	102.079060	1,537,575.95	-5,157.57	0.07
Original Face:		Base	10,000,000.000	102.421469	1,542,733.52	102.079060	1,537,575.95	-5,157.57	0.07
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	3,400,583.840	106.279503	3,614,123.62	110.471510	3,756,676.32	142,552.70	0.16
Original Face:		Base	8,000,000.000	106.279503	3,614,123.62	110.471510	3,756,676.32	142,552.70	0.16
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					1.934380	20 Aug 2067		
		Local	290,578.950	100.000000	290,578.95	99.978220	290,515.66	-63.29	0.01
Original Face:		Base	10,000,000.000	100.000000	290,578.95	99.978220	290,515.66	-63.29	0.01
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.629000	20 Apr 2067		
		Local	9,073,930.980	103.584726	9,399,206.51	101.869670	9,243,583.55	-155,622.96	0.40
Original Face:		Base	10,000,000.000	103.584726	9,399,206.51	101.869670	9,243,583.55	-155,622.96	0.40

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38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	481,477.700	103.559515	498,615.97	106.359480	512,097.18	13,481.21	0.02
	Original Face:	Base	10,000,000.000	103.559515	498,615.97	106.359480	512,097.18	13,481.21	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.000000	16 Feb 2041		
		Local	1,203,098.000	102.339202	1,231,240.89	100.210620	1,205,631.97	-25,608.92	0.05
	Original Face:	Base	6,500,000.000	102.339202	1,231,240.89	100.210620	1,205,631.97	-25,608.92	0.05
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.934380	20 Jun 2063		
		Local	508,249.270	100.000000	508,249.27	99.848890	507,481.25	-768.02	0.02
	Original Face:	Base	9,934,605.000	100.000000	508,249.27	99.848890	507,481.25	-768.02	0.02
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.325250	20 Dec 2066		
		Local	9,162,064.180	101.040965	9,257,438.03	100.403420	9,199,025.78	-58,412.25	0.39
	Original Face:	Base	10,000,000.000	101.040965	9,257,438.03	100.403420	9,199,025.78	-58,412.25	0.39
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.709030	20 Aug 2034		
		Local	865,557.150	107.180574	927,709.12	114.056650	987,225.49	59,516.37	0.04
	Original Face:	Base	5,000,000.000	107.180574	927,709.12	114.056650	987,225.49	59,516.37	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.969870	20 Apr 2037		
		Local	1,746,163.170	108.299463	1,891,085.33	113.959680	1,989,921.96	98,836.63	0.09
	Original Face:	Base	10,000,000.000	108.299463	1,891,085.33	113.959680	1,989,921.96	98,836.63	0.09
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.686920	16 Aug 2041		
		Local	3,250,000.000	103.138462	3,352,000.03	100.605190	3,269,668.68	-82,331.35	0.14
	Original Face:	Base	3,250,000.000	103.138462	3,352,000.03	100.605190	3,269,668.68	-82,331.35	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.676310	16 Oct 2047		
		Local	4,451,616.650	103.928476	4,626,497.35	100.386890	4,468,839.51	-157,657.84	0.19
	Original Face:	Base	5,000,000.000	103.928476	4,626,497.35	100.386890	4,468,839.51	-157,657.84	0.19
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	729,662.440	102.333154	746,686.59	104.264600	760,779.62	14,093.03	0.03
	Original Face:	Base	6,500,000.000	102.333154	746,686.59	104.264600	760,779.62	14,093.03	0.03
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.688189	1,993,763.77	105.423250	2,108,465.00	114,701.23	0.09
	Original Face:	Base	2,000,000.000	99.688189	1,993,763.77	105.423250	2,108,465.00	114,701.23	0.09

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38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
	5,000,000.000	Local	103.354123	5,167,706.14	102.502650	5,125,132.50	-42,573.64	0.22
Original Face:	5,000,000.000	Base	103.354123	5,167,706.14	102.502650	5,125,132.50	-42,573.64	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC				2.250000	16 Dec 2047		
	896,070.330	Local	100.248623	898,298.17	100.319850	898,936.41	638.24	0.04
Original Face:	3,000,000.000	Base	100.248623	898,298.17	100.319850	898,936.41	638.24	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	3,786,886.680	Local	100.285419	3,797,695.17	103.524340	3,920,349.44	122,654.27	0.17
Original Face:	12,000,000.000	Base	100.285419	3,797,695.17	103.524340	3,920,349.44	122,654.27	0.17
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	5,429,000.000	Local	96.382163	5,232,587.63	111.919450	6,076,106.94	843,519.31	0.26
Original Face:	5,429,000.000	Base	96.382163	5,232,587.63	111.919450	6,076,106.94	843,519.31	0.26
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
	1,227,348.250	Local	99.887350	1,225,965.64	100.090320	1,228,456.79	2,491.15	0.05
Original Face:	5,000,000.000	Base	99.887350	1,225,965.64	100.090320	1,228,456.79	2,491.15	0.05
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
	682,303.800	Local	102.501721	699,373.14	102.273570	697,816.45	-1,556.69	0.03
Original Face:	5,000,000.000	Base	102.501721	699,373.14	102.273570	697,816.45	-1,556.69	0.03
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	2,115,683.190	Local	102.478227	2,168,114.63	104.950810	2,220,426.64	52,312.01	0.10
Original Face:	3,000,000.000	Base	102.478227	2,168,114.63	104.950810	2,220,426.64	52,312.01	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	6,291,061.700	Local	99.889164	6,284,088.91	100.839540	6,343,877.68	59,788.77	0.27
Original Face:	10,000,000.000	Base	99.889164	6,284,088.91	100.839540	6,343,877.68	59,788.77	0.27
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
	4,730,482.830	Local	101.921878	4,821,396.96	105.145210	4,973,876.11	152,479.15	0.21
Original Face:	5,879,850.000	Base	101.921878	4,821,396.96	105.145210	4,973,876.11	152,479.15	0.21
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.076070	20 Nov 2042		
	2,682,640.560	Local	113.847659	3,054,123.47	117.983840	3,165,082.35	110,958.88	0.14
Original Face:	5,010,613.000	Base	113.847659	3,054,123.47	117.983840	3,165,082.35	110,958.88	0.14

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38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	4,337,089.970	99.565766	4,318,256.85	103.899790	4,506,227.37	187,970.52	0.19
Original Face:		Base	6,000,000.000	99.565766	4,318,256.85	103.899790	4,506,227.37	187,970.52	0.19
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	9,877,367.200	102.164105	10,091,123.82	103.801920	10,252,896.80	161,772.98	0.44
Original Face:		Base	13,484,830.000	102.164105	10,091,123.82	103.801920	10,252,896.80	161,772.98	0.44
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.500000	20 Nov 2042		
		Local	3,066,195.310	100.454939	3,080,144.63	101.089470	3,099,600.59	19,455.96	0.13
Original Face:		Base	5,000,000.000	100.454939	3,080,144.63	101.089470	3,099,600.59	19,455.96	0.13
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.000000	20 Apr 2043		
		Local	5,554,358.600	101.338540	5,628,705.89	101.555860	5,640,776.64	12,070.75	0.24
Original Face:		Base	10,000,000.000	101.338540	5,628,705.89	101.555860	5,640,776.64	12,070.75	0.24
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	6,068,715.000	101.370943	6,151,913.62	101.371094	6,151,922.79	9.17	0.26
Original Face:		Base	6,068,715.000	101.370943	6,151,913.62	101.371094	6,151,922.79	9.17	0.26
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					2.734380	20 Aug 2069		
		Local	10,063,437.960	102.801879	10,345,403.29	102.618580	10,326,957.13	-18,446.16	0.44
Original Face:		Base	10,000,000.000	102.801879	10,345,403.29	102.618580	10,326,957.13	-18,446.16	0.44
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.000000	20 Nov 2044		
		Local	6,676,939.910	100.439567	6,706,289.53	103.657110	6,921,122.95	214,833.42	0.30
Original Face:		Base	10,000,000.000	100.439567	6,706,289.53	103.657110	6,921,122.95	214,833.42	0.30
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.500000	20 Jul 2044		
		Local	6,953,893.190	98.072472	6,819,854.92	101.348250	7,047,649.05	227,794.13	0.30
Original Face:		Base	10,000,000.000	98.072472	6,819,854.92	101.348250	7,047,649.05	227,794.13	0.30
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.546760	20 Jun 2048		
		Local	7,395,327.100	106.583951	7,882,231.81	114.218690	8,446,845.73	564,613.92	0.36
Original Face:		Base	10,000,000.000	106.583951	7,882,231.81	114.218690	8,446,845.73	564,613.92	0.36
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.639930	20 Feb 2049		
		Local	7,642,815.700	104.724121	8,003,871.57	111.486420	8,520,701.61	516,830.04	0.36
Original Face:		Base	10,000,000.000	104.724121	8,003,871.57	111.486420	8,520,701.61	516,830.04	0.36

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38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	9,668,535.500	101.885734	9,850,858.38	103.379170	9,995,251.75	144,393.37	0.43
Original Face:		Base	10,000,000.000	101.885734	9,850,858.38	103.379170	9,995,251.75	144,393.37	0.43
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					4.824720	20 Jun 2034		
		Local	5,228,234.450	104.863277	5,482,497.97	107.658500	5,628,638.79	146,140.82	0.24
Original Face:		Base	6,317,173.000	104.863277	5,482,497.97	107.658500	5,628,638.79	146,140.82	0.24
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.651710	20 Dec 2041		
		Local	9,954,840.180	105.047051	10,457,266.01	108.379790	10,789,034.88	331,768.87	0.46
Original Face:		Base	11,457,930.000	105.047051	10,457,266.01	108.379790	10,789,034.88	331,768.87	0.46
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.521250	20 Jan 2050		
		Local	8,141,884.000	113.872459	9,271,363.48	113.875000	9,271,570.41	206.93	0.40
Original Face:		Base	8,141,884.000	113.872459	9,271,363.48	113.875000	9,271,570.41	206.93	0.40
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.833699	4,991,684.94	109.479254	5,473,962.70	482,277.76	0.23
		Base		99.833699	4,991,684.94	109.479254	5,473,962.70	482,277.76	0.23
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.919794	3,996,791.74	103.861737	4,154,469.48	157,677.74	0.18
		Base		99.919794	3,996,791.74	103.861737	4,154,469.48	157,677.74	0.18
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	116.615905	11,661,590.51	132.012185	13,201,218.50	1,539,627.99	0.57
		Base		116.615905	11,661,590.51	132.012185	13,201,218.50	1,539,627.99	0.57
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
		Local	5,740,000.000	103.157132	5,921,219.36	109.809350	6,303,056.69	381,837.33	0.27
Original Face:		Base	5,740,000.000	103.157132	5,921,219.36	109.809350	6,303,056.69	381,837.33	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.299283	4,964,964.16	148.387571	7,419,378.55	2,454,414.39	0.32
		Base		99.299283	4,964,964.16	148.387571	7,419,378.55	2,454,414.39	0.32
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.881446	9,988,144.61	103.725167	10,372,516.70	384,372.09	0.44
		Base		99.881446	9,988,144.61	103.725167	10,372,516.70	384,372.09	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.717100	15 Feb 2046		
		Local	8,551,828.830	108.684670	9,294,526.98	101.876580	8,712,310.74	-582,216.24	0.37
	Original Face:	Base	10,000,000.000	108.684670	9,294,526.98	101.876580	8,712,310.74	-582,216.24	0.37
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.379100	15 Oct 2045		
		Local	5,916,551.870	100.265739	5,932,274.48	101.350320	5,996,444.25	64,169.77	0.26
	Original Face:	Base	10,000,000.000	100.265739	5,932,274.48	101.350320	5,996,444.25	64,169.77	0.26
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.679990	2,207,915.05	103.435010	2,268,332.72	60,417.67	0.10
	Original Face:	Base	4,840,000.000	100.679990	2,207,915.05	103.435010	2,268,332.72	60,417.67	0.10
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494300	15 Jan 2048		
		Local	9,680,152.000	103.115015	9,981,690.14	108.170810	10,471,098.83	489,408.69	0.45
	Original Face:	Base	9,680,152.000	103.115015	9,981,690.14	108.170810	10,471,098.83	489,408.69	0.45
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.391668	4,919,583.39	131.689550	6,584,477.50	1,664,894.11	0.28
		Base		98.391668	4,919,583.39	131.689550	6,584,477.50	1,664,894.11	0.28
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					2.877750	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.166261	5,008,313.05	8,313.05	0.21
		Base		100.000000	5,000,000.00	100.166261	5,008,313.05	8,313.05	0.21
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.937153	4,996,857.65	108.619273	5,430,963.65	434,106.00	0.23
		Base		99.937153	4,996,857.65	108.619273	5,430,963.65	434,106.00	0.23
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.613453	9,961,345.31	101.058198	10,105,819.80	144,474.49	0.43
		Base		99.613453	9,961,345.31	101.058198	10,105,819.80	144,474.49	0.43
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.680683	3,987,227.32	102.948706	4,117,948.24	130,720.92	0.18
		Base		99.680683	3,987,227.32	102.948706	4,117,948.24	130,720.92	0.18
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					2.554130	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.503297	14,925,494.55	-74,505.45	0.64
		Base		100.000000	15,000,000.00	99.503297	14,925,494.55	-74,505.45	0.64

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55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875000	15 Jan 2022		
		Local	1,115,000.000	99.865138	1,113,496.29	102.283423	1,140,460.17	26,963.88	0.05
		Base		99.865138	1,113,496.29	102.283423	1,140,460.17	26,963.88	0.05
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.719290	4,985,964.51	144.756442	7,237,822.10	2,251,857.59	0.31
		Base		99.719290	4,985,964.51	144.756442	7,237,822.10	2,251,857.59	0.31
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	117.607861	11,760,786.11	130.354068	13,035,406.80	1,274,620.69	0.56
		Base		117.607861	11,760,786.11	130.354068	13,035,406.80	1,274,620.69	0.56
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.850656	9,985,065.62	109.135939	10,913,593.90	928,528.28	0.47
		Base		99.850656	9,985,065.62	109.135939	10,913,593.90	928,528.28	0.47
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		Local	8,000,000.000	99.860667	7,988,853.34	102.414860	8,193,188.80	204,335.46	0.35
		Base		99.860667	7,988,853.34	102.414860	8,193,188.80	204,335.46	0.35
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	10,000,000.000	100.069549	10,006,954.91	100.820616	10,082,061.60	75,106.69	0.43
		Base		100.069549	10,006,954.91	100.820616	10,082,061.60	75,106.69	0.43
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR					2.231130	04 May 2021		
		Local	19,900,000.000	100.169966	19,933,823.18	100.249647	19,949,679.75	15,856.57	0.85
		Base		100.169966	19,933,823.18	100.249647	19,949,679.75	15,856.57	0.85
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.613838	4,980,691.92	104.480912	5,224,045.60	243,353.68	0.22
		Base		99.613838	4,980,691.92	104.480912	5,224,045.60	243,353.68	0.22
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.887012	4,994,350.62	108.228553	5,411,427.65	417,077.03	0.23
		Base		99.887012	4,994,350.62	108.228553	5,411,427.65	417,077.03	0.23
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		Local	8,000,000.000	99.991294	7,999,303.51	100.095858	8,007,668.64	8,365.13	0.34
		Base		99.991294	7,999,303.51	100.095858	8,007,668.64	8,365.13	0.34

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69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.052880	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.073268	20,014,653.60	14,653.60	0.86
		Base		100.000000	20,000,000.00	100.073268	20,014,653.60	14,653.60	0.86
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.932767	4,996,638.37	107.979435	5,398,971.75	402,333.38	0.23
		Base		99.932767	4,996,638.37	107.979435	5,398,971.75	402,333.38	0.23
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.128250	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.502795	20,100,559.00	100,559.00	0.86
		Base		100.000000	20,000,000.00	100.502795	20,100,559.00	100,559.00	0.86
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.967830	4,998,391.50	101.610671	5,080,533.55	82,142.05	0.22
		Base		99.967830	4,998,391.50	101.610671	5,080,533.55	82,142.05	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	116.463742	3,493,912.26	133.891055	4,016,731.65	522,819.39	0.17
		Base		116.463742	3,493,912.26	133.891055	4,016,731.65	522,819.39	0.17
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.500000	26 Mar 2020		
		Local	5,000,000.000	99.991227	4,999,561.36	100.156593	5,007,829.65	8,268.29	0.21
		Base		99.991227	4,999,561.36	100.156593	5,007,829.65	8,268.29	0.21
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.939636	2,998,189.08	103.087946	3,092,638.38	94,449.30	0.13
		Base		99.939636	2,998,189.08	103.087946	3,092,638.38	94,449.30	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.952716	9,795,366.16	147.534184	14,458,350.03	4,662,983.87	0.62
		Base		99.952716	9,795,366.16	147.534184	14,458,350.03	4,662,983.87	0.62
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.300000	15 Sep 2020		
		Local	10,000,000.000	100.137664	10,013,766.43	100.601066	10,060,106.60	46,340.17	0.43
		Base		100.137664	10,013,766.43	100.601066	10,060,106.60	46,340.17	0.43
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.200000	08 Feb 2021		
		Local	3,000,000.000	100.233508	3,007,005.24	101.253693	3,037,610.79	30,605.55	0.13
		Base		100.233508	3,007,005.24	101.253693	3,037,610.79	30,605.55	0.13

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771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.440471	5,022,023.55	108.819914	5,440,995.70	418,972.15	0.23
		Base	100.440471	5,022,023.55	108.819914	5,440,995.70	418,972.15	0.23
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.880983	9,988,098.28	109.090595	10,909,059.50	920,961.22	0.47
		Base	99.880983	9,988,098.28	109.090595	10,909,059.50	920,961.22	0.47
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR				2.180880	11 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.091000	10,009,100.00	9,100.00	0.43
		Base	100.000000	10,000,000.00	100.091000	10,009,100.00	9,100.00	0.43
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	5,000,000.000	Local	99.961208	4,998,060.40	104.167937	5,208,396.85	210,336.45	0.22
		Base	99.961208	4,998,060.40	104.167937	5,208,396.85	210,336.45	0.22
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
	4,000,000.000	Local	99.993616	3,999,744.65	104.190389	4,167,615.56	167,870.91	0.18
		Base	99.993616	3,999,744.65	104.190389	4,167,615.56	167,870.91	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
	5,000,000.000	Local	99.994112	4,999,705.60	102.681967	5,134,098.35	134,392.75	0.22
		Base	99.994112	4,999,705.60	102.681967	5,134,098.35	134,392.75	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.948185	4,997,409.23	104.820108	5,241,005.40	243,596.17	0.22
		Base	99.948185	4,997,409.23	104.820108	5,241,005.40	243,596.17	0.22
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.962826	4,998,141.32	102.756092	5,137,804.60	139,663.28	0.22
		Base	99.962826	4,998,141.32	102.756092	5,137,804.60	139,663.28	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	107.429105	5,371,455.24	142.254694	7,112,734.70	1,741,279.46	0.30
		Base	107.429105	5,371,455.24	142.254694	7,112,734.70	1,741,279.46	0.30
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
	5,000,000.000	Local	99.930790	4,996,539.49	103.917976	5,195,898.80	199,359.31	0.22
		Base	99.930790	4,996,539.49	103.917976	5,195,898.80	199,359.31	0.22

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902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.887014	2,996,610.42	105.764782	3,172,943.46	176,333.04	0.14
		Base		99.887014	2,996,610.42	105.764782	3,172,943.46	176,333.04	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.250000	23 Aug 2021		
		Local	5,000,000.000	99.927827	4,996,391.33	100.773770	5,038,688.50	42,297.17	0.22
		Base		99.927827	4,996,391.33	100.773770	5,038,688.50	42,297.17	0.22
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.000000	01 Jun 2021		
		Local	15,000,000.000	99.972809	14,995,921.42	101.137531	15,170,629.65	174,708.23	0.65
		Base		99.972809	14,995,921.42	101.137531	15,170,629.65	174,708.23	0.65
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.694332	4,984,716.62	146.806950	7,340,347.50	2,355,630.88	0.31
		Base		99.694332	4,984,716.62	146.806950	7,340,347.50	2,355,630.88	0.31
912810EM6	US TREASURY N/B 08/22 7.25					7.250000	15 Aug 2022		
		Local	5,000,000.000	108.612007	5,430,600.36	115.367188	5,768,359.40	337,759.04	0.25
		Base		108.612007	5,430,600.36	115.367188	5,768,359.40	337,759.04	0.25
912810EN4	US TREASURY N/B 11/22 7.625					7.625000	15 Nov 2022		
		Local	5,000,000.000	110.123701	5,506,185.03	117.953125	5,897,656.25	391,471.22	0.25
		Base		110.123701	5,506,185.03	117.953125	5,897,656.25	391,471.22	0.25
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	105.737910	5,286,895.52	118.191406	5,909,570.30	622,674.78	0.25
		Base		105.737910	5,286,895.52	118.191406	5,909,570.30	622,674.78	0.25
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	123.117234	6,155,861.68	130.207031	6,510,351.55	354,489.87	0.28
		Base		123.117234	6,155,861.68	130.207031	6,510,351.55	354,489.87	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	119.643853	14,955,481.62	131.546875	16,443,359.38	1,487,877.76	0.70
		Base		119.643853	14,955,481.62	131.546875	16,443,359.38	1,487,877.76	0.70
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	114.150317	14,268,789.64	129.152344	16,144,043.00	1,875,253.36	0.69
		Base		114.150317	14,268,789.64	129.152344	16,144,043.00	1,875,253.36	0.69

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912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	125.219734	25,043,946.82	136.070312	27,214,062.40	2,170,115.58	1.17
		Base	125.219734	25,043,946.82	136.070312	27,214,062.40	2,170,115.58	1.17
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	127.683784	15,960,472.94	135.714844	16,964,355.50	1,003,882.56	0.73
		Base	127.683784	15,960,472.94	135.714844	16,964,355.50	1,003,882.56	0.73
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	117.787284	17,668,092.55	138.488281	20,773,242.15	3,105,149.60	0.89
		Base	117.787284	17,668,092.55	138.488281	20,773,242.15	3,105,149.60	0.89
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	128.889819	19,333,472.86	137.816406	20,672,460.90	1,338,988.04	0.89
		Base	128.889819	19,333,472.86	137.816406	20,672,460.90	1,338,988.04	0.89
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	27,500,000.000	Local	123.378626	33,929,122.04	135.792969	37,343,066.48	3,413,944.44	1.60
		Base	123.378626	33,929,122.04	135.792969	37,343,066.48	3,413,944.44	1.60
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	122.733108	21,478,293.84	134.593750	23,553,906.25	2,075,612.41	1.01
		Base	122.733108	21,478,293.84	134.593750	23,553,906.25	2,075,612.41	1.01
912810FG8	US TREASURY N/B 02/29 5.25				5.250000	15 Feb 2029		
	20,000,000.000	Local	121.313546	24,262,709.14	135.417969	27,083,593.80	2,820,884.66	1.16
		Base	121.313546	24,262,709.14	135.417969	27,083,593.80	2,820,884.66	1.16
912810FJ2	US TREASURY N/B 08/29 6.125				6.125000	15 Aug 2029		
	20,000,000.000	Local	130.752670	26,150,534.00	145.074219	29,014,843.80	2,864,309.80	1.24
		Base	130.752670	26,150,534.00	145.074219	29,014,843.80	2,864,309.80	1.24
912810FM5	US TREASURY N/B 05/30 6.25				6.250000	15 May 2030		
	32,500,000.000	Local	138.047850	44,865,551.10	149.335938	48,534,179.85	3,668,628.75	2.08
		Base	138.047850	44,865,551.10	149.335938	48,534,179.85	3,668,628.75	2.08
912810FT0	US TREASURY N/B 02/36 4.5				4.500000	15 Feb 2036		
	5,000,000.000	Local	130.724924	6,536,246.18	145.539062	7,276,953.10	740,706.92	0.31
		Base	130.724924	6,536,246.18	145.539062	7,276,953.10	740,706.92	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810QX9	US TREASURY N/B 08/42 2.75				2.750000	15 Aug 2042		
	5,000,000.000	Local	109.921474	5,496,073.68	121.304688	6,065,234.40	569,160.72	0.26
		Base	109.921474	5,496,073.68	121.304688	6,065,234.40	569,160.72	0.26
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.959835	5,047,991.73	102.937500	5,146,875.00	98,883.27	0.22
		Base	100.959835	5,047,991.73	102.937500	5,146,875.00	98,883.27	0.22
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	103.504334	5,175,216.70	108.796875	5,439,843.75	264,627.05	0.23
		Base	103.504334	5,175,216.70	108.796875	5,439,843.75	264,627.05	0.23
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	102.265826	5,113,291.29	105.136719	5,256,835.95	143,544.66	0.23
		Base	102.265826	5,113,291.29	105.136719	5,256,835.95	143,544.66	0.23
9128284C1	US TREASURY N/B 03/20 2.25				2.250000	31 Mar 2020		
	12,500,000.000	Local	99.985110	12,498,138.69	100.063028	12,507,878.50	9,739.81	0.54
		Base	99.985110	12,498,138.69	100.063028	12,507,878.50	9,739.81	0.54
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	5,000,000.000	Local	99.911524	4,995,576.21	100.632722	5,031,636.10	36,059.89	0.22
		Base	99.911524	4,995,576.21	100.632722	5,031,636.10	36,059.89	0.22
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020		
	5,000,000.000	Local	99.954409	4,997,720.46	100.875000	5,043,750.00	46,029.54	0.22
		Base	99.954409	4,997,720.46	100.875000	5,043,750.00	46,029.54	0.22
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
	5,000,000.000	Local	100.058564	5,002,928.19	101.117188	5,055,859.40	52,931.21	0.22
		Base	100.058564	5,002,928.19	101.117188	5,055,859.40	52,931.21	0.22
9128286B1	US TREASURY N/B 02/29 2.625				2.625000	15 Feb 2029		
	5,000,000.000	Local	105.020906	5,251,045.31	112.914062	5,645,703.10	394,657.79	0.24
		Base	105.020906	5,251,045.31	112.914062	5,645,703.10	394,657.79	0.24
9128286T2	US TREASURY N/B 05/29 2.375				2.375000	15 May 2029		
	10,000,000.000	Local	104.016058	10,401,605.80	110.976562	11,097,656.20	696,050.40	0.48
		Base	104.016058	10,401,605.80	110.976562	11,097,656.20	696,050.40	0.48

& 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
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	5,000,000.000	Local	99.721598	4,986,079.89	100.812500	5,040,625.00	54,545.11	0.22
		Base	99.721598	4,986,079.89	100.812500	5,040,625.00	54,545.11	0.22
912828B58	US TREASURY N/B 01/21 2.125				2.125000	31 Jan 2021		
	5,000,000.000	Local	99.965936	4,998,296.80	100.910156	5,045,507.80	47,211.00	0.22
		Base	99.965936	4,998,296.80	100.910156	5,045,507.80	47,211.00	0.22
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	102.417547	2,560,438.68	106.082031	2,652,050.78	91,612.10	0.11
		Base	102.417547	2,560,438.68	106.082031	2,652,050.78	91,612.10	0.11
912828M56	US TREASURY N/B 11/25 2.25				2.250000	15 Nov 2025		
	10,000,000.000	Local	99.688478	9,968,847.78	107.031250	10,703,125.00	734,277.22	0.46
		Base	99.688478	9,968,847.78	107.031250	10,703,125.00	734,277.22	0.46
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	5,000,000.000	Local	100.037732	5,001,886.60	100.621094	5,031,054.70	29,168.10	0.22
		Base	100.037732	5,001,886.60	100.621094	5,031,054.70	29,168.10	0.22
912828QN3	US TREASURY N/B 05/21 3.125				3.125000	15 May 2021		
	5,000,000.000	Local	101.824682	5,091,234.08	102.488281	5,124,414.05	33,179.97	0.22
		Base	101.824682	5,091,234.08	102.488281	5,124,414.05	33,179.97	0.22
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.809996	4,990,499.80	101.808594	5,090,429.70	99,929.90	0.22
		Base	99.809996	4,990,499.80	101.808594	5,090,429.70	99,929.90	0.22
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.550606	4,977,530.29	101.972656	5,098,632.80	121,102.51	0.22
		Base	99.550606	4,977,530.29	101.972656	5,098,632.80	121,102.51	0.22
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	96.613842	9,661,384.22	106.230469	10,623,046.90	961,662.68	0.45
		Base	96.613842	9,661,384.22	106.230469	10,623,046.90	961,662.68	0.45
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.873483	9,987,348.25	108.113281	10,811,328.10	823,979.85	0.46
		Base	99.873483	9,987,348.25	108.113281	10,811,328.10	823,979.85	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
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		Local	5,000,000.000	99.982943	4,999,147.14	100.562500	5,028,125.00	28,977.86	0.22
		Base		99.982943	4,999,147.14	100.562500	5,028,125.00	28,977.86	0.22
912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
		Local	10,000,000.000	97.743336	9,774,333.58	104.480469	10,448,046.90	673,713.32	0.45
		Base		97.743336	9,774,333.58	104.480469	10,448,046.90	673,713.32	0.45
912828Z29	US TREASURY N/B 01/23 1.5					1.500000	15 Jan 2023		
		Local	5,000,000.000	100.923144	5,046,157.18	101.750000	5,087,500.00	41,342.82	0.22
		Base		100.923144	5,046,157.18	101.750000	5,087,500.00	41,342.82	0.22
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	5,000,000.000	99.984286	4,999,214.28	102.362490	5,118,124.50	118,910.22	0.22
Original Face:		Base	5,000,000.000	99.984286	4,999,214.28	102.362490	5,118,124.50	118,910.22	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	589,518.110	99.993720	589,481.09	100.058070	589,860.44	379.35	0.03
Original Face:		Base	5,000,000.000	99.993720	589,481.09	100.058070	589,860.44	379.35	0.03
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.979676	7,998,374.04	101.691460	8,135,316.80	136,942.76	0.35
Original Face:		Base	8,000,000.000	99.979676	7,998,374.04	101.691460	8,135,316.80	136,942.76	0.35
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					1.907000	20 Sep 2022		
		Local	10,500,000.000	100.000000	10,500,000.00	100.069160	10,507,261.80	7,261.80	0.45
Original Face:		Base	10,500,000.000	100.000000	10,500,000.00	100.069160	10,507,261.80	7,261.80	0.45
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	9,250,000.000	106.822670	9,881,097.01	106.992940	9,896,846.95	15,749.94	0.42
Original Face:		Base	9,250,000.000	106.822670	9,881,097.01	106.992940	9,896,846.95	15,749.94	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431000	15 Jun 2045		
		Local	5,000,000.000	101.525560	5,076,277.98	103.713940	5,185,697.00	109,419.02	0.22
Original Face:		Base	5,000,000.000	101.525560	5,076,277.98	103.713940	5,185,697.00	109,419.02	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695000	15 Mar 2045		
		Local	395,837.590	102.337944	405,092.05	102.457230	405,564.23	472.18	0.02
Original Face:		Base	5,000,000.000	102.337944	405,092.05	102.457230	405,564.23	472.18	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
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.560000	15 Mar 2048		
		Local	7,400,000.000	100.945841	7,469,992.27	105.291760	7,791,590.24	321,597.97	0.33
Original Face:		Base	7,400,000.000	100.945841	7,469,992.27	105.291760	7,791,590.24	321,597.97	0.33
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.933674	4,996,683.69	127.280376	6,364,018.80	1,367,335.11	0.27
		Base		99.933674	4,996,683.69	127.280376	6,364,018.80	1,367,335.11	0.27
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.954644	4,997,732.19	102.768065	5,138,403.25	140,671.06	0.22
		Base		99.954644	4,997,732.19	102.768065	5,138,403.25	140,671.06	0.22
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	103.268029	5,163,401.45	163,401.45	0.22
		Base		100.000000	5,000,000.00	103.268029	5,163,401.45	163,401.45	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	10,000,000.000	99.995365	9,999,536.47	100.778096	10,077,809.60	78,273.13	0.43
		Base		99.995365	9,999,536.47	100.778096	10,077,809.60	78,273.13	0.43
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.240130	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	101.178547	15,176,782.05	176,782.05	0.65
		Base		100.000000	15,000,000.00	101.178547	15,176,782.05	176,782.05	0.65
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					2.819130	26 Jul 2021		
		Local	5,000,000.000	100.929646	5,046,482.29	101.194853	5,059,742.65	13,260.36	0.22
		Base		100.929646	5,046,482.29	101.194853	5,059,742.65	13,260.36	0.22
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.257630	27 May 2022		
		Local	5,000,000.000	100.160697	5,008,034.85	100.329697	5,016,484.85	8,450.00	0.21
		Base		100.160697	5,008,034.85	100.329697	5,016,484.85	8,450.00	0.21
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.540000	15 May 2048		
		Local	5,000,000.000	103.368554	5,168,427.71	108.904110	5,445,205.50	276,777.79	0.23
Original Face:		Base	5,000,000.000	103.368554	5,168,427.71	108.904110	5,445,205.50	276,777.79	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.759465	6,983,162.58	105.770980	7,403,968.60	420,806.02	0.32
		Base		99.759465	6,983,162.58	105.770980	7,403,968.60	420,806.02	0.32

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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
G9420RAA4	VALARIS PLC SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
			4,000,000.000	99.863942	3,994,557.67	65.000000	2,600,000.00	-1,394,557.67	0.11
		Base		99.863942	3,994,557.67	65.000000	2,600,000.00	-1,394,557.67	0.11
US DOLLAR Total									
			2,046,741,110.380		2,138,836,770.13		2,248,466,029.22	109,629,259.09	96.26
	Original Face:		2,165,076,208.000	Base	2,138,836,770.13		2,248,466,029.22	109,629,259.09	96.26
FIXED INCOME Total									
			2,046,741,110.380	Base	2,138,836,770.13		2,248,466,029.22	109,629,259.09	96.26
	Original Face:		2,165,076,208.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,134,208,059.560	Base		2,226,134,152.74		2,335,722,788.79	109,588,636.05	100.00
	Original Face:	2,165,076,208.000							

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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								
			176,824.530	1.000000	176,824.53	1.000000	176,824.53	0.00	0.05
		Base		1.000000	176,824.53	1.000000	176,824.53	0.00	0.05
US DOLLAR Total									
			176,824.530		176,824.53		176,824.53	0.00	0.05
		Base			176,824.53		176,824.53	0.00	0.05
CASH Total									
			176,824.530	Base	176,824.53		176,824.53	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06367BAU3	BANK OF MONTREAL-					1.860000	02 Mar 2020		
			3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.77
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.77
08465RCS8	BERKSHIRE HATHAWAY ENE					1.720000	26 Mar 2020		
			8,000,000.000	99.880556	7,990,444.45	99.888600	7,991,088.00	643.55	2.06
		Base		99.880556	7,990,444.45	99.888600	7,991,088.00	643.55	2.06
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
			3,000,000.000	99.957370	2,998,721.11	99.907000	2,997,210.00	-1,511.11	0.77
		Base		99.957370	2,998,721.11	99.907000	2,997,210.00	-1,511.11	0.77
138994009	CANTOR FITZGERALD REPO REPO					1.730000	02 Mar 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
138994009	CANTOR FITZGERALD REPO REPO					1.750000	10 Mar 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO				1.750000	18 Mar 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.77
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.77
2284K0H32	CROWN POINT CAP CO.				1.880000	03 Aug 2020		
	5,000,000.000	Local	99.190556	4,959,527.78	99.423780	4,971,189.00	11,661.22	1.28
		Base	99.190556	4,959,527.78	99.423780	4,971,189.00	11,661.22	1.28
2284K2CK5	CROWN POINT CAP CO.				1.925000	01 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
2546R2CS3	WALT DISNEY CO				1.930000	26 Mar 2020		
	4,000,000.000	Local	99.865972	3,994,638.89	99.903930	3,996,157.20	1,518.31	1.03
		Base	99.865972	3,994,638.89	99.903930	3,996,157.20	1,518.31	1.03
2546R2HX7	WALT DISNEY CO				1.660000	31 Aug 2020		
	3,000,000.000	Local	99.156167	2,974,685.00	99.449960	2,983,498.80	8,813.80	0.77
		Base	99.156167	2,974,685.00	99.449960	2,983,498.80	8,813.80	0.77
30601YE50	FAIRWAY FINANCE CORP				1.655000	01 Apr 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
30601YF42	FAIRWAY FINANCE CORP				1.846250	06 Jul 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
40588LDW6	HALKIN FINANCE LLC USC				1.920000	30 Apr 2020		
	5,000,000.000	Local	99.680000	4,984,000.00	99.770560	4,988,528.00	4,528.00	1.28
		Base	99.680000	4,984,000.00	99.770560	4,988,528.00	4,528.00	1.28
45779PC55	INSTITUTIONAL SECURED				1.700000	05 Mar 2020		
	5,000,000.000	Local	99.981111	4,999,055.55	99.986210	4,999,310.50	254.95	1.29
		Base	99.981111	4,999,055.55	99.986210	4,999,310.50	254.95	1.29
45779PD70	INSTITUTIONAL SECURED				1.740000	07 Apr 2020		
	6,000,000.000	Local	99.821167	5,989,270.00	99.860000	5,991,600.00	2,330.00	1.54
		Base	99.821167	5,989,270.00	99.860000	5,991,600.00	2,330.00	1.54

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
45856WE62	INTERCONTINENTAL EXCHANGE					1.720000	06 May 2020		
		Local	4,000,000.000	99.684667	3,987,386.67	99.598600	3,983,944.00	-3,442.67	1.02
		Base		99.684667	3,987,386.67	99.598600	3,983,944.00	-3,442.67	1.02
45856WEK1	INTERCONTINENTAL EXCHANGE					1.720000	19 May 2020		
		Local	1,000,000.000	99.622556	996,225.56	99.574700	995,747.00	-478.56	0.26
		Base		99.622556	996,225.56	99.574700	995,747.00	-478.56	0.26
8225X2F17	SHELL INTNL FNC B.V					1.950000	01 Jun 2020		
		Local	1,790,000.000	99.501666	1,781,079.83	99.689590	1,784,443.66	3,363.83	0.46
		Base		99.501666	1,781,079.83	99.689590	1,784,443.66	3,363.83	0.46
979QHR003	SOUTH STREET REPO					1.640000	02 Mar 2020		
		Local	503,870.000	100.000000	503,870.00	100.000000	503,870.00	0.00	0.13
		Base		100.000000	503,870.00	100.000000	503,870.00	0.00	0.13
US DOLLAR Total									
		Local	74,293,870.000		74,158,904.84		74,186,586.16	27,681.32	19.08
		Base			74,158,904.84		74,186,586.16	27,681.32	19.08
CASH EQUIVALENT Total									
		Base	74,293,870.000		74,158,904.84		74,186,586.16	27,681.32	19.08

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	2,000,000.000	100.425131	2,008,502.61	100.810790	2,016,215.80	7,713.19	0.52
		Base		100.425131	2,008,502.61	100.810790	2,016,215.80	7,713.19	0.52
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	4,000,000.000	99.911314	3,996,452.55	102.404563	4,096,182.52	99,729.97	1.05
		Base		99.911314	3,996,452.55	102.404563	4,096,182.52	99,729.97	1.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	5,000,000.000	99.715893	4,985,794.64	103.581642	5,179,082.10	193,287.46	1.33
		Base		99.715893	4,985,794.64	103.581642	5,179,082.10	193,287.46	1.33

& 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
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				1.978250	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.029930	4,001,197.20	1,197.20	1.03
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.029930	4,001,197.20	1,197.20	1.03
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				1.923130	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.143253	5,007,162.65	7,162.65	1.29
		Base	100.000000	5,000,000.00	100.143253	5,007,162.65	7,162.65	1.29
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.003750	06 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.062775	5,003,138.75	3,138.75	1.29
		Base	100.000000	5,000,000.00	100.062775	5,003,138.75	3,138.75	1.29
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				2.080880	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.573933	7,040,175.31	40,175.31	1.81
		Base	100.000000	7,000,000.00	100.573933	7,040,175.31	40,175.31	1.81
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.793835	1,995,876.70	101.365371	2,027,307.42	31,430.72	0.52
		Base	99.793835	1,995,876.70	101.365371	2,027,307.42	31,430.72	0.52
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
	837,422.950	Local	99.996618	837,394.63	100.138970	838,586.72	1,192.09	0.22
Original Face:	4,000,000.000	Base	99.996618	837,394.63	100.138970	838,586.72	1,192.09	0.22
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020		
	151,039.670	Local	100.000000	151,039.67	100.041760	151,102.74	63.07	0.04
Original Face:	2,000,000.000	Base	100.000000	151,039.67	100.041760	151,102.74	63.07	0.04
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.750230	1,995,004.60	-4,995.40	0.51
		Base	100.000000	2,000,000.00	99.750230	1,995,004.60	-4,995.40	0.51
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	99.209000	1,984,180.00	-15,820.00	0.51
		Base	100.000000	2,000,000.00	99.209000	1,984,180.00	-15,820.00	0.51
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.250000	19 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.075540	2,001,510.80	1,510.80	0.51
		Base	100.000000	2,000,000.00	100.075540	2,001,510.80	1,510.80	0.51

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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
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020		
	5,810,000.000	Local	100.105833	5,816,148.88	100.719173	5,851,783.95	35,635.07	1.50
		Base	100.105833	5,816,148.88	100.719173	5,851,783.95	35,635.07	1.50
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	103.057466	3,672,968.10	105.234370	3,750,552.95	77,584.85	0.96
		Base	103.057466	3,672,968.10	105.234370	3,750,552.95	77,584.85	0.96
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
	3,000,000.000	Local	99.999130	2,999,973.89	100.158026	3,004,740.78	4,766.89	0.77
		Base	99.999130	2,999,973.89	100.158026	3,004,740.78	4,766.89	0.77
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR				2.333630	15 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.038000	5,001,900.00	1,900.00	1.29
		Base	100.000000	5,000,000.00	100.038000	5,001,900.00	1,900.00	1.29
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	100.431231	3,012,936.93	12,936.93	0.77
		Base	100.000000	3,000,000.00	100.431231	3,012,936.93	12,936.93	0.77
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR				2.180130	04 Jun 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.009000	2,000,180.00	180.00	0.51
		Base	100.000000	2,000,000.00	100.009000	2,000,180.00	180.00	0.51
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.837356	2,995,120.69	102.703510	3,081,105.30	85,984.61	0.79
		Base	99.837356	2,995,120.69	102.703510	3,081,105.30	85,984.61	0.79
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.972796	2,999,183.88	101.176502	3,035,295.06	36,111.18	0.78
		Base	99.972796	2,999,183.88	101.176502	3,035,295.06	36,111.18	0.78
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.838140	4,991,907.01	102.389574	5,119,478.70	127,571.69	1.32
		Base	99.838140	4,991,907.01	102.389574	5,119,478.70	127,571.69	1.32
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.934043	1,998,680.85	100.591291	2,011,825.82	13,144.97	0.52
		Base	99.934043	1,998,680.85	100.591291	2,011,825.82	13,144.97	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.515000	09 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.011000	5,000,550.00	550.00	1.29
		Base		100.000000	5,000,000.00	100.011000	5,000,550.00	550.00	1.29
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	1,000,000.000	99.542063	995,420.63	102.964952	1,029,649.52	34,228.89	0.26
		Base		99.542063	995,420.63	102.964952	1,029,649.52	34,228.89	0.26
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	1,000,000.000	99.983221	999,832.21	100.246880	1,002,468.80	2,636.59	0.26
Original Face:		Base	1,000,000.000	99.983221	999,832.21	100.246880	1,002,468.80	2,636.59	0.26
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.328500	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.171740	2,003,434.80	3,434.80	0.52
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.171740	2,003,434.80	3,434.80	0.52
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					2.613630	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	101.182846	3,035,485.38	35,485.38	0.78
		Base		100.000000	3,000,000.00	101.182846	3,035,485.38	35,485.38	0.78
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	1,248,888.850	99.999464	1,248,882.15	100.505800	1,255,205.73	6,323.58	0.32
Original Face:		Base	3,000,000.000	99.999464	1,248,882.15	100.505800	1,255,205.73	6,323.58	0.32
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,370,000.000	100.113424	2,372,688.16	101.055554	2,395,016.63	22,328.47	0.62
		Base		100.113424	2,372,688.16	101.055554	2,395,016.63	22,328.47	0.62
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.372030	2,007,440.60	7,440.60	0.52
		Base		100.000000	2,000,000.00	100.372030	2,007,440.60	7,440.60	0.52
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	5,000,000.000	99.632367	4,981,618.33	101.645000	5,082,250.00	100,631.67	1.31
		Base		99.632367	4,981,618.33	101.645000	5,082,250.00	100,631.67	1.31
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.150000	05 Jun 2020		
		Local	2,000,000.000	99.991145	1,999,822.90	100.035119	2,000,702.38	879.48	0.51
		Base		99.991145	1,999,822.90	100.035119	2,000,702.38	879.48	0.51

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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
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.970000	20 Jan 2023		
	412,501.480	Local	100.130741	413,040.79	100.055630	412,730.95	-309.84	0.11
Original Face:	3,000,000.000	Base	100.130741	413,040.79	100.055630	412,730.95	-309.84	0.11
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	102.294502	5,114,725.10	114,725.10	1.32
		Base	100.000000	5,000,000.00	102.294502	5,114,725.10	114,725.10	1.32
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,617,491.140	Local	100.000000	2,617,491.14	101.859440	2,666,161.82	48,670.68	0.69
Original Face:	5,126,000.000	Base	100.000000	2,617,491.14	101.859440	2,666,161.82	48,670.68	0.69
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5				4.500000	01 Apr 2020		
	80.840	Local	100.049480	80.88	103.795187	83.91	3.03	0.00
Original Face:	1,100,000.000	Base	100.049480	80.88	103.795187	83.91	3.03	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	631,886.920	Local	103.332139	652,942.27	109.370145	691,095.64	38,153.37	0.18
Original Face:	2,090,000.000	Base	103.332139	652,942.27	109.370145	691,095.64	38,153.37	0.18
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	1,937.300	Local	100.666391	1,950.21	104.669161	2,027.76	77.55	0.00
Original Face:	250,000.000	Base	100.666391	1,950.21	104.669161	2,027.76	77.55	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	28,049.780	Local	100.080535	28,072.37	104.933892	29,433.73	1,361.36	0.01
Original Face:	1,000,000.000	Base	100.080535	28,072.37	104.933892	29,433.73	1,361.36	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	32,223.010	Local	100.469913	32,374.43	104.901000	33,802.26	1,427.83	0.01
Original Face:	2,206,300.000	Base	100.469913	32,374.43	104.901000	33,802.26	1,427.83	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	577,323.050	Local	101.199952	584,250.65	103.774604	599,114.71	14,864.06	0.15
Original Face:	5,000,000.000	Base	101.199952	584,250.65	103.774604	599,114.71	14,864.06	0.15
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,610,404.150	Local	101.793326	1,639,283.95	103.178417	1,661,589.51	22,305.56	0.43
Original Face:	5,000,000.000	Base	101.793326	1,639,283.95	103.178417	1,661,589.51	22,305.56	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
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	24,541.810	Local	100.818848	24,742.77	104.341192	25,607.22	864.45	0.01
Original Face:	1,000,000.000	Base	100.818848	24,742.77	104.341192	25,607.22	864.45	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	288,790.920	Local	101.050926	291,825.90	105.043735	303,356.77	11,530.87	0.08
Original Face:	6,000,000.000	Base	101.050926	291,825.90	105.043735	303,356.77	11,530.87	0.08
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	283,335.300	Local	101.386544	287,263.87	104.791964	296,912.63	9,648.76	0.08
Original Face:	5,000,000.000	Base	101.386544	287,263.87	104.791964	296,912.63	9,648.76	0.08
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	1,662,172.700	Local	103.683610	1,723,400.66	106.624703	1,772,286.70	48,886.04	0.46
Original Face:	5,000,000.000	Base	103.683610	1,723,400.66	106.624703	1,772,286.70	48,886.04	0.46
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	1,035,695.020	Local	103.569825	1,072,667.52	108.582079	1,124,579.18	51,911.66	0.29
Original Face:	5,700,000.000	Base	103.569825	1,072,667.52	108.582079	1,124,579.18	51,911.66	0.29
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	484,166.320	Local	103.319888	500,240.10	109.384107	529,601.01	29,360.91	0.14
Original Face:	2,000,000.000	Base	103.319888	500,240.10	109.384107	529,601.01	29,360.91	0.14
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.955263	1,999,105.25	103.093438	2,061,868.76	62,763.51	0.53
		Base	99.955263	1,999,105.25	103.093438	2,061,868.76	62,763.51	0.53
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	1,986,379.640	Local	101.931188	2,024,740.36	103.448390	2,054,877.76	30,137.40	0.53
Original Face:	5,300,000.000	Base	101.931188	2,024,740.36	103.448390	2,054,877.76	30,137.40	0.53
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	2,962,715.280	Local	102.966016	3,050,589.89	106.154980	3,145,069.81	94,479.92	0.81
Original Face:	3,000,000.000	Base	102.966016	3,050,589.89	106.154980	3,145,069.81	94,479.92	0.81
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	2,804,308.330	Local	99.801797	2,798,750.12	101.625480	2,849,891.80	51,141.68	0.73
Original Face:	8,190,000.000	Base	99.801797	2,798,750.12	101.625480	2,849,891.80	51,141.68	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
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	726,305.440	Local	104.841140	761,466.90	104.635560	759,973.76	-1,493.14	0.20
Original Face:	1,212,000.000	Base	104.841140	761,466.90	104.635560	759,973.76	-1,493.14	0.20
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
	2,000,000.000	Local	99.852830	1,997,056.60	100.226335	2,004,526.70	7,470.10	0.52
		Base	99.852830	1,997,056.60	100.226335	2,004,526.70	7,470.10	0.52
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39				3.390000	01 Nov 2020		
	380,486.720	Local	100.829177	383,641.63	100.298933	381,624.12	-2,017.51	0.10
Original Face:	500,000.000	Base	100.829177	383,641.63	100.298933	381,624.12	-2,017.51	0.10
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48				2.480000	01 Sep 2021		
	0.010	Local	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
Original Face:	2,000,000.000	Base	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	422,517.780	Local	101.169390	427,458.66	103.395227	436,863.22	9,404.56	0.11
Original Face:	1,500,000.000	Base	101.169390	427,458.66	103.395227	436,863.22	9,404.56	0.11
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
	10,269.430	Local	100.191539	10,289.10	101.604496	10,434.20	145.10	0.00
Original Face:	2,500,000.000	Base	100.191539	10,289.10	101.604496	10,434.20	145.10	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	58,329.150	Local	101.453133	59,176.75	110.255925	64,311.34	5,134.59	0.02
Original Face:	983,845.000	Base	101.453133	59,176.75	110.255925	64,311.34	5,134.59	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	23,714.420	Local	100.337938	23,794.56	102.943740	24,412.51	617.95	0.01
Original Face:	1,800,000.000	Base	100.337938	23,794.56	102.943740	24,412.51	617.95	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR				4.500000	01 Nov 2021		
	8,778.570	Local	100.761172	8,845.39	103.825195	9,114.37	268.98	0.00
Original Face:	3,350,000.000	Base	100.761172	8,845.39	103.825195	9,114.37	268.98	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	1,277,823.720	Local	103.664361	1,324,647.80	108.620407	1,387,977.33	63,329.53	0.36
Original Face:	5,200,000.000	Base	103.664361	1,324,647.80	108.620407	1,387,977.33	63,329.53	0.36

& 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
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	528,027.060	Local	101.304776	534,916.63	103.940613	548,834.56	13,917.93	0.14
Original Face:	2,680,283.000	Base	101.304776	534,916.63	103.940613	548,834.56	13,917.93	0.14
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	3,862,315.800	Local	101.959206	3,937,986.51	103.137287	3,983,487.73	45,501.22	1.02
Original Face:	15,000,000.000	Base	101.959206	3,937,986.51	103.137287	3,983,487.73	45,501.22	1.02
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,463,489.580	Local	101.092131	1,479,472.80	103.134919	1,509,368.79	29,895.99	0.39
Original Face:	4,200,000.000	Base	101.092131	1,479,472.80	103.134919	1,509,368.79	29,895.99	0.39
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	91,772.240	Local	101.670527	93,305.32	105.754819	97,053.57	3,748.25	0.02
Original Face:	1,500,000.000	Base	101.670527	93,305.32	105.754819	97,053.57	3,748.25	0.02
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	135,842.240	Local	101.028207	137,238.98	104.975984	142,601.73	5,362.75	0.04
Original Face:	3,200,000.000	Base	101.028207	137,238.98	104.975984	142,601.73	5,362.75	0.04
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	135,867.050	Local	102.539563	139,317.48	104.809604	142,401.72	3,084.24	0.04
Original Face:	765,534.000	Base	102.539563	139,317.48	104.809604	142,401.72	3,084.24	0.04
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	1,118,005.490	Local	101.955626	1,139,869.50	103.128126	1,152,978.11	13,108.61	0.30
Original Face:	5,157,070.000	Base	101.955626	1,139,869.50	103.128126	1,152,978.11	13,108.61	0.30
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	153,960.400	Local	101.223120	155,843.52	105.774471	162,850.80	7,007.28	0.04
Original Face:	5,000,000.000	Base	101.223120	155,843.52	105.774471	162,850.80	7,007.28	0.04
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	277,132.200	Local	101.712010	281,876.73	105.021989	291,049.75	9,173.02	0.07
Original Face:	5,000,000.000	Base	101.712010	281,876.73	105.021989	291,049.75	9,173.02	0.07
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	368,993.580	Local	103.453979	381,738.54	108.619455	400,798.82	19,060.28	0.10
Original Face:	2,000,000.000	Base	103.453979	381,738.54	108.619455	400,798.82	19,060.28	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
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	215,689.600	Local	103.285912	222,776.97	110.325239	237,960.07	15,183.10	0.06
Original Face:	5,000,000.000	Base	103.285912	222,776.97	110.325239	237,960.07	15,183.10	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	2,120,345.690	Local	106.504689	2,258,267.59	108.480494	2,300,161.48	41,893.89	0.59
Original Face:	14,750,000.000	Base	106.504689	2,258,267.59	108.480494	2,300,161.48	41,893.89	0.59
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	185,862.560	Local	100.974360	187,673.53	103.699622	192,738.77	5,065.24	0.05
Original Face:	2,000,000.000	Base	100.974360	187,673.53	103.699622	192,738.77	5,065.24	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875				2.875000	27 Jul 2020		
	4,000,000.000	Local	100.058319	4,002,332.75	100.413534	4,016,541.36	14,208.61	1.03
		Base	100.058319	4,002,332.75	100.413534	4,016,541.36	14,208.61	1.03
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.402730	5,020,136.50	20,136.50	1.29
		Base	100.000000	5,000,000.00	100.402730	5,020,136.50	20,136.50	1.29
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	2,091,076.760	Local	98.879158	2,067,639.09	99.505640	2,080,739.31	13,100.22	0.54
Original Face:	4,000,000.000	Base	98.879158	2,067,639.09	99.505640	2,080,739.31	13,100.22	0.54
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	398,310.000	Local	99.152758	394,935.35	99.860100	397,752.76	2,817.41	0.10
Original Face:	1,900,000.000	Base	99.152758	394,935.35	99.860100	397,752.76	2,817.41	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	1,861,711.430	Local	99.569918	1,853,704.55	101.110910	1,882,393.37	28,688.82	0.48
Original Face:	3,050,000.000	Base	99.569918	1,853,704.55	101.110910	1,882,393.37	28,688.82	0.48
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	2,763,642.900	Local	99.321180	2,744,882.73	100.455290	2,776,225.49	31,342.76	0.71
Original Face:	3,000,000.000	Base	99.321180	2,744,882.73	100.455290	2,776,225.49	31,342.76	0.71
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042		
	3,066,195.310	Local	99.868494	3,062,163.07	100.917390	3,094,324.28	32,161.21	0.80
Original Face:	5,000,000.000	Base	99.868494	3,062,163.07	100.917390	3,094,324.28	32,161.21	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
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	896,950.220	Local	100.419795	900,715.57	101.714936	912,332.34	11,616.77	0.23
Original Face:	1,000,000.000	Base	100.419795	900,715.57	101.714936	912,332.34	11,616.77	0.23
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	102.109618	3,063,288.54	63,288.54	0.79
		Base	100.000000	3,000,000.00	102.109618	3,063,288.54	63,288.54	0.79
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	101.601000	2,032,020.00	32,020.00	0.52
		Base	100.000000	2,000,000.00	101.601000	2,032,020.00	32,020.00	0.52
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				1.884280	06 Aug 2024		
	3,000,000.000	Local	100.086149	3,002,584.46	99.913591	2,997,407.73	-5,176.73	0.77
		Base	100.086149	3,002,584.46	99.913591	2,997,407.73	-5,176.73	0.77
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	101.184000	5,059,200.00	59,200.00	1.30
		Base	100.000000	5,000,000.00	101.184000	5,059,200.00	59,200.00	1.30
45905U6T6	INTL BK RECON + DEVELOP SR UNSECURED 07/24 2.2				2.200000	01 Jul 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.298310	2,005,966.20	5,966.20	0.52
		Base	100.000000	2,000,000.00	100.298310	2,005,966.20	5,966.20	0.52
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	98.709219	2,961,276.58	103.725167	3,111,755.01	150,478.43	0.80
		Base	98.709219	2,961,276.58	103.725167	3,111,755.01	150,478.43	0.80
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.615688	5,030,784.40	30,784.40	1.29
		Base	100.000000	5,000,000.00	100.615688	5,030,784.40	30,784.40	1.29
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.190981	3,005,729.43	5,729.43	0.77
		Base	100.000000	3,000,000.00	100.190981	3,005,729.43	5,729.43	0.77
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2				2.000000	31 Jan 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.206184	3,006,185.52	6,185.52	0.77
		Base	100.000000	3,000,000.00	100.206184	3,006,185.52	6,185.52	0.77

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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
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05				2.050000	17 Aug 2020		
	2,000,000.000	Local	99.987047	1,999,740.94	100.026642	2,000,532.84	791.90	0.51
		Base	99.987047	1,999,740.94	100.026642	2,000,532.84	791.90	0.51
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				2.064130	25 Jan 2021		
	7,000,000.000	Local	100.000000	7,000,000.00	100.164624	7,011,523.68	11,523.68	1.80
		Base	100.000000	7,000,000.00	100.164624	7,011,523.68	11,523.68	1.80
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
	1,000,000.000	Local	99.995352	999,953.52	100.370740	1,003,707.40	3,753.88	0.26
Original Face:	1,000,000.000	Base	99.995352	999,953.52	100.370740	1,003,707.40	3,753.88	0.26
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.958883	2,998,766.50	101.417961	3,042,538.83	43,772.33	0.78
		Base	99.958883	2,998,766.50	101.417961	3,042,538.83	43,772.33	0.78
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.648663	4,982,433.17	102.356373	5,117,818.65	135,385.48	1.32
		Base	99.648663	4,982,433.17	102.356373	5,117,818.65	135,385.48	1.32
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020		
	2,000,000.000	Local	100.069549	2,001,390.98	100.820616	2,016,412.32	15,021.34	0.52
		Base	100.069549	2,001,390.98	100.820616	2,016,412.32	15,021.34	0.52
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				1.990000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45				2.450000	05 Nov 2020		
	3,790,000.000	Local	99.969854	3,788,857.47	100.635029	3,814,067.60	25,210.13	0.98
		Base	99.969854	3,788,857.47	100.635029	3,814,067.60	25,210.13	0.98
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2				2.000000	19 May 2020		
	2,000,000.000	Local	99.991855	1,999,837.09	100.095858	2,001,917.16	2,080.07	0.51
		Base	99.991855	1,999,837.09	100.095858	2,001,917.16	2,080.07	0.51
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR				2.052880	19 May 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.073268	2,001,465.36	1,465.36	0.51
		Base	100.000000	2,000,000.00	100.073268	2,001,465.36	1,465.36	0.51

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
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.150000	30 Mar 2022		
		Local	4,000,000.000	99.937651	3,997,506.02	100.044642	4,001,785.68	4,279.66	1.03
		Base		99.937651	3,997,506.02	100.044642	4,001,785.68	4,279.66	1.03
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					3.000000	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	101.531164	5,076,558.20	76,558.20	1.31
		Base		100.000000	5,000,000.00	101.531164	5,076,558.20	76,558.20	1.31
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					2.306250	22 Oct 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	101.350000	2,027,000.00	27,000.00	0.52
		Base		100.000000	2,000,000.00	101.350000	2,027,000.00	27,000.00	0.52
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2					2.200000	31 Jan 2025		
		Local	3,460,000.000	100.000000	3,460,000.00	100.620011	3,481,452.38	21,452.38	0.90
		Base		100.000000	3,460,000.00	100.620011	3,481,452.38	21,452.38	0.90
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.981020	2,999,430.61	104.834322	3,145,029.66	145,599.05	0.81
		Base		99.981020	2,999,430.61	104.834322	3,145,029.66	145,599.05	0.81
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
		Local	500,000.000	99.997940	499,989.70	100.978010	504,890.05	4,900.35	0.13
Original Face:		Base	500,000.000	99.997940	499,989.70	100.978010	504,890.05	4,900.35	0.13
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.250000	15 Mar 2020		
		Local	5,000,000.000	99.995902	4,999,795.12	100.032191	5,001,609.55	1,814.43	1.29
		Base		99.995902	4,999,795.12	100.032191	5,001,609.55	1,814.43	1.29
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.079768	3,002,393.04	2,393.04	0.77
		Base		100.000000	3,000,000.00	100.079768	3,002,393.04	2,393.04	0.77
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	103.484490	3,104,534.70	104,534.70	0.80
		Base		100.000000	3,000,000.00	103.484490	3,104,534.70	104,534.70	0.80
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	3,000,000.000	99.993211	2,999,796.33	100.546442	3,016,393.26	16,596.93	0.78
Original Face:		Base	3,000,000.000	99.993211	2,999,796.33	100.546442	3,016,393.26	16,596.93	0.78

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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
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.955624	1,999,112.48	103.147910	2,062,958.20	63,845.72	0.53
		Base	99.955624	1,999,112.48	103.147910	2,062,958.20	63,845.72	0.53
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				1.832250	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	99.928600	999,286.00	-714.00	0.26
		Base	100.000000	1,000,000.00	99.928600	999,286.00	-714.00	0.26
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.933623	4,996,681.17	101.284535	5,064,226.75	67,545.58	1.30
		Base	99.933623	4,996,681.17	101.284535	5,064,226.75	67,545.58	1.30
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.266638	2,005,332.76	104.315944	2,086,318.88	80,986.12	0.54
		Base	100.266638	2,005,332.76	104.315944	2,086,318.88	80,986.12	0.54
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				2.285000	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.452266	5,022,613.30	22,613.30	1.29
		Base	100.000000	5,000,000.00	100.452266	5,022,613.30	22,613.30	1.29
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.913580	4,995,678.99	104.171317	5,208,565.85	212,886.86	1.34
		Base	99.913580	4,995,678.99	104.171317	5,208,565.85	212,886.86	1.34
9128282Q2	US TREASURY N/B 08/20 1.5				1.500000	15 Aug 2020		
	2,000,000.000	Local	99.861836	1,997,236.72	100.085938	2,001,718.76	4,482.04	0.51
		Base	99.861836	1,997,236.72	100.085938	2,001,718.76	4,482.04	0.51
9128283B4	US TREASURY FRN 10/19 VAR				1.684744	31 Oct 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9128284J6	US TREASURY N/B 04/20 2.375				2.375000	30 Apr 2020		
	2,000,000.000	Local	100.048936	2,000,978.71	100.149330	2,002,986.60	2,007.89	0.52
		Base	100.048936	2,000,978.71	100.149330	2,002,986.60	2,007.89	0.52
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	1,000,000.000	Local	99.938186	999,381.86	100.632722	1,006,327.22	6,945.36	0.26
		Base	99.938186	999,381.86	100.632722	1,006,327.22	6,945.36	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
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	2,000,000.000	Local	100.716471	2,014,329.41	101.250000	2,025,000.00	10,670.59	0.52
		Base	100.716471	2,014,329.41	101.250000	2,025,000.00	10,670.59	0.52
9128287G9	US TREASURY FRN 07/21 VAR				1.730747	31 Jul 2021		
	2,000,000.000	Local	99.943301	1,998,866.01	100.198964	2,003,979.28	5,113.27	0.52
		Base	99.943301	1,998,866.01	100.198964	2,003,979.28	5,113.27	0.52
912828XH8	US TREASURY N/B 06/20 1.625				1.625000	30 Jun 2020		
	2,000,000.000	Local	99.918924	1,998,378.48	100.097656	2,001,953.12	3,574.64	0.51
		Base	99.918924	1,998,378.48	100.097656	2,001,953.12	3,574.64	0.51
912828YN4	US TREASURY FRN 10/21 VAR				1.810747	31 Oct 2021		
	3,000,000.000	Local	100.039177	3,001,175.30	100.269877	3,008,096.31	6,921.01	0.77
		Base	100.039177	3,001,175.30	100.269877	3,008,096.31	6,921.01	0.77
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	2,000,000.000	Local	99.976709	1,999,534.18	102.237732	2,044,754.64	45,220.46	0.53
		Base	99.976709	1,999,534.18	102.237732	2,044,754.64	45,220.46	0.53
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.977976	2,999,339.28	103.204231	3,096,126.93	96,787.65	0.80
		Base	99.977976	2,999,339.28	103.204231	3,096,126.93	96,787.65	0.80
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,000,000.000	Local	99.984286	1,999,685.71	102.362490	2,047,249.80	47,564.09	0.53
Original Face:	2,000,000.000	Base	99.984286	1,999,685.71	102.362490	2,047,249.80	47,564.09	0.53
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,000,000.000	Local	99.988519	1,999,770.38	101.434810	2,028,696.20	28,925.82	0.52
Original Face:	2,000,000.000	Base	99.988519	1,999,770.38	101.434810	2,028,696.20	28,925.82	0.52
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	1,000,000.000	Local	99.998919	999,989.19	102.192870	1,021,928.70	21,939.51	0.26
Original Face:	1,000,000.000	Base	99.998919	999,989.19	102.192870	1,021,928.70	21,939.51	0.26
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.898066	1,997,961.32	106.192889	2,123,857.78	125,896.46	0.55
		Base	99.898066	1,997,961.32	106.192889	2,123,857.78	125,896.46	0.55

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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
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	3,000,000.000	99.995364	2,999,860.93	100.778096	3,023,342.88	23,481.95	0.78
		Base		99.995364	2,999,860.93	100.778096	3,023,342.88	23,481.95	0.78
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
		Local	1,000,000.000	99.305495	993,054.95	100.902660	1,009,026.60	15,971.65	0.26
		Base		99.305495	993,054.95	100.902660	1,009,026.60	15,971.65	0.26
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.660880	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.694698	3,020,840.94	20,840.94	0.78
		Base		100.000000	3,000,000.00	100.694698	3,020,840.94	20,840.94	0.78
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.167301	3,005,019.03	5,019.03	0.77
		Base		100.000000	3,000,000.00	100.167301	3,005,019.03	5,019.03	0.77
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
		Local	2,000,000.000	99.924213	1,998,484.26	102.914795	2,058,295.90	59,811.64	0.53
		Base		99.924213	1,998,484.26	102.914795	2,058,295.90	59,811.64	0.53
US DOLLAR Total									
		Local	309,818,769.810		310,448,782.28		314,476,772.70	4,027,990.42	80.88
Original Face:		Base	196,711,032.000		310,448,782.28		314,476,772.70	4,027,990.42	80.88
FIXED INCOME Total									
		Base	309,818,769.810		310,448,782.28		314,476,772.70	4,027,990.42	80.88
Original Face:			196,711,032.000						

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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									
		384,289,464.340	Base		384,784,511.65		388,840,183.39	4,055,671.74	100.00
	Original Face:	196,711,032.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			123,895.350	1.000000	123,895.35	1.000000	123,895.35	0.00	0.10
		Base		1.000000	123,895.35	1.000000	123,895.35	0.00	0.10
US DOLLAR Total									
			123,895.350		123,895.35		123,895.35	0.00	0.10
		Base			123,895.35		123,895.35	0.00	0.10
CASH Total									
			123,895.350	Base	123,895.35		123,895.35	0.00	0.10
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO					1.560000	02 Mar 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.00
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.00
7426M4D12	PRIVATE EXP. FUNDING					1.810000	01 Apr 2020		
			4,000,000.000	99.844139	3,993,765.55	99.883330	3,995,333.20	1,567.65	3.19
		Base		99.844139	3,993,765.55	99.883330	3,995,333.20	1,567.65	3.19
7426M4DW4	PRIVATE EXP. FUNDING					1.770000	30 Apr 2020		
			5,000,000.000	99.705000	4,985,250.00	99.789570	4,989,478.50	4,228.50	3.99
		Base		99.705000	4,985,250.00	99.789570	4,989,478.50	4,228.50	3.99
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.570000	30 Mar 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.00
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.00
979QHR003	SOUTH STREET REPO					1.610000	12 Mar 2020		
			6,500,000.000	100.000000	6,500,000.00	100.000000	6,500,000.00	0.00	5.19
		Base		100.000000	6,500,000.00	100.000000	6,500,000.00	0.00	5.19

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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	25,500,000.000		25,479,015.55		25,484,811.70	5,796.15	20.36
		Base			25,479,015.55		25,484,811.70	5,796.15	20.36
CASH EQUIVALENT Total									
		Base	25,500,000.000		25,479,015.55		25,484,811.70	5,796.15	20.36
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	191,692.860	100.261643	192,194.41	100.562002	192,770.18	575.77	0.15
	Original Face:	Base	1,000,000.000	100.261643	192,194.41	100.562002	192,770.18	575.77	0.15
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	1,070,099.800	103.458398	1,107,108.11	103.814968	1,110,923.76	3,815.65	0.89
	Original Face:	Base	5,000,000.000	103.458398	1,107,108.11	103.814968	1,110,923.76	3,815.65	0.89
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	948,447.180	102.672408	973,793.56	103.085392	977,710.49	3,916.93	0.78
	Original Face:	Base	4,372,786.000	102.672408	973,793.56	103.085392	977,710.49	3,916.93	0.78
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	1,143,727.650	102.349622	1,170,600.93	103.087134	1,179,036.06	8,435.13	0.94
	Original Face:	Base	5,000,000.000	102.349622	1,170,600.93	103.087134	1,179,036.06	8,435.13	0.94
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	631,691.270	103.821788	655,833.17	104.980742	663,154.18	7,321.01	0.53
	Original Face:	Base	4,169,641.000	103.821788	655,833.17	104.980742	663,154.18	7,321.01	0.53
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	625,959.140	101.176323	633,322.44	103.009516	644,797.48	11,475.04	0.52
	Original Face:	Base	2,000,000.000	101.176323	633,322.44	103.009516	644,797.48	11,475.04	0.52
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	446,327.240	102.547366	457,696.83	103.930997	463,872.35	6,175.52	0.37
	Original Face:	Base	2,910,888.000	102.547366	457,696.83	103.930997	463,872.35	6,175.52	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
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
	790,340.830	Local	103.155162	815,277.36	104.148143	823,125.30	7,847.94	0.66
Original Face:	9,450,000.000	Base	103.155162	815,277.36	104.148143	823,125.30	7,847.94	0.66
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	659,182.190	Local	101.174457	666,924.00	102.714014	677,072.49	10,148.49	0.54
Original Face:	2,500,000.000	Base	101.174457	666,924.00	102.714014	677,072.49	10,148.49	0.54
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	511,256.920	Local	101.119956	516,982.77	101.426103	518,547.97	1,565.20	0.41
Original Face:	1,500,000.000	Base	101.119956	516,982.77	101.426103	518,547.97	1,565.20	0.41
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	804,462.560	Local	105.524830	848,907.75	107.333001	863,453.81	14,546.06	0.69
Original Face:	5,872,458.000	Base	105.524830	848,907.75	107.333001	863,453.81	14,546.06	0.69
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
	24,905.760	Local	102.110676	25,431.44	105.405773	26,252.11	820.67	0.02
Original Face:	1,000,000.000	Base	102.110676	25,431.44	105.405773	26,252.11	820.67	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	39,385.010	Local	104.774050	41,265.27	109.297808	43,046.95	1,781.68	0.03
Original Face:	1,000,000.000	Base	104.774050	41,265.27	109.297808	43,046.95	1,781.68	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
	344.680	Local	101.116978	348.53	103.595364	357.07	8.54	0.00
Original Face:	25,000.000	Base	101.116978	348.53	103.595364	357.07	8.54	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	95,842.580	Local	103.292075	98,997.79	112.422291	107,748.42	8,750.63	0.09
Original Face:	2,000,000.000	Base	103.292075	98,997.79	112.422291	107,748.42	8,750.63	0.09
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
	2,807.520	Local	100.000000	2,807.52	100.743270	2,828.39	20.87	0.00
Original Face:	410,000.000	Base	100.000000	2,807.52	100.743270	2,828.39	20.87	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.934380	20 Jun 2063		
	254,124.610	Local	100.000000	254,124.61	99.848890	253,740.60	-384.01	0.20
Original Face:	4,967,302.000	Base	100.000000	254,124.61	99.848890	253,740.60	-384.01	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	440,194.490	101.059684	444,859.16	100.425000	442,065.32	-2,793.84	0.35
Original Face:		Base	2,720,000.000	101.059684	444,859.16	100.425000	442,065.32	-2,793.84	0.35
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
		Local	356,593.440	101.531217	362,053.66	101.270400	361,123.60	-930.06	0.29
Original Face:		Base	4,000,000.000	101.531217	362,053.66	101.270400	361,123.60	-930.06	0.29
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	1,671,628.550	102.112643	1,706,944.09	102.842930	1,719,151.78	12,207.69	1.37
Original Face:		Base	4,400,000.000	102.112643	1,706,944.09	102.842930	1,719,151.78	12,207.69	1.37
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,568,307.570	99.343478	1,558,011.28	99.505640	1,560,554.48	2,543.20	1.25
Original Face:		Base	3,000,000.000	99.343478	1,558,011.28	99.505640	1,560,554.48	2,543.20	1.25
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.450000	16 Apr 2039		
		Local	503,128.500	99.739953	501,820.13	99.618150	501,207.30	-612.83	0.40
Original Face:		Base	2,000,000.000	99.739953	501,820.13	99.618150	501,207.30	-612.83	0.40
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	509,525.560	100.614038	512,654.24	102.257810	521,029.68	8,375.44	0.42
Original Face:		Base	1,000,000.000	100.614038	512,654.24	102.257810	521,029.68	8,375.44	0.42
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
		Local	805,166.380	101.230294	815,072.29	100.773650	811,395.55	-3,676.74	0.65
Original Face:		Base	2,000,000.000	101.230294	815,072.29	100.773650	811,395.55	-3,676.74	0.65
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	521,246.720	101.310775	528,079.09	103.613720	540,083.12	12,004.03	0.43
Original Face:		Base	1,000,000.000	101.310775	528,079.09	103.613720	540,083.12	12,004.03	0.43
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	0.010	100.000000	0.01	100.884360	0.01	0.00	0.00
		Base		100.000000	0.01	100.884360	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	643,769.460	100.732868	648,487.44	104.544700	673,026.85	24,539.41	0.54
Original Face:		Base	1,000,000.000	100.732868	648,487.44	104.544700	673,026.85	24,539.41	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
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	583,904.820	Local	100.827345	588,735.73	103.267700	602,985.08	14,249.35	0.48
Original Face:	1,000,000.000	Base	100.827345	588,735.73	103.267700	602,985.08	14,249.35	0.48
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	629,106.170	Local	99.889160	628,408.87	100.839540	634,387.77	5,978.90	0.51
Original Face:	1,000,000.000	Base	99.889160	628,408.87	100.839540	634,387.77	5,978.90	0.51
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	603,560.900	Local	100.311982	605,443.90	100.537050	606,802.32	1,358.42	0.48
Original Face:	1,000,000.000	Base	100.311982	605,443.90	100.537050	606,802.32	1,358.42	0.48
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	668,916.820	Local	100.905663	674,974.95	101.889800	681,558.01	6,583.06	0.54
Original Face:	1,000,000.000	Base	100.905663	674,974.95	101.889800	681,558.01	6,583.06	0.54
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	101.682740	0.03	-0.06	0.00
		Base	300.000000	0.09	101.682740	0.03	-0.06	0.00
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,793,900.420	Local	100.353658	1,800,244.69	101.714936	1,824,664.66	24,419.97	1.46
Original Face:	2,000,000.000	Base	100.353658	1,800,244.69	101.714936	1,824,664.66	24,419.97	1.46
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,055,742.570	Local	100.069011	1,056,471.15	102.608055	1,083,276.92	26,805.77	0.87
Original Face:	2,000,000.000	Base	100.069011	1,056,471.15	102.608055	1,083,276.92	26,805.77	0.87
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
	6,280,000.000	Local	100.313851	6,299,709.83	100.819956	6,331,493.24	31,783.41	5.06
		Base	100.313851	6,299,709.83	100.819956	6,331,493.24	31,783.41	5.06
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	5,000,000.000	Local	105.535079	5,276,753.93	106.576918	5,328,845.90	52,091.97	4.26
		Base	105.535079	5,276,753.93	106.576918	5,328,845.90	52,091.97	4.26
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				1.750000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.16
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.16

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
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					1.990000	15 Sep 2026		
		Local	3,500,000.000	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.80
Original Face:		Base	3,500,000.000	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.80
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	107.155058	2,678,876.46	107.306360	2,682,659.00	3,782.54	2.14
		Base		107.155058	2,678,876.46	107.306360	2,682,659.00	3,782.54	2.14
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.250000	15 Mar 2020		
		Local	3,440,000.000	100.011529	3,440,396.60	100.032217	3,441,108.26	711.66	2.75
		Base		100.011529	3,440,396.60	100.032217	3,441,108.26	711.66	2.75
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	2,000,000.000	99.875335	1,997,506.70	102.795016	2,055,900.32	58,393.62	1.64
		Base		99.875335	1,997,506.70	102.795016	2,055,900.32	58,393.62	1.64
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
		Local	342,697.580	100.966330	346,009.17	101.137380	346,595.35	586.18	0.28
Original Face:		Base	4,000,000.000	100.966330	346,009.17	101.137380	346,595.35	586.18	0.28
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		Local	297,444.700	100.897131	300,113.17	102.005200	303,409.06	3,295.89	0.24
Original Face:		Base	1,000,000.000	100.897131	300,113.17	102.005200	303,409.06	3,295.89	0.24
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847000	29 May 2020		
		Local	1,000,000.000	100.025105	1,000,251.05	100.190970	1,001,909.70	1,658.65	0.80
		Base		100.025105	1,000,251.05	100.190970	1,001,909.70	1,658.65	0.80
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	3,000,000.000	99.451882	2,983,556.47	100.495350	3,014,860.50	31,304.03	2.41
		Base		99.451882	2,983,556.47	100.495350	3,014,860.50	31,304.03	2.41
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	102.260890	511,304.45	11,304.45	0.41
		Base		100.000000	500,000.00	102.260890	511,304.45	11,304.45	0.41
912796TL3	TREASURY BILL 03/20 0.00000					0.010000	19 Mar 2020		
		Local	2,000,000.000	99.906975	1,998,139.50	99.932697	1,998,653.94	514.44	1.60
		Base		99.906975	1,998,139.50	99.932697	1,998,653.94	514.44	1.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796XD6	TREASURY BILL 03/20 0.00000				0.010000	31 Mar 2020		
	3,000,000.000	Local	99.871666	2,996,149.99	99.881910	2,996,457.30	307.31	2.39
		Base	99.871666	2,996,149.99	99.881910	2,996,457.30	307.31	2.39
9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020		
	5,000,000.000	Local	99.716561	4,985,828.06	100.417969	5,020,898.45	35,070.39	4.01
		Base	99.716561	4,985,828.06	100.417969	5,020,898.45	35,070.39	4.01
9128283Y4	US TREASURY N/B 02/20 2.25				2.250000	29 Feb 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.60
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.60
9128284J6	US TREASURY N/B 04/20 2.375				2.375000	30 Apr 2020		
	2,000,000.000	Local	99.957570	1,999,151.40	100.149330	2,002,986.60	3,835.20	1.60
		Base	99.957570	1,999,151.40	100.149330	2,002,986.60	3,835.20	1.60
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	2,000,000.000	Local	99.984678	1,999,693.56	100.253906	2,005,078.12	5,384.56	1.60
		Base	99.984678	1,999,693.56	100.253906	2,005,078.12	5,384.56	1.60
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	1,000,000.000	Local	99.938186	999,381.86	100.632722	1,006,327.22	6,945.36	0.80
		Base	99.938186	999,381.86	100.632722	1,006,327.22	6,945.36	0.80
9128286Q8	US TREASURY FRN 04/21 VAR				1.649747	30 Apr 2021		
	2,000,000.000	Local	99.956930	1,999,138.60	100.033438	2,000,668.76	1,530.16	1.60
		Base	99.956930	1,999,138.60	100.033438	2,000,668.76	1,530.16	1.60
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	2,000,000.000	Local	99.984259	1,999,685.17	100.812500	2,016,250.00	16,564.83	1.61
		Base	99.984259	1,999,685.17	100.812500	2,016,250.00	16,564.83	1.61
9128287G9	US TREASURY FRN 07/21 VAR				1.730747	31 Jul 2021		
	2,000,000.000	Local	99.964438	1,999,288.75	100.198964	2,003,979.28	4,690.53	1.60
		Base	99.964438	1,999,288.75	100.198964	2,003,979.28	4,690.53	1.60
912828F62	US TREASURY N/B 10/19 1.5				1.500000	31 Oct 2019		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828G95	US TREASURY N/B 12/19 1.625				1.625000	31 Dec 2019		
	0.000	Local	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00
		Base	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00
912828J50	US TREASURY N/B 02/20 1.375				1.375000	29 Feb 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.60
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.60
912828L32	US TREASURY N/B 08/20 1.375				1.375000	31 Aug 2020		
	5,000,000.000	Local	99.574461	4,978,723.06	100.078125	5,003,906.25	25,183.19	4.00
		Base	99.574461	4,978,723.06	100.078125	5,003,906.25	25,183.19	4.00
912828N48	US TREASURY N/B 12/20 1.75				1.750000	31 Dec 2020		
	2,000,000.000	Local	100.036287	2,000,725.73	100.500000	2,010,000.00	9,274.27	1.61
		Base	100.036287	2,000,725.73	100.500000	2,010,000.00	9,274.27	1.61
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	2,000,000.000	Local	99.637752	1,992,755.04	100.027344	2,000,546.88	7,791.84	1.60
		Base	99.637752	1,992,755.04	100.027344	2,000,546.88	7,791.84	1.60
912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021		
	2,000,000.000	Local	99.513372	1,990,267.43	100.199219	2,003,984.38	13,716.95	1.60
		Base	99.513372	1,990,267.43	100.199219	2,003,984.38	13,716.95	1.60
912828XE5	US TREASURY N/B 05/20 1.5				1.500000	31 May 2020		
	2,000,000.000	Local	99.962686	1,999,253.71	100.003906	2,000,078.12	824.41	1.60
		Base	99.962686	1,999,253.71	100.003906	2,000,078.12	824.41	1.60
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	4,000,000.000	Local	100.066544	4,002,661.76	100.382812	4,015,312.48	12,650.72	3.21
		Base	100.066544	4,002,661.76	100.382812	4,015,312.48	12,650.72	3.21
912828YN4	US TREASURY FRN 10/21 VAR				1.810747	31 Oct 2021		
	3,000,000.000	Local	100.032553	3,000,976.60	100.269877	3,008,096.31	7,119.71	2.40
		Base	100.032553	3,000,976.60	100.269877	3,008,096.31	7,119.71	2.40
912828Z45	US TREASURY FRN 01/22 VAR				1.664747	31 Jan 2022		
	2,000,000.000	Local	99.984720	1,999,694.39	99.978689	1,999,573.78	-120.61	1.60
		Base	99.984720	1,999,694.39	99.978689	1,999,573.78	-120.61	1.60

& 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
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.750000	15 Dec 2033		
			124,493.770	Local 102.080184	127,083.47	100.284240	124,847.63	-2,235.84	0.10
	Original Face:		2,000,000.000	Base 102.080184	127,083.47	100.284240	124,847.63	-2,235.84	0.10
US DOLLAR Total									
			98,279,926.260	Local	98,981,517.83		99,547,481.37	565,963.54	79.54
	Original Face:		95,498,075.000	Base	98,981,517.83		99,547,481.37	565,963.54	79.54
FIXED INCOME Total									
			98,279,926.260	Base	98,981,517.83		99,547,481.37	565,963.54	79.54
	Original Face:		95,498,075.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		123,903,821.610	Base		124,584,428.73		125,156,188.42	571,759.69	100.00
	Original Face:	95,498,075.000							

& 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 EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.665959	31 Dec 2030		
		Local	5,565,027.000	100.070327	5,568,940.72	100.080000	5,569,479.02	538.30	0.28
		Base		100.070327	5,568,940.72	100.080000	5,569,479.02	538.30	0.28
US DOLLAR Total									
		Local	5,565,027.000		5,568,940.72		5,569,479.02	538.30	0.28
		Base			5,568,940.72		5,569,479.02	538.30	0.28
CASH EQUIVALENT Total									
		Base	5,565,027.000		5,568,940.72		5,569,479.02	538.30	0.28
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	59,089.000	19.875067	1,174,397.86	42.850000	2,531,963.65	1,357,565.79	0.13
		Base		19.875067	1,174,397.86	42.850000	2,531,963.65	1,357,565.79	0.13
00130H105	AES CORP COMMON STOCK USD.01								
		Local	53,506.000	19.728579	1,055,597.36	16.730000	895,155.38	-160,441.98	0.04
		Base		19.728579	1,055,597.36	16.730000	895,155.38	-160,441.98	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	588,970.000	34.337696	20,223,873.10	35.220000	20,743,523.40	519,650.30	1.03
		Base		34.337696	20,223,873.10	35.220000	20,743,523.40	519,650.30	1.03
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	142,457.000	29.123458	4,148,840.47	77.030000	10,973,462.71	6,824,622.24	0.55
		Base		29.123458	4,148,840.47	77.030000	10,973,462.71	6,824,622.24	0.55
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	119,309.000	31.983883	3,815,965.14	85.710000	10,225,974.39	6,410,009.25	0.51
		Base		31.983883	3,815,965.14	85.710000	10,225,974.39	6,410,009.25	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
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,635.000	381.387893	1,386,344.99	150.260000	546,195.10	-840,149.89	0.03
		Base		381.387893	1,386,344.99	150.260000	546,195.10	-840,149.89	0.03
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	61,898.000	37.290892	2,308,231.62	58.130000	3,598,130.74	1,289,899.12	0.18
		Base		37.290892	2,308,231.62	58.130000	3,598,130.74	1,289,899.12	0.18
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	39,070.000	41.835174	1,634,500.24	345.120000	13,483,838.40	11,849,338.16	0.67
		Base		41.835174	1,634,500.24	345.120000	13,483,838.40	11,849,338.16	0.67
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	5,597.000	159.467690	892,540.66	132.980000	744,289.06	-148,251.60	0.04
		Base		159.467690	892,540.66	132.980000	744,289.06	-148,251.60	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	94,321.000	19.902194	1,877,194.87	45.480000	4,289,719.08	2,412,524.21	0.21
		Base		19.902194	1,877,194.87	45.480000	4,289,719.08	2,412,524.21	0.21
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,965.000	31.565020	788,020.73	77.070000	1,924,052.55	1,136,031.82	0.10
		Base		31.565020	788,020.73	77.070000	1,924,052.55	1,136,031.82	0.10
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	17,761.000	77.200261	1,371,153.84	219.610000	3,900,493.21	2,529,339.37	0.19
		Base		77.200261	1,371,153.84	219.610000	3,900,493.21	2,529,339.37	0.19
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	13,007.000	44.766923	582,283.37	86.510000	1,125,235.57	542,952.20	0.06
		Base		44.766923	582,283.37	86.510000	1,125,235.57	542,952.20	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,869.000	65.550103	646,913.97	50.460000	497,989.74	-148,924.23	0.02
		Base		65.550103	646,913.97	50.460000	497,989.74	-148,924.23	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,513.000	83.165099	707,984.49	81.850000	696,789.05	-11,195.44	0.03
		Base		83.165099	707,984.49	81.850000	696,789.05	-11,195.44	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
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,852.000	119.731726	1,179,596.96	151.880000	1,496,321.76	316,724.80	0.07
		Base		119.731726	1,179,596.96	151.880000	1,496,321.76	316,724.80	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	17,857.000	109.582037	1,956,806.44	94.030000	1,679,093.71	-277,712.73	0.08
		Base		109.582037	1,956,806.44	94.030000	1,679,093.71	-277,712.73	0.08
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,781.000	152.795298	883,309.62	218.350000	1,262,281.35	378,971.73	0.06
		Base		152.795298	883,309.62	218.350000	1,262,281.35	378,971.73	0.06
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	3,310.000	249.063592	824,400.49	85.880000	284,262.80	-540,137.69	0.01
		Base		249.063592	824,400.49	85.880000	284,262.80	-540,137.69	0.01
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	19,306.000	40.559335	783,038.53	52.120000	1,006,228.72	223,190.19	0.05
		Base		40.559335	783,038.53	52.120000	1,006,228.72	223,190.19	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	26,071.000	39.897875	1,040,177.50	105.250000	2,743,972.75	1,703,795.25	0.14
		Base		39.897875	1,040,177.50	105.250000	2,743,972.75	1,703,795.25	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	24,175.000	355.205651	8,587,096.62	1,339.330000	32,378,302.75	23,791,206.13	1.61
		Base		355.205651	8,587,096.62	1,339.330000	32,378,302.75	23,791,206.13	1.61
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	24,244.000	344.938448	8,362,687.73	1,339.250000	32,468,777.00	24,106,089.27	1.62
		Base		344.938448	8,362,687.73	1,339.250000	32,468,777.00	24,106,089.27	1.62
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	150,691.000	18.974395	2,859,270.57	40.370000	6,083,395.67	3,224,125.10	0.30
		Base		18.974395	2,859,270.57	40.370000	6,083,395.67	3,224,125.10	0.30
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	33,662.000	283.873200	9,555,739.65	1,883.750000	63,410,792.50	53,855,052.85	3.16
		Base		283.873200	9,555,739.65	1,883.750000	63,410,792.50	53,855,052.85	3.16

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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
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	19,808.000	40.957482	811,285.81	79.000000	1,564,832.00	753,546.19	0.08
		Base		40.957482	811,285.81	79.000000	1,564,832.00	753,546.19	0.08
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	31,490.000	48.147003	1,516,149.11	19.050000	599,884.50	-916,264.61	0.03
		Base		48.147003	1,516,149.11	19.050000	599,884.50	-916,264.61	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	39,786.000	39.656304	1,577,765.71	89.260000	3,551,298.36	1,973,532.65	0.18
		Base		39.656304	1,577,765.71	89.260000	3,551,298.36	1,973,532.65	0.18
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	54,025.000	44.935339	2,427,631.70	109.930000	5,938,968.25	3,511,336.55	0.30
		Base		44.935339	2,427,631.70	109.930000	5,938,968.25	3,511,336.55	0.30
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	70,084.000	106.595655	7,470,649.91	42.160000	2,954,741.44	-4,515,908.47	0.15
		Base		106.595655	7,470,649.91	42.160000	2,954,741.44	-4,515,908.47	0.15
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	35,671.000	61.732331	2,202,053.97	226.800000	8,090,182.80	5,888,128.83	0.40
		Base		61.732331	2,202,053.97	226.800000	8,090,182.80	5,888,128.83	0.40
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	14,571.000	69.751048	1,016,342.52	123.660000	1,801,849.86	785,507.34	0.09
		Base		69.751048	1,016,342.52	123.660000	1,801,849.86	785,507.34	0.09
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	12,108.000	28.274736	342,350.50	84.320000	1,020,946.56	678,596.06	0.05
		Base		28.274736	342,350.50	84.320000	1,020,946.56	678,596.06	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	10,222.000	39.221557	400,922.76	141.300000	1,444,368.60	1,043,445.84	0.07
		Base		39.221557	400,922.76	141.300000	1,444,368.60	1,043,445.84	0.07
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	18,462.000	48.108458	888,178.36	86.000000	1,587,732.00	699,553.64	0.08
		Base		48.108458	888,178.36	86.000000	1,587,732.00	699,553.64	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
031162100	AMGEN INC COMMON STOCK USD.0001							
	47,815.000	Local	65.217909	3,118,394.34	199.730000	9,550,089.95	6,431,695.61	0.48
		Base	65.217909	3,118,394.34	199.730000	9,550,089.95	6,431,695.61	0.48
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	23,943.000	Local	24.544305	587,664.30	91.680000	2,195,094.24	1,607,429.94	0.11
		Base	24.544305	587,664.30	91.680000	2,195,094.24	1,607,429.94	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	29,787.000	Local	49.514405	1,474,885.57	109.050000	3,248,272.35	1,773,386.78	0.16
		Base	49.514405	1,474,885.57	109.050000	3,248,272.35	1,773,386.78	0.16
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,901.000	Local	127.176399	877,644.33	242.190000	1,671,353.19	793,708.86	0.08
		Base	127.176399	877,644.33	242.190000	1,671,353.19	793,708.86	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
	20,371.000	Local	61.241675	1,247,554.16	257.090000	5,237,180.39	3,989,626.23	0.26
		Base	61.241675	1,247,554.16	257.090000	5,237,180.39	3,989,626.23	0.26
037411105	APACHE CORP COMMON STOCK USD.625							
	30,296.000	Local	66.199998	2,005,595.13	24.920000	754,976.32	-1,250,618.81	0.04
		Base	66.199998	2,005,595.13	24.920000	754,976.32	-1,250,618.81	0.04
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01							
	11,978.000	Local	26.510562	317,543.51	47.840000	573,027.52	255,484.01	0.03
		Base	26.510562	317,543.51	47.840000	573,027.52	255,484.01	0.03
037833100	APPLE INC COMMON STOCK USD.00001							
	337,423.000	Local	25.466849	8,593,100.67	273.360000	92,237,951.28	83,644,850.61	4.60
		Base	25.466849	8,593,100.67	273.360000	92,237,951.28	83,644,850.61	4.60
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	74,391.000	Local	20.332570	1,512,560.18	58.120000	4,323,604.92	2,811,044.74	0.22
		Base	20.332570	1,512,560.18	58.120000	4,323,604.92	2,811,044.74	0.22
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	44,876.000	Local	24.823040	1,113,958.73	37.650000	1,689,581.40	575,622.67	0.08
		Base	24.823040	1,113,958.73	37.650000	1,689,581.40	575,622.67	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
03965L100	ARCONIC INC COMMON STOCK								
		Local	31,210.000	43.013068	1,342,437.86	29.350000	916,013.50	-426,424.36	0.05
		Base		43.013068	1,342,437.86	29.350000	916,013.50	-426,424.36	0.05
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,363.000	292.954873	1,278,162.11	193.120000	842,582.56	-435,579.55	0.04
		Base		292.954873	1,278,162.11	193.120000	842,582.56	-435,579.55	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,874.000	61.399071	299,259.07	120.590000	587,755.66	288,496.59	0.03
		Base		61.399071	299,259.07	120.590000	587,755.66	288,496.59	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,606.000	97.525226	936,827.32	103.250000	991,819.50	54,992.18	0.05
		Base		97.525226	936,827.32	103.250000	991,819.50	54,992.18	0.05
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	17,774.000	43.215998	768,121.14	190.880000	3,392,701.12	2,624,579.98	0.17
		Base		43.215998	768,121.14	190.880000	3,392,701.12	2,624,579.98	0.17
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	34,930.000	42.418845	1,481,690.27	154.740000	5,405,068.20	3,923,377.93	0.27
		Base		42.418845	1,481,690.27	154.740000	5,405,068.20	3,923,377.93	0.27
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,924.000	219.989392	423,259.59	1,032.510000	1,986,549.24	1,563,289.65	0.10
		Base		219.989392	423,259.59	1,032.510000	1,986,549.24	1,563,289.65	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	11,239.000	134.936605	1,516,552.50	200.590000	2,254,431.01	737,878.51	0.11
		Base		134.936605	1,516,552.50	200.590000	2,254,431.01	737,878.51	0.11
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	6,735.000	50.865569	342,579.61	114.490000	771,090.15	428,510.54	0.04
		Base		50.865569	342,579.61	114.490000	771,090.15	428,510.54	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	52,221.000	43.996518	2,297,542.18	16.090000	840,235.89	-1,457,306.29	0.04
		Base		43.996518	2,297,542.18	16.090000	840,235.89	-1,457,306.29	0.04

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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
058498106	BALL CORP COMMON STOCK							
	26,365.000	Local	16.122612	425,072.66	70.460000	1,857,677.90	1,432,605.24	0.09
		Base	16.122612	425,072.66	70.460000	1,857,677.90	1,432,605.24	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	652,648.000	Local	23.818349	15,544,997.88	28.500000	18,600,468.00	3,055,470.12	0.93
		Base	23.818349	15,544,997.88	28.500000	18,600,468.00	3,055,470.12	0.93
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	67,620.000	Local	35.645085	2,410,320.62	39.900000	2,698,038.00	287,717.38	0.13
		Base	35.645085	2,410,320.62	39.900000	2,698,038.00	287,717.38	0.13
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	41,126.000	Local	31.901887	1,311,997.01	83.470000	3,432,787.22	2,120,790.21	0.17
		Base	31.901887	1,311,997.01	83.470000	3,432,787.22	2,120,790.21	0.17
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	21,750.000	Local	123.465992	2,685,385.33	237.820000	5,172,585.00	2,487,199.67	0.26
		Base	123.465992	2,685,385.33	237.820000	5,172,585.00	2,487,199.67	0.26
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	11,669.000	Local	69.663913	812,908.20	67.140000	783,456.66	-29,451.54	0.04
		Base	69.663913	812,908.20	67.140000	783,456.66	-29,451.54	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	157,288.000	Local	89.575949	14,089,221.81	206.340000	32,454,805.92	18,365,584.11	1.62
		Base	89.575949	14,089,221.81	206.340000	32,454,805.92	18,365,584.11	1.62
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	18,408.000	Local	33.036783	608,141.10	75.650000	1,392,565.20	784,424.10	0.07
		Base	33.036783	608,141.10	75.650000	1,392,565.20	784,424.10	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	14,530.000	Local	93.439105	1,357,670.19	308.390000	4,480,906.70	3,123,236.51	0.22
		Base	93.439105	1,357,670.19	308.390000	4,480,906.70	3,123,236.51	0.22
09247X101	BLACKROCK INC COMMON STOCK USD.01							
	9,526.000	Local	220.286871	2,098,452.73	463.010000	4,410,633.26	2,312,180.53	0.22
		Base	220.286871	2,098,452.73	463.010000	4,410,633.26	2,312,180.53	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
093671105	H+R BLOCK INC COMMON STOCK								
		Local	15,736.000	19.451615	306,090.61	20.670000	325,263.12	19,172.51	0.02
		Base		19.451615	306,090.61	20.670000	325,263.12	19,172.51	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	43,085.000	75.481841	3,252,135.10	275.110000	11,853,114.35	8,600,979.25	0.59
		Base		75.481841	3,252,135.10	275.110000	11,853,114.35	8,600,979.25	0.59
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,381.000	357.647956	1,209,207.74	1,695.660000	5,733,026.46	4,523,818.72	0.29
		Base		357.647956	1,209,207.74	1,695.660000	5,733,026.46	4,523,818.72	0.29
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	16,662.000	34.284654	571,250.90	31.600000	526,519.20	-44,731.70	0.03
		Base		34.284654	571,250.90	31.600000	526,519.20	-44,731.70	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	11,573.000	93.047444	1,076,838.07	128.940000	1,492,222.62	415,384.55	0.07
		Base		93.047444	1,076,838.07	128.940000	1,492,222.62	415,384.55	0.07
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	112,255.000	18.316493	2,056,117.97	37.390000	4,197,214.45	2,141,096.48	0.21
		Base		18.316493	2,056,117.97	37.390000	4,197,214.45	2,141,096.48	0.21
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	189,144.000	45.626297	8,629,940.34	59.060000	11,170,844.64	2,540,904.30	0.56
		Base		45.626297	8,629,940.34	59.060000	11,170,844.64	2,540,904.30	0.56
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	9,258.000	116.375256	1,077,402.12	104.360000	966,164.88	-111,237.24	0.05
		Base		116.375256	1,077,402.12	104.360000	966,164.88	-111,237.24	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	32,042.000	183.835273	5,890,449.83	272.620000	8,735,290.04	2,844,840.21	0.44
		Base		183.835273	5,890,449.83	272.620000	8,735,290.04	2,844,840.21	0.44
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	14,688.000	24.997417	367,162.06	61.410000	901,990.08	534,828.02	0.04
		Base		24.997417	367,162.06	61.410000	901,990.08	534,828.02	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
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	8,955.000	84.835836	759,704.91	114.000000	1,020,870.00	261,165.09	0.05
		Base		84.835836	759,704.91	114.000000	1,020,870.00	261,165.09	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	27,022.000	25.378616	685,780.96	56.140000	1,517,015.08	831,234.12	0.08
		Base		25.378616	685,780.96	56.140000	1,517,015.08	831,234.12	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	11,594.000	122.355812	1,418,593.28	114.220000	1,324,266.68	-94,326.60	0.07
		Base		122.355812	1,418,593.28	114.220000	1,324,266.68	-94,326.60	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	17,497.000	27.435590	480,040.52	36.860000	644,939.42	164,898.90	0.03
		Base		27.435590	480,040.52	36.860000	644,939.42	164,898.90	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	10,921.000	53.490158	584,166.02	68.900000	752,456.90	168,290.88	0.04
		Base		53.490158	584,166.02	68.900000	752,456.90	168,290.88	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	30,034.000	67.595511	2,030,163.58	182.940000	5,494,419.96	3,464,256.38	0.27
		Base		67.595511	2,030,163.58	182.940000	5,494,419.96	3,464,256.38	0.27
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	28,774.000	95.131245	2,737,306.43	198.820000	5,720,846.68	2,983,540.25	0.29
		Base		95.131245	2,737,306.43	198.820000	5,720,846.68	2,983,540.25	0.29
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	22,849.000	21.881727	499,975.58	60.420000	1,380,536.58	880,561.00	0.07
		Base		21.881727	499,975.58	60.420000	1,380,536.58	880,561.00	0.07
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	62,787.000	14.132077	887,310.74	70.450000	4,423,344.15	3,536,033.41	0.22
		Base		14.132077	887,310.74	70.450000	4,423,344.15	3,536,033.41	0.22
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	104,850.000	46.217150	4,845,868.20	59.180000	6,205,023.00	1,359,154.80	0.31
		Base		46.217150	4,845,868.20	59.180000	6,205,023.00	1,359,154.80	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	33,133.000	17.177827	569,152.94	13.930000	461,542.69	-107,610.25	0.02
		Base		17.177827	569,152.94	13.930000	461,542.69	-107,610.25	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	22,705.000	38.736041	879,501.80	66.140000	1,501,708.70	622,206.90	0.07
		Base		38.736041	879,501.80	66.140000	1,501,708.70	622,206.90	0.07
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	13,600.000	37.192427	505,817.01	45.120000	613,632.00	107,814.99	0.03
		Base		37.192427	505,817.01	45.120000	613,632.00	107,814.99	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	37,480.000	56.752452	2,127,081.89	88.260000	3,307,984.80	1,180,902.91	0.16
		Base		56.752452	2,127,081.89	88.260000	3,307,984.80	1,180,902.91	0.16
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	23,506.000	42.927437	1,009,052.34	52.120000	1,225,132.72	216,080.38	0.06
		Base		42.927437	1,009,052.34	52.120000	1,225,132.72	216,080.38	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	13,239.000	24.721058	327,282.09	87.310000	1,155,897.09	828,615.00	0.06
		Base		24.721058	327,282.09	87.310000	1,155,897.09	828,615.00	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	32,306.000	38.954427	1,258,461.71	33.460000	1,080,958.76	-177,502.95	0.05
		Base		38.954427	1,258,461.71	33.460000	1,080,958.76	-177,502.95	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	44,583.000	56.879778	2,535,871.14	124.240000	5,538,991.92	3,003,120.78	0.28
		Base		56.879778	2,535,871.14	124.240000	5,538,991.92	3,003,120.78	0.28
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	9,738.000	85.547335	833,059.95	93.740000	912,840.12	79,780.17	0.05
		Base		85.547335	833,059.95	93.740000	912,840.12	79,780.17	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	46,894.000	50.276277	2,357,655.75	53.020000	2,486,319.88	128,664.13	0.12
		Base		50.276277	2,357,655.75	53.020000	2,486,319.88	128,664.13	0.12

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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
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	40,335.000	20.294023	818,559.40	23.020000	928,511.70	109,952.30	0.05
		Base		20.294023	818,559.40	23.020000	928,511.70	109,952.30	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	79,050.000	41.240371	3,260,051.31	12.070000	954,133.50	-2,305,917.81	0.05
		Base		41.240371	3,260,051.31	12.070000	954,133.50	-2,305,917.81	0.05
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	25,294.000	33.125794	837,883.83	69.270000	1,752,115.38	914,231.55	0.09
		Base		33.125794	837,883.83	69.270000	1,752,115.38	914,231.55	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	12,651.000	274.053897	3,467,055.85	493.170000	6,239,093.67	2,772,037.82	0.31
		Base		274.053897	3,467,055.85	493.170000	6,239,093.67	2,772,037.82	0.31
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	152,393.000	66.457959	10,127,727.74	93.340000	14,224,362.62	4,096,634.88	0.71
		Base		66.457959	10,127,727.74	93.340000	14,224,362.62	4,096,634.88	0.71
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,069.000	336.449348	696,113.70	773.580000	1,600,537.02	904,423.32	0.08
		Base		336.449348	696,113.70	773.580000	1,600,537.02	904,423.32	0.08
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	19,734.000	44.150876	871,273.38	69.520000	1,371,907.68	500,634.30	0.07
		Base		44.150876	871,273.38	69.520000	1,371,907.68	500,634.30	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,205.000	130.743905	1,072,753.74	33.050000	271,175.25	-801,578.49	0.01
		Base		130.743905	1,072,753.74	33.050000	271,175.25	-801,578.49	0.01
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	12,228.000	40.149726	490,950.85	93.240000	1,140,138.72	649,187.87	0.06
		Base		40.149726	490,950.85	93.240000	1,140,138.72	649,187.87	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	342,457.000	28.533883	9,771,627.81	39.930000	13,674,308.01	3,902,680.20	0.68
		Base		28.533883	9,771,627.81	39.930000	13,674,308.01	3,902,680.20	0.68

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172908105	CINTAS CORP COMMON STOCK							
	6,761.000	Local	46.943582	317,385.56	266.740000	1,803,429.14	1,486,043.58	0.09
		Base	46.943582	317,385.56	266.740000	1,803,429.14	1,486,043.58	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01							
	176,183.000	Local	82.082107	14,461,471.81	63.460000	11,180,573.18	-3,280,898.63	0.56
		Base	82.082107	14,461,471.81	63.460000	11,180,573.18	-3,280,898.63	0.56
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	35,017.000	Local	20.135777	705,094.51	31.690000	1,109,688.73	404,594.22	0.06
		Base	20.135777	705,094.51	31.690000	1,109,688.73	404,594.22	0.06
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	9,874.000	Local	34.833527	343,946.25	103.390000	1,020,872.86	676,926.61	0.05
		Base	34.833527	343,946.25	103.390000	1,020,872.86	676,926.61	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	10,105.000	Local	62.784373	634,436.09	159.420000	1,610,939.10	976,503.01	0.08
		Base	62.784373	634,436.09	159.420000	1,610,939.10	976,503.01	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	311,033.000	Local	29.588207	9,202,908.70	53.490000	16,637,155.17	7,434,246.47	0.83
		Base	29.588207	9,202,908.70	53.490000	16,637,155.17	7,434,246.47	0.83
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	44,137.000	Local	25.301851	1,116,747.81	60.930000	2,689,267.41	1,572,519.60	0.13
		Base	25.301851	1,116,747.81	60.930000	2,689,267.41	1,572,519.60	0.13
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	69,209.000	Local	35.964878	2,489,093.27	67.570000	4,676,452.13	2,187,358.86	0.23
		Base	35.964878	2,489,093.27	67.570000	4,676,452.13	2,187,358.86	0.23
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	366,480.000	Local	14.029884	5,141,671.72	40.430000	14,816,786.40	9,675,114.68	0.74
		Base	14.029884	5,141,671.72	40.430000	14,816,786.40	9,675,114.68	0.74
200340107	COMERICA INC COMMON STOCK USD5.0							
	11,624.000	Local	45.433984	528,124.63	52.640000	611,887.36	83,762.73	0.03
		Base	45.433984	528,124.63	52.640000	611,887.36	83,762.73	0.03

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205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	39,182.000	Local	22.288524	873,308.95	26.690000	1,045,767.58	172,458.63	0.05
		Base	22.288524	873,308.95	26.690000	1,045,767.58	172,458.63	0.05
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
	16,245.000	Local	110.434023	1,794,000.71	68.020000	1,104,984.90	-689,015.81	0.06
		Base	110.434023	1,794,000.71	68.020000	1,104,984.90	-689,015.81	0.06
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	88,358.000	Local	40.222498	3,553,979.48	48.420000	4,278,294.36	724,314.88	0.21
		Base	40.222498	3,553,979.48	48.420000	4,278,294.36	724,314.88	0.21
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	26,721.000	Local	52.679107	1,407,638.43	78.820000	2,106,149.22	698,510.79	0.10
		Base	52.679107	1,407,638.43	78.820000	2,106,149.22	698,510.79	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	13,499.000	Local	46.387308	626,182.27	172.380000	2,326,957.62	1,700,775.35	0.12
		Base	46.387308	626,182.27	172.380000	2,326,957.62	1,700,775.35	0.12
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,988.000	Local	189.305334	754,949.67	324.570000	1,294,385.16	539,435.49	0.06
		Base	189.305334	754,949.67	324.570000	1,294,385.16	539,435.49	0.06
217204106	COPART INC COMMON STOCK							
	16,512.000	Local	57.355571	947,055.19	84.480000	1,394,933.76	447,878.57	0.07
		Base	57.355571	947,055.19	84.480000	1,394,933.76	447,878.57	0.07
219350105	CORNING INC COMMON STOCK USD.5							
	62,097.000	Local	22.388931	1,390,285.43	23.860000	1,481,634.42	91,348.99	0.07
		Base	22.388931	1,390,285.43	23.860000	1,481,634.42	91,348.99	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
	60,183.000	Local	21.678802	1,304,695.35	27.200000	1,636,977.60	332,282.25	0.08
		Base	21.678802	1,304,695.35	27.200000	1,636,977.60	332,282.25	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	35,656.000	Local	70.092499	2,499,218.16	281.140000	10,024,327.84	7,525,109.68	0.50
		Base	70.092499	2,499,218.16	281.140000	10,024,327.84	7,525,109.68	0.50

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222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	23,928.000	22.915504	548,322.18	9.230000	220,855.44	-327,466.74	0.01
		Base		22.915504	548,322.18	9.230000	220,855.44	-327,466.74	0.01
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	33,519.000	69.730322	2,337,290.67	143.290000	4,802,937.51	2,465,646.84	0.24
		Base		69.730322	2,337,290.67	143.290000	4,802,937.51	2,465,646.84	0.24
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	12,338.000	55.535970	685,202.80	151.290000	1,866,616.02	1,181,413.22	0.09
		Base		55.535970	685,202.80	151.290000	1,866,616.02	1,181,413.22	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	27,030.000	27.941459	755,257.64	53.270000	1,439,888.10	684,630.46	0.07
		Base		27.941459	755,257.64	53.270000	1,439,888.10	684,630.46	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	15,484.000	55.242015	855,367.36	111.670000	1,729,098.28	873,730.92	0.09
		Base		55.242015	855,367.36	111.670000	1,729,098.28	873,730.92	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	20,582.000	55.237538	1,136,899.00	24.110000	496,232.02	-640,666.98	0.02
		Base		55.237538	1,136,899.00	24.110000	496,232.02	-640,666.98	0.02
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	51,474.000	37.822730	1,946,887.20	144.580000	7,442,110.92	5,495,223.72	0.37
		Base		37.822730	1,946,887.20	144.580000	7,442,110.92	5,495,223.72	0.37
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	9,879.000	35.217280	347,911.51	97.500000	963,202.50	615,290.99	0.05
		Base		35.217280	347,911.51	97.500000	963,202.50	615,290.99	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	7,217.000	36.335882	262,236.06	77.620000	560,183.54	297,947.48	0.03
		Base		36.335882	262,236.06	77.620000	560,183.54	297,947.48	0.03
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	25,383.000	53.896343	1,368,050.88	156.480000	3,971,931.84	2,603,880.96	0.20
		Base		53.896343	1,368,050.88	156.480000	3,971,931.84	2,603,880.96	0.20

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247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	46,390.000	23.342923	1,082,878.20	46.130000	2,139,970.70	1,057,092.50	0.11
		Base		23.342923	1,082,878.20	46.130000	2,139,970.70	1,057,092.50	0.11
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	17,944.000	46.004224	825,499.80	49.240000	883,562.56	58,062.76	0.04
		Base		46.004224	825,499.80	49.240000	883,562.56	58,062.76	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	31,279.000	43.820385	1,370,657.83	16.240000	507,970.96	-862,686.87	0.03
		Base		43.820385	1,370,657.83	16.240000	507,970.96	-862,686.87	0.03
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	13,030.000	108.838938	1,418,171.36	62.000000	807,860.00	-610,311.36	0.04
		Base		108.838938	1,418,171.36	62.000000	807,860.00	-610,311.36	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	16,795.000	100.673787	1,690,816.25	120.110000	2,017,247.45	326,431.20	0.10
		Base		100.673787	1,690,816.25	120.110000	2,017,247.45	326,431.20	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	192,100.000	51.863105	9,962,902.45	117.650000	22,600,565.00	12,637,662.55	1.13
		Base		51.863105	9,962,902.45	117.650000	22,600,565.00	12,637,662.55	1.13
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	25,237.000	21.277022	536,968.21	65.580000	1,655,042.46	1,118,074.25	0.08
		Base		21.277022	536,968.21	65.580000	1,655,042.46	1,118,074.25	0.08
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	12,745.000	19.452440	247,921.35	25.700000	327,546.50	79,625.15	0.02
		Base		19.452440	247,921.35	25.700000	327,546.50	79,625.15	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	27,042.000	22.483693	608,004.03	25.100000	678,754.20	70,750.17	0.03
		Base		22.483693	608,004.03	25.100000	678,754.20	70,750.17	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,633.000	58.422683	1,205,435.22	33.520000	691,618.16	-513,817.06	0.03
		Base		58.422683	1,205,435.22	33.520000	691,618.16	-513,817.06	0.03

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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
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	20,541.000	Local	55.956436	1,149,401.16	150.300000	3,087,312.30	1,937,911.14	0.15
		Base	55.956436	1,149,401.16	150.300000	3,087,312.30	1,937,911.14	0.15
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	19,084.000	Local	50.244298	958,862.19	83.030000	1,584,544.52	625,682.33	0.08
		Base	50.244298	958,862.19	83.030000	1,584,544.52	625,682.33	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
	66,315.000	Local	50.313604	3,336,546.63	78.180000	5,184,506.70	1,847,960.07	0.26
		Base	50.313604	3,336,546.63	78.180000	5,184,506.70	1,847,960.07	0.26
260003108	DOVER CORP COMMON STOCK USD1.0							
	11,719.000	Local	32.520904	381,112.47	102.740000	1,204,010.06	822,897.59	0.06
		Base	32.520904	381,112.47	102.740000	1,204,010.06	822,897.59	0.06
260557103	DOW INC COMMON STOCK USD.01							
	59,730.000	Local	36.060840	2,153,913.97	40.410000	2,413,689.30	259,775.33	0.12
		Base	36.060840	2,153,913.97	40.410000	2,413,689.30	259,775.33	0.12
264411505	DUKE REALTY CORP REIT USD.01							
	29,601.000	Local	28.687043	849,165.15	32.470000	961,144.47	111,979.32	0.05
		Base	28.687043	849,165.15	32.470000	961,144.47	111,979.32	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	58,704.000	Local	55.947722	3,284,355.10	91.700000	5,383,156.80	2,098,801.70	0.27
		Base	55.947722	3,284,355.10	91.700000	5,383,156.80	2,098,801.70	0.27
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	59,630.000	Local	53.299034	3,178,221.39	42.900000	2,558,127.00	-620,094.39	0.13
		Base	53.299034	3,178,221.39	42.900000	2,558,127.00	-620,094.39	0.13
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	46,975.000	Local	43.274888	2,032,837.87	63.260000	2,971,638.50	938,800.63	0.15
		Base	43.274888	2,032,837.87	63.260000	2,971,638.50	938,800.63	0.15
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
	18,235.000	Local	26.524702	483,677.95	45.780000	834,798.30	351,120.35	0.04
		Base	26.524702	483,677.95	45.780000	834,798.30	351,120.35	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
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,934.000	Local	35.168046	384,527.42	61.510000	672,550.34	288,022.92	0.03
		Base	35.168046	384,527.42	61.510000	672,550.34	288,022.92	0.03
278642103	EBAY INC COMMON STOCK USD.001							
	62,034.000	Local	12.200532	756,847.80	34.640000	2,148,857.76	1,392,009.96	0.11
		Base	12.200532	756,847.80	34.640000	2,148,857.76	1,392,009.96	0.11
278865100	ECOLAB INC COMMON STOCK USD1.0							
	20,208.000	Local	52.680186	1,064,561.19	180.450000	3,646,533.60	2,581,972.41	0.18
		Base	52.680186	1,064,561.19	180.450000	3,646,533.60	2,581,972.41	0.18
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,931.000	Local	40.185502	1,162,606.75	67.190000	1,943,873.89	781,267.14	0.10
		Base	40.185502	1,162,606.75	67.190000	1,943,873.89	781,267.14	0.10
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	16,771.000	Local	50.759377	851,285.52	204.840000	3,435,371.64	2,584,086.12	0.17
		Base	50.759377	851,285.52	204.840000	3,435,371.64	2,584,086.12	0.17
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	23,501.000	Local	37.553682	882,549.07	101.370000	2,382,296.37	1,499,747.30	0.12
		Base	37.553682	882,549.07	101.370000	2,382,296.37	1,499,747.30	0.12
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	49,115.000	Local	39.424532	1,936,335.88	64.110000	3,148,762.65	1,212,426.77	0.16
		Base	39.424532	1,936,335.88	64.110000	3,148,762.65	1,212,426.77	0.16
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	16,004.000	Local	66.331802	1,061,574.16	116.910000	1,871,027.64	809,453.48	0.09
		Base	66.331802	1,061,574.16	116.910000	1,871,027.64	809,453.48	0.09
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,768.000	Local	109.034457	1,065,048.58	142.040000	1,387,446.72	322,398.14	0.07
		Base	109.034457	1,065,048.58	142.040000	1,387,446.72	322,398.14	0.07
29444U700	EQUINIX INC REIT USD.001							
	6,858.000	Local	289.773800	1,987,268.72	572.800000	3,928,262.40	1,940,993.68	0.20
		Base	289.773800	1,987,268.72	572.800000	3,928,262.40	1,940,993.68	0.20

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29476L107	EQUITY RESIDENTIAL REIT USD.01							
	28,068.000	Local	45.702120	1,282,767.10	75.100000	2,107,906.80	825,139.70	0.11
		Base	45.702120	1,282,767.10	75.100000	2,107,906.80	825,139.70	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	5,309.000	Local	182.970608	971,390.96	283.360000	1,504,358.24	532,967.28	0.07
		Base	182.970608	971,390.96	283.360000	1,504,358.24	532,967.28	0.07
30034W106	EVERGY INC COMMON STOCK							
	18,350.000	Local	54.012793	991,134.75	65.350000	1,199,172.50	208,037.75	0.06
		Base	54.012793	991,134.75	65.350000	1,199,172.50	208,037.75	0.06
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	26,107.000	Local	33.777381	881,826.09	86.460000	2,257,211.22	1,375,385.13	0.11
		Base	33.777381	881,826.09	86.460000	2,257,211.22	1,375,385.13	0.11
30161N101	EXELON CORP COMMON STOCK							
	78,299.000	Local	41.434275	3,244,262.33	43.110000	3,375,469.89	131,207.56	0.17
		Base	41.434275	3,244,262.33	43.110000	3,375,469.89	131,207.56	0.17
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	11,284.000	Local	70.230874	792,485.18	98.620000	1,112,828.08	320,342.90	0.06
		Base	70.230874	792,485.18	98.620000	1,112,828.08	320,342.90	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	13,761.000	Local	42.238480	581,243.73	70.420000	969,049.62	387,805.89	0.05
		Base	42.238480	581,243.73	70.420000	969,049.62	387,805.89	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	10,416.000	Local	87.037927	906,587.05	100.360000	1,045,349.76	138,762.71	0.05
		Base	87.037927	906,587.05	100.360000	1,045,349.76	138,762.71	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
	340,484.000	Local	59.970703	20,419,064.89	51.440000	17,514,496.96	-2,904,567.93	0.87
		Base	59.970703	20,419,064.89	51.440000	17,514,496.96	-2,904,567.93	0.87
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
	10,816.000	Local	30.091547	325,470.17	42.470000	459,355.52	133,885.35	0.02
		Base	30.091547	325,470.17	42.470000	459,355.52	133,885.35	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
302491303	FMC CORP COMMON STOCK USD.1							
	10,458.000	Local	28.207127	294,990.13	93.100000	973,639.80	678,649.67	0.05
		Base	28.207127	294,990.13	93.100000	973,639.80	678,649.67	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	194,049.000	Local	71.544000	13,883,041.59	192.470000	37,348,611.03	23,465,569.44	1.86
		Base	71.544000	13,883,041.59	192.470000	37,348,611.03	23,465,569.44	1.86
311900104	FASTENAL CO COMMON STOCK USD.01							
	46,235.000	Local	15.632057	722,748.17	34.220000	1,582,161.70	859,413.53	0.08
		Base	15.632057	722,748.17	34.220000	1,582,161.70	859,413.53	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,653.000	Local	149.043014	842,540.16	116.340000	657,670.02	-184,870.14	0.03
		Base	149.043014	842,540.16	116.340000	657,670.02	-184,870.14	0.03
31428X106	FEDEX CORP COMMON STOCK USD.1							
	19,386.000	Local	83.136076	1,611,675.96	141.170000	2,736,721.62	1,125,045.66	0.14
		Base	83.136076	1,611,675.96	141.170000	2,736,721.62	1,125,045.66	0.14
315616102	F5 NETWORKS INC COMMON STOCK							
	4,895.000	Local	128.666080	629,820.46	119.950000	587,155.25	-42,665.21	0.03
		Base	128.666080	629,820.46	119.950000	587,155.25	-42,665.21	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	49,552.000	Local	83.165031	4,120,993.60	139.720000	6,923,405.44	2,802,411.84	0.35
		Base	83.165031	4,120,993.60	139.720000	6,923,405.44	2,802,411.84	0.35
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	57,175.000	Local	24.552590	1,403,794.35	24.400000	1,395,070.00	-8,724.35	0.07
		Base	24.552590	1,403,794.35	24.400000	1,395,070.00	-8,724.35	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,583.000	Local	87.405475	1,187,228.57	100.570000	1,366,042.31	178,813.74	0.07
		Base	87.405475	1,187,228.57	100.570000	1,366,042.31	178,813.74	0.07
337738108	FISERV INC COMMON STOCK USD.01							
	46,032.000	Local	41.107163	1,892,244.94	109.360000	5,034,059.52	3,141,814.58	0.25
		Base	41.107163	1,892,244.94	109.360000	5,034,059.52	3,141,814.58	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
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	43,588.000	Local	43.907660	1,913,847.10	44.530000	1,940,973.64	27,126.54	0.10
		Base	43.907660	1,913,847.10	44.530000	1,940,973.64	27,126.54	0.10
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	7,002.000	Local	211.140613	1,478,406.57	265.790000	1,861,061.58	382,655.01	0.09
		Base	211.140613	1,478,406.57	265.790000	1,861,061.58	382,655.01	0.09
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	10,549.000	Local	25.521684	269,228.24	40.190000	423,964.31	154,736.07	0.02
		Base	25.521684	269,228.24	40.190000	423,964.31	154,736.07	0.02
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	314,036.000	Local	12.368912	3,884,283.70	6.960000	2,185,690.56	-1,698,593.14	0.11
		Base	12.368912	3,884,283.70	6.960000	2,185,690.56	-1,698,593.14	0.11
34959E109	FORTINET INC COMMON STOCK USD.001							
	11,454.000	Local	80.841798	925,961.96	102.060000	1,168,995.24	243,033.28	0.06
		Base	80.841798	925,961.96	102.060000	1,168,995.24	243,033.28	0.06
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	23,829.000	Local	22.098928	526,595.35	69.160000	1,648,013.64	1,121,418.29	0.08
		Base	22.098928	526,595.35	69.160000	1,648,013.64	1,121,418.29	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
	11,256.000	Local	56.885719	640,305.65	61.750000	695,058.00	54,752.35	0.03
		Base	56.885719	640,305.65	61.750000	695,058.00	54,752.35	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	28,682.000	Local	41.407355	1,187,645.77	30.740000	881,684.68	-305,961.09	0.04
		Base	41.407355	1,187,645.77	30.740000	881,684.68	-305,961.09	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	13,140.000	Local	41.288154	542,526.34	30.450000	400,113.00	-142,413.34	0.02
		Base	41.288154	542,526.34	30.450000	400,113.00	-142,413.34	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	22,403.000	Local	25.786296	577,690.39	21.760000	487,489.28	-90,201.11	0.02
		Base	25.786296	577,690.39	21.760000	487,489.28	-90,201.11	0.02

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35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	116,935.000	Local	23.546916	2,753,458.68	9.960000	1,164,672.60	-1,588,786.08	0.06
		Base	23.546916	2,753,458.68	9.960000	1,164,672.60	-1,588,786.08	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	15,010.000	Local	50.420378	756,809.87	97.490000	1,463,324.90	706,515.03	0.07
		Base	50.420378	756,809.87	97.490000	1,463,324.90	706,515.03	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
	17,179.000	Local	27.150455	466,417.67	14.330000	246,175.07	-220,242.60	0.01
		Base	27.150455	466,417.67	14.330000	246,175.07	-220,242.60	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
	7,209.000	Local	110.487751	796,506.20	129.390000	932,772.51	136,266.31	0.05
		Base	110.487751	796,506.20	129.390000	932,772.51	136,266.31	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	18,838.000	Local	63.140660	1,189,443.75	159.690000	3,008,240.22	1,818,796.47	0.15
		Base	63.140660	1,189,443.75	159.690000	3,008,240.22	1,818,796.47	0.15
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	705,021.000	Local	30.729039	21,664,617.62	10.880000	7,670,628.48	-13,993,989.14	0.38
		Base	30.729039	21,664,617.62	10.880000	7,670,628.48	-13,993,989.14	0.38
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	48,765.000	Local	30.573577	1,490,920.46	49.000000	2,389,485.00	898,564.54	0.12
		Base	30.573577	1,490,920.46	49.000000	2,389,485.00	898,564.54	0.12
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	101,304.000	Local	35.436358	3,589,844.83	30.500000	3,089,772.00	-500,072.83	0.15
		Base	35.436358	3,589,844.83	30.500000	3,089,772.00	-500,072.83	0.15
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	11,728.000	Local	43.538720	510,622.11	87.240000	1,023,150.72	512,528.61	0.05
		Base	43.538720	510,622.11	87.240000	1,023,150.72	512,528.61	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	102,111.000	Local	22.426313	2,289,973.24	69.360000	7,082,418.96	4,792,445.72	0.35
		Base	22.426313	2,289,973.24	69.360000	7,082,418.96	4,792,445.72	0.35

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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
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	24,219.000	Local	106.232670	2,572,849.03	183.970000	4,455,569.43	1,882,720.40	0.22
		Base	106.232670	2,572,849.03	183.970000	4,455,569.43	1,882,720.40	0.22
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	8,019.000	Local	21.370619	171,370.99	92.660000	743,040.54	571,669.55	0.04
		Base	21.370619	171,370.99	92.660000	743,040.54	571,669.55	0.04
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	25,675.000	Local	120.035700	3,081,916.59	200.770000	5,154,769.75	2,072,853.16	0.26
		Base	120.035700	3,081,916.59	200.770000	5,154,769.75	2,072,853.16	0.26
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,523.000	Local	98.688541	347,679.73	277.540000	977,773.42	630,093.69	0.05
		Base	98.688541	347,679.73	277.540000	977,773.42	630,093.69	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	21,326.000	Local	73.436005	1,566,096.25	127.010000	2,708,615.26	1,142,519.01	0.14
		Base	73.436005	1,566,096.25	127.010000	2,708,615.26	1,142,519.01	0.14
40434L105	HP INC COMMON STOCK USD.01							
	119,249.000	Local	15.452804	1,842,731.43	20.790000	2,479,186.71	636,455.28	0.12
		Base	15.452804	1,842,731.43	20.790000	2,479,186.71	636,455.28	0.12
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	70,812.000	Local	32.170183	2,278,034.99	16.960000	1,200,971.52	-1,077,063.47	0.06
		Base	32.170183	2,278,034.99	16.960000	1,200,971.52	-1,077,063.47	0.06
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	29,211.000	Local	33.082753	966,380.31	13.240000	386,753.64	-579,626.67	0.02
		Base	33.082753	966,380.31	13.240000	386,753.64	-579,626.67	0.02
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	12,439.000	Local	42.951058	534,268.21	30.470000	379,016.33	-155,251.88	0.02
		Base	42.951058	534,268.21	30.470000	379,016.33	-155,251.88	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	29,023.000	Local	44.245237	1,284,129.51	49.950000	1,449,698.85	165,569.34	0.07
		Base	44.245237	1,284,129.51	49.950000	1,449,698.85	165,569.34	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
418056107	HASBRO INC COMMON STOCK USD.5							
	10,248.000	Local	41.503172	425,324.51	77.250000	791,658.00	366,333.49	0.04
		Base	41.503172	425,324.51	77.250000	791,658.00	366,333.49	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	39,784.000	Local	35.589842	1,415,906.27	31.640000	1,258,765.76	-157,140.51	0.06
		Base	35.589842	1,415,906.27	31.640000	1,258,765.76	-157,140.51	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	8,734.000	Local	47.515995	415,004.70	36.890000	322,197.26	-92,807.44	0.02
		Base	47.515995	415,004.70	36.890000	322,197.26	-92,807.44	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	6,204.000	Local	125.272033	777,187.69	151.740000	941,394.96	164,207.27	0.05
		Base	125.272033	777,187.69	151.740000	941,394.96	164,207.27	0.05
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	11,934.000	Local	54.544264	650,931.25	143.990000	1,718,376.66	1,067,445.41	0.09
		Base	54.544264	650,931.25	143.990000	1,718,376.66	1,067,445.41	0.09
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,890.000	Local	52.304986	1,092,651.15	56.180000	1,173,600.20	80,949.05	0.06
		Base	52.304986	1,092,651.15	56.180000	1,173,600.20	80,949.05	0.06
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	104,362.000	Local	10.828382	1,130,071.58	12.790000	1,334,789.98	204,718.40	0.07
		Base	10.828382	1,130,071.58	12.790000	1,334,789.98	204,718.40	0.07
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	22,722.000	Local	70.436036	1,600,447.60	97.200000	2,208,578.40	608,130.80	0.11
		Base	70.436036	1,600,447.60	97.200000	2,208,578.40	608,130.80	0.11
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	11,941.000	Local	70.743089	844,743.22	33.680000	402,172.88	-442,570.34	0.02
		Base	70.743089	844,743.22	33.680000	402,172.88	-442,570.34	0.02
436440101	HOLOGIC INC COMMON STOCK USD.01							
	21,586.000	Local	35.491530	766,120.16	47.120000	1,017,132.32	251,012.16	0.05
		Base	35.491530	766,120.16	47.120000	1,017,132.32	251,012.16	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
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	88,133.000	47.007858	4,142,943.58	217.840000	19,198,892.72	15,055,949.14	0.96
		Base		47.007858	4,142,943.58	217.840000	19,198,892.72	15,055,949.14	0.96
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	57,753.000	48.168417	2,781,870.61	162.170000	9,365,804.01	6,583,933.40	0.47
		Base		48.168417	2,781,870.61	162.170000	9,365,804.01	6,583,933.40	0.47
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	22,425.000	12.867542	288,554.63	41.600000	932,880.00	644,325.37	0.05
		Base		12.867542	288,554.63	41.600000	932,880.00	644,325.37	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	57,683.000	18.817299	1,085,438.28	14.480000	835,249.84	-250,188.44	0.04
		Base		18.817299	1,085,438.28	14.480000	835,249.84	-250,188.44	0.04
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	10,631.000	49.962253	531,148.71	319.680000	3,398,518.08	2,867,369.37	0.17
		Base		49.962253	531,148.71	319.680000	3,398,518.08	2,867,369.37	0.17
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	6,877.000	83.666398	575,373.82	96.440000	663,217.88	87,844.06	0.03
		Base		83.666398	575,373.82	96.440000	663,217.88	87,844.06	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	83,234.000	10.378918	863,878.82	12.270000	1,021,281.18	157,402.36	0.05
		Base		10.378918	863,878.82	12.270000	1,021,281.18	157,402.36	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	3,303.000	228.071623	753,320.57	205.530000	678,865.59	-74,454.98	0.03
		Base		228.071623	753,320.57	205.530000	678,865.59	-74,454.98	0.03
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	2,870.000	238.452986	684,360.07	127.640000	366,326.80	-318,033.27	0.02
		Base		238.452986	684,360.07	127.640000	366,326.80	-318,033.27	0.02
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	6,149.000	160.785404	988,669.45	148.000000	910,052.00	-78,617.45	0.05
		Base		160.785404	988,669.45	148.000000	910,052.00	-78,617.45	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,920.000	Local	118.908512	822,846.90	254.510000	1,761,209.20	938,362.30	0.09
		Base	118.908512	822,846.90	254.510000	1,761,209.20	938,362.30	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	23,613.000	Local	46.934323	1,108,260.18	167.780000	3,961,789.14	2,853,528.96	0.20
		Base	46.934323	1,108,260.18	167.780000	3,961,789.14	2,853,528.96	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,863.000	Local	183.947738	2,182,172.02	265.670000	3,151,643.21	969,471.19	0.16
		Base	183.947738	2,182,172.02	265.670000	3,151,643.21	969,471.19	0.16
45337C102	INCYTE CORP COMMON STOCK USD.001							
	14,414.000	Local	129.656168	1,868,864.01	75.410000	1,086,959.74	-781,904.27	0.05
		Base	129.656168	1,868,864.01	75.410000	1,086,959.74	-781,904.27	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	350,693.000	Local	29.064833	10,192,833.40	55.520000	19,470,475.36	9,277,641.96	0.97
		Base	29.064833	10,192,833.40	55.520000	19,470,475.36	9,277,641.96	0.97
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	44,836.000	Local	29.877242	1,339,576.00	89.220000	4,000,267.92	2,660,691.92	0.20
		Base	29.877242	1,339,576.00	89.220000	4,000,267.92	2,660,691.92	0.20
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	71,410.000	Local	119.779786	8,553,474.55	130.150000	9,294,011.50	740,536.95	0.46
		Base	119.779786	8,553,474.55	130.150000	9,294,011.50	740,536.95	0.46
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	8,581.000	Local	72.230534	619,810.21	119.780000	1,027,832.18	408,021.97	0.05
		Base	72.230534	619,810.21	119.780000	1,027,832.18	408,021.97	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	31,529.000	Local	34.965192	1,102,417.55	36.960000	1,165,311.84	62,894.29	0.06
		Base	34.965192	1,102,417.55	36.960000	1,165,311.84	62,894.29	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	31,236.000	Local	17.851879	557,621.30	21.360000	667,200.96	109,579.66	0.03
		Base	17.851879	557,621.30	21.360000	667,200.96	109,579.66	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
461202103	INTUIT INC COMMON STOCK USD.01							
	21,008.000	Local	56.921449	1,195,805.81	265.850000	5,584,976.80	4,389,170.99	0.28
		Base	56.921449	1,195,805.81	265.850000	5,584,976.80	4,389,170.99	0.28
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	9,319.000	Local	145.686283	1,357,650.47	533.960000	4,975,973.24	3,618,322.77	0.25
		Base	145.686283	1,357,650.47	533.960000	4,975,973.24	3,618,322.77	0.25
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	14,537.000	Local	105.082647	1,527,586.44	139.490000	2,027,766.13	500,179.69	0.10
		Base	105.082647	1,527,586.44	139.490000	2,027,766.13	500,179.69	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01							
	23,135.000	Local	31.009050	717,394.37	30.410000	703,535.35	-13,859.02	0.04
		Base	31.009050	717,394.37	30.410000	703,535.35	-13,859.02	0.04
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
	31,000.000	Local	333.569155	10,340,643.80	295.910000	9,173,210.00	-1,167,433.80	0.46
		Base	333.569155	10,340,643.80	295.910000	9,173,210.00	-1,167,433.80	0.46
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	252,782.000	Local	42.618855	10,773,279.41	116.110000	29,350,518.02	18,577,238.61	1.46
		Base	42.618855	10,773,279.41	116.110000	29,350,518.02	18,577,238.61	1.46
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	10,931.000	Local	77.160981	843,446.68	92.340000	1,009,368.54	165,921.86	0.05
		Base	77.160981	843,446.68	92.340000	1,009,368.54	165,921.86	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	211,816.000	Local	62.626722	13,265,341.73	134.480000	28,485,015.68	15,219,673.95	1.42
		Base	62.626722	13,265,341.73	134.480000	28,485,015.68	15,219,673.95	1.42
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	27,003.000	Local	20.327363	548,899.77	21.220000	573,003.66	24,103.89	0.03
		Base	20.327363	548,899.77	21.220000	573,003.66	24,103.89	0.03
482480100	KLA CORP COMMON STOCK USD.001							
	12,741.000	Local	50.258719	640,346.34	153.710000	1,958,419.11	1,318,072.77	0.10
		Base	50.258719	640,346.34	153.710000	1,958,419.11	1,318,072.77	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
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	7,998.000	Local	111.614411	892,692.06	150.680000	1,205,138.64	312,446.58	0.06
		Base	111.614411	892,692.06	150.680000	1,205,138.64	312,446.58	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
	20,031.000	Local	46.098719	923,403.44	60.470000	1,211,274.57	287,871.13	0.06
		Base	46.098719	923,403.44	60.470000	1,211,274.57	287,871.13	0.06
493267108	KEYCORP COMMON STOCK USD1.0							
	79,504.000	Local	13.452781	1,069,549.89	16.350000	1,299,890.40	230,340.51	0.06
		Base	13.452781	1,069,549.89	16.350000	1,299,890.40	230,340.51	0.06
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	15,115.000	Local	59.008662	891,915.92	94.760000	1,432,297.40	540,381.48	0.07
		Base	59.008662	891,915.92	94.760000	1,432,297.40	540,381.48	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	27,620.000	Local	62.375512	1,722,811.65	131.190000	3,623,467.80	1,900,656.15	0.18
		Base	62.375512	1,722,811.65	131.190000	3,623,467.80	1,900,656.15	0.18
49446R109	KIMCO REALTY CORP REIT USD.01							
	33,913.000	Local	23.706282	803,951.15	17.350000	588,390.55	-215,560.60	0.03
		Base	23.706282	803,951.15	17.350000	588,390.55	-215,560.60	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	156,810.000	Local	34.903846	5,473,272.07	19.170000	3,006,047.70	-2,467,224.37	0.15
		Base	34.903846	5,473,272.07	19.170000	3,006,047.70	-2,467,224.37	0.15
500255104	KOHLS CORP COMMON STOCK USD.01							
	12,658.000	Local	51.112669	646,984.17	39.150000	495,560.70	-151,423.47	0.02
		Base	51.112669	646,984.17	39.150000	495,560.70	-151,423.47	0.02
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	50,294.000	Local	32.214453	1,620,193.69	24.770000	1,245,782.38	-374,411.31	0.06
		Base	32.214453	1,620,193.69	24.770000	1,245,782.38	-374,411.31	0.06
501044101	KROGER CO COMMON STOCK USD1.0							
	64,561.000	Local	14.166022	914,572.56	28.130000	1,816,100.93	901,528.37	0.09
		Base	14.166022	914,572.56	28.130000	1,816,100.93	901,528.37	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
501797104	L BRANDS INC COMMON STOCK USD.5							
	18,780.000	Local	30.945068	581,148.37	21.660000	406,774.80	-174,373.57	0.02
		Base	30.945068	581,148.37	21.660000	406,774.80	-174,373.57	0.02
501889208	LKQ CORP COMMON STOCK USD.01							
	24,818.000	Local	31.439485	780,265.14	29.580000	734,116.44	-46,148.70	0.04
		Base	31.439485	780,265.14	29.580000	734,116.44	-46,148.70	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	17,852.000	Local	61.374634	1,095,659.96	197.730000	3,529,875.96	2,434,216.00	0.18
		Base	61.374634	1,095,659.96	197.730000	3,529,875.96	2,434,216.00	0.18
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	7,807.000	Local	74.074434	578,299.11	175.690000	1,371,611.83	793,312.72	0.07
		Base	74.074434	578,299.11	175.690000	1,371,611.83	793,312.72	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	11,718.000	Local	45.575295	534,051.31	293.430000	3,438,412.74	2,904,361.43	0.17
		Base	45.575295	534,051.31	293.430000	3,438,412.74	2,904,361.43	0.17
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	11,754.000	Local	76.642722	900,858.56	86.890000	1,021,305.06	120,446.50	0.05
		Base	76.642722	900,858.56	86.890000	1,021,305.06	120,446.50	0.05
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	27,277.000	Local	55.720157	1,519,878.73	58.310000	1,590,521.87	70,643.14	0.08
		Base	55.720157	1,519,878.73	58.310000	1,590,521.87	70,643.14	0.08
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,953.000	Local	41.169629	739,118.35	183.600000	3,296,170.80	2,557,052.45	0.16
		Base	41.169629	739,118.35	183.600000	3,296,170.80	2,557,052.45	0.16
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	10,611.000	Local	24.031857	255,002.03	39.660000	420,832.26	165,830.23	0.02
		Base	24.031857	255,002.03	39.660000	420,832.26	165,830.23	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,716.000	Local	83.868300	898,732.70	102.650000	1,099,997.40	201,264.70	0.05
		Base	83.868300	898,732.70	102.650000	1,099,997.40	201,264.70	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
526057104	LENNAR CORP A COMMON STOCK USD.1							
	22,576.000	Local	52.146887	1,177,268.13	60.340000	1,362,235.84	184,967.71	0.07
		Base	52.146887	1,177,268.13	60.340000	1,362,235.84	184,967.71	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	68,205.000	Local	59.584884	4,063,987.00	126.130000	8,602,696.65	4,538,709.65	0.43
		Base	59.584884	4,063,987.00	126.130000	8,602,696.65	4,538,709.65	0.43
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	15,955.000	Local	40.163821	640,813.77	45.390000	724,197.45	83,383.68	0.04
		Base	40.163821	640,813.77	45.390000	724,197.45	83,383.68	0.04
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	11,380.000	Local	71.550000	814,239.00	60.770000	691,562.60	-122,676.40	0.03
		Base	71.550000	814,239.00	60.770000	691,562.60	-122,676.40	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	19,995.000	Local	79.382098	1,587,245.04	369.870000	7,395,550.65	5,808,305.61	0.37
		Base	79.382098	1,587,245.04	369.870000	7,395,550.65	5,808,305.61	0.37
540424108	LOEWS CORP COMMON STOCK USD.01							
	20,574.000	Local	30.057677	618,406.64	45.630000	938,791.62	320,384.98	0.05
		Base	30.057677	618,406.64	45.630000	938,791.62	320,384.98	0.05
548661107	LOWE S COS INC COMMON STOCK USD.5							
	61,813.000	Local	25.433756	1,572,136.74	106.570000	6,587,411.41	5,015,274.67	0.33
		Base	25.433756	1,572,136.74	106.570000	6,587,411.41	5,015,274.67	0.33
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	10,659.000	Local	100.277332	1,068,856.08	140.380000	1,496,310.42	427,454.34	0.07
		Base	100.277332	1,068,856.08	140.380000	1,496,310.42	427,454.34	0.07
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	41,814.000	Local	32.484195	1,358,294.13	24.560000	1,026,951.84	-331,342.29	0.05
		Base	32.484195	1,358,294.13	24.560000	1,026,951.84	-331,342.29	0.05
55354G100	MSCI INC COMMON STOCK USD.01							
	6,861.000	Local	151.149009	1,037,033.35	295.440000	2,027,013.84	989,980.49	0.10
		Base	151.149009	1,037,033.35	295.440000	2,027,013.84	989,980.49	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
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	24,980.000	32.033737	800,202.75	13.230000	330,485.40	-469,717.35	0.02
		Base		32.033737	800,202.75	13.230000	330,485.40	-469,717.35	0.02
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	64,596.000	17.714734	1,144,300.97	8.280000	534,854.88	-609,446.09	0.03
		Base		17.714734	1,144,300.97	8.280000	534,854.88	-609,446.09	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	72,805.000	32.555576	2,370,208.74	47.420000	3,452,413.10	1,082,204.36	0.17
		Base		32.555576	2,370,208.74	47.420000	3,452,413.10	1,082,204.36	0.17
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	3,047.000	325.308592	991,215.28	324.330000	988,233.51	-2,981.77	0.05
		Base		325.308592	991,215.28	324.330000	988,233.51	-2,981.77	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	40,603.000	39.096011	1,587,415.35	104.560000	4,245,449.68	2,658,034.33	0.21
		Base		39.096011	1,587,415.35	104.560000	4,245,449.68	2,658,034.33	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	21,862.000	38.572065	843,262.49	124.000000	2,710,888.00	1,867,625.51	0.14
		Base		38.572065	843,262.49	124.000000	2,710,888.00	1,867,625.51	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,050.000	137.447857	694,111.68	227.530000	1,149,026.50	454,914.82	0.06
		Base		137.447857	694,111.68	227.530000	1,149,026.50	454,914.82	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	22,937.000	19.893175	456,289.75	41.320000	947,756.84	491,467.09	0.05
		Base		19.893175	456,289.75	41.320000	947,756.84	491,467.09	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	71,618.000	31.439596	2,251,641.01	290.250000	20,787,124.50	18,535,483.49	1.04
		Base		31.439596	2,251,641.01	290.250000	20,787,124.50	18,535,483.49	1.04
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	21,799.000	55.876454	1,218,050.83	55.620000	1,212,460.38	-5,590.45	0.06
		Base		55.876454	1,218,050.83	55.620000	1,212,460.38	-5,590.45	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	9,955.000	Local	46.000891	457,938.87	146.190000	1,455,321.45	997,382.58	0.07
		Base	46.000891	457,938.87	146.190000	1,455,321.45	997,382.58	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	60,681.000	Local	51.414271	3,119,869.40	194.170000	11,782,429.77	8,662,560.37	0.59
		Base	51.414271	3,119,869.40	194.170000	11,782,429.77	8,662,560.37	0.59
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	14,463.000	Local	62.297094	901,002.87	139.860000	2,022,795.18	1,121,792.31	0.10
		Base	62.297094	901,002.87	139.860000	2,022,795.18	1,121,792.31	0.10
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	205,141.000	Local	46.413457	9,521,302.89	76.560000	15,705,594.96	6,184,292.07	0.78
		Base	46.413457	9,521,302.89	76.560000	15,705,594.96	6,184,292.07	0.78
59156R108	METLIFE INC COMMON STOCK USD.01							
	62,975.000	Local	36.223309	2,281,162.91	42.720000	2,690,292.00	409,129.09	0.13
		Base	36.223309	2,281,162.91	42.720000	2,690,292.00	409,129.09	0.13
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,962.000	Local	409.407752	803,258.01	701.700000	1,376,735.40	573,477.39	0.07
		Base	409.407752	803,258.01	701.700000	1,376,735.40	573,477.39	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	615,112.000	Local	36.364981	22,368,536.25	162.010000	99,654,295.12	77,285,758.87	4.97
		Base	36.364981	22,368,536.25	162.010000	99,654,295.12	77,285,758.87	4.97
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	19,300.000	Local	40.036462	772,703.71	90.710000	1,750,703.00	977,999.29	0.09
		Base	40.036462	772,703.71	90.710000	1,750,703.00	977,999.29	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	89,459.000	Local	19.932548	1,783,145.77	52.560000	4,701,965.04	2,918,819.27	0.23
		Base	19.932548	1,783,145.77	52.560000	4,701,965.04	2,918,819.27	0.23
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	9,175.000	Local	89.814755	824,050.38	129.260000	1,185,960.50	361,910.12	0.06
		Base	89.814755	824,050.38	129.260000	1,185,960.50	361,910.12	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
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	4,790.000	82.450403	394,937.43	121.150000	580,308.50	185,371.07	0.03
		Base		82.450403	394,937.43	121.150000	580,308.50	185,371.07	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	15,148.000	52.161457	790,141.75	49.610000	751,492.28	-38,649.47	0.04
		Base		52.161457	790,141.75	49.610000	751,492.28	-38,649.47	0.04
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	116,219.000	17.968353	2,088,263.99	52.800000	6,136,363.20	4,048,099.21	0.31
		Base		17.968353	2,088,263.99	52.800000	6,136,363.20	4,048,099.21	0.31
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	30,864.000	28.257521	872,140.13	62.410000	1,926,222.24	1,054,082.11	0.10
		Base		28.257521	872,140.13	62.410000	1,926,222.24	1,054,082.11	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	13,087.000	35.330132	462,365.44	240.030000	3,141,272.61	2,678,907.17	0.16
		Base		35.330132	462,365.44	240.030000	3,141,272.61	2,678,907.17	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	99,255.000	36.651327	3,637,827.43	45.030000	4,469,452.65	831,625.22	0.22
		Base		36.651327	3,637,827.43	45.030000	4,469,452.65	831,625.22	0.22
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	28,061.000	48.865515	1,371,215.23	17.030000	477,878.83	-893,336.40	0.02
		Base		48.865515	1,371,215.23	17.030000	477,878.83	-893,336.40	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	13,775.000	77.960628	1,073,907.65	165.680000	2,282,242.00	1,208,334.35	0.11
		Base		77.960628	1,073,907.65	165.680000	2,282,242.00	1,208,334.35	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	20,256.000	24.355321	493,341.39	33.210000	672,701.76	179,360.37	0.03
		Base		24.355321	493,341.39	33.210000	672,701.76	179,360.37	0.03
62944T105	NVR INC COMMON STOCK USD.01								
		Local	281.000	3,630.073452	1,020,050.64	3,667.180000	1,030,477.58	10,426.94	0.05
		Base		3,630.073452	1,020,050.64	3,667.180000	1,030,477.58	10,426.94	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
631103108	NASDAQ INC COMMON STOCK USD.01							
	9,233.000	Local	33.734332	311,469.09	102.550000	946,844.15	635,375.06	0.05
		Base	33.734332	311,469.09	102.550000	946,844.15	635,375.06	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01							
	31,069.000	Local	46.254266	1,437,073.79	18.710000	581,300.99	-855,772.80	0.03
		Base	46.254266	1,437,073.79	18.710000	581,300.99	-855,772.80	0.03
64110D104	NETAPP INC COMMON STOCK USD.001							
	18,422.000	Local	35.625310	656,289.47	46.720000	860,675.84	204,386.37	0.04
		Base	35.625310	656,289.47	46.720000	860,675.84	204,386.37	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
	35,333.000	Local	45.906885	1,622,027.98	369.030000	13,038,936.99	11,416,909.01	0.65
		Base	45.906885	1,622,027.98	369.030000	13,038,936.99	11,416,909.01	0.65
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	30,743.000	Local	34.017659	1,045,804.89	15.430000	474,364.49	-571,440.40	0.02
		Base	34.017659	1,045,804.89	15.430000	474,364.49	-571,440.40	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	66,148.000	Local	35.725991	2,363,202.86	44.630000	2,952,185.24	588,982.38	0.15
		Base	35.725991	2,363,202.86	44.630000	2,952,185.24	588,982.38	0.15
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	31,326.000	Local	12.127983	379,921.20	12.075000	378,261.45	-1,659.75	0.02
		Base	12.127983	379,921.20	12.075000	378,261.45	-1,659.75	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	9,814.000	Local	13.045874	128,032.21	12.440000	122,086.16	-5,946.05	0.01
		Base	13.045874	128,032.21	12.440000	122,086.16	-5,946.05	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	39,358.000	Local	65.398006	2,573,934.72	252.760000	9,948,128.08	7,374,193.36	0.50
		Base	65.398006	2,573,934.72	252.760000	9,948,128.08	7,374,193.36	0.50
654106103	NIKE INC CL B COMMON STOCK							
	100,483.000	Local	16.236664	1,631,508.71	89.380000	8,981,170.54	7,349,661.83	0.45
		Base	16.236664	1,631,508.71	89.380000	8,981,170.54	7,349,661.83	0.45

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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
65473P105	NISOURCE INC COMMON STOCK USD.01							
	30,085.000	Local	11.539021	347,151.45	27.020000	812,896.70	465,745.25	0.04
		Base	11.539021	347,151.45	27.020000	812,896.70	465,745.25	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
	38,569.000	Local	40.080532	1,545,866.02	15.830000	610,547.27	-935,318.75	0.03
		Base	40.080532	1,545,866.02	15.830000	610,547.27	-935,318.75	0.03
655664100	NORDSTROM INC COMMON STOCK							
	8,642.000	Local	29.830613	257,796.16	34.700000	299,877.40	42,081.24	0.01
		Base	29.830613	257,796.16	34.700000	299,877.40	42,081.24	0.01
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	21,043.000	Local	43.221264	909,505.05	182.350000	3,837,191.05	2,927,686.00	0.19
		Base	43.221264	909,505.05	182.350000	3,837,191.05	2,927,686.00	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	17,048.000	Local	60.461007	1,030,739.25	87.760000	1,496,132.48	465,393.23	0.07
		Base	60.461007	1,030,739.25	87.760000	1,496,132.48	465,393.23	0.07
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	12,627.000	Local	58.286755	735,986.86	328.840000	4,152,262.68	3,416,275.82	0.21
		Base	58.286755	735,986.86	328.840000	4,152,262.68	3,416,275.82	0.21
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	46,257.000	Local	28.443519	1,315,711.86	19.030000	880,270.71	-435,441.15	0.04
		Base	28.443519	1,315,711.86	19.030000	880,270.71	-435,441.15	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	24,387.000	Local	35.526164	866,376.56	41.350000	1,008,402.45	142,025.89	0.05
		Base	35.526164	866,376.56	41.350000	1,008,402.45	142,025.89	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	49,325.000	Local	40.209489	1,983,333.05	270.070000	13,321,202.75	11,337,869.70	0.66
		Base	40.209489	1,983,333.05	270.070000	13,321,202.75	11,337,869.70	0.66
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	6,106.000	Local	50.205316	306,553.66	368.720000	2,251,404.32	1,944,850.66	0.11
		Base	50.205316	306,553.66	368.720000	2,251,404.32	1,944,850.66	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							
	71,749.000	Local	45.746835	3,282,289.63	32.740000	2,349,062.26	-933,227.37	0.12
		Base	45.746835	3,282,289.63	32.740000	2,349,062.26	-933,227.37	0.12
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	5,159.000	Local	186.425309	961,768.17	193.800000	999,814.20	38,046.03	0.05
		Base	186.425309	961,768.17	193.800000	999,814.20	38,046.03	0.05
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	17,548.000	Local	43.446527	762,399.66	69.280000	1,215,725.44	453,325.78	0.06
		Base	43.446527	762,399.66	69.280000	1,215,725.44	453,325.78	0.06
682680103	ONEOK INC COMMON STOCK USD.01							
	33,314.000	Local	39.596119	1,319,105.10	66.720000	2,222,710.08	903,604.98	0.11
		Base	39.596119	1,319,105.10	66.720000	2,222,710.08	903,604.98	0.11
68389X105	ORACLE CORP COMMON STOCK USD.01							
	175,084.000	Local	22.266244	3,898,462.98	49.460000	8,659,654.64	4,761,191.66	0.43
		Base	22.266244	3,898,462.98	49.460000	8,659,654.64	4,761,191.66	0.43
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	35,305.000	Local	80.763447	2,851,353.49	126.400000	4,462,552.00	1,611,198.51	0.22
		Base	80.763447	2,851,353.49	126.400000	4,462,552.00	1,611,198.51	0.22
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	19,041.000	Local	37.867181	721,029.00	104.450000	1,988,832.45	1,267,803.45	0.10
		Base	37.867181	721,029.00	104.450000	1,988,832.45	1,267,803.45	0.10
69351T106	PPL CORP COMMON STOCK USD.01							
	58,175.000	Local	26.434646	1,537,835.54	30.010000	1,745,831.75	207,996.21	0.09
		Base	26.434646	1,537,835.54	30.010000	1,745,831.75	207,996.21	0.09
693656100	PVH CORP COMMON STOCK USD1.0							
	5,986.000	Local	119.694138	716,489.11	74.110000	443,622.46	-272,866.65	0.02
		Base	119.694138	716,489.11	74.110000	443,622.46	-272,866.65	0.02
693718108	PACCAR INC COMMON STOCK USD1.0							
	27,890.000	Local	31.620340	881,891.29	66.900000	1,865,841.00	983,949.71	0.09
		Base	31.620340	881,891.29	66.900000	1,865,841.00	983,949.71	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
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	7,624.000	Local	110.051586	839,033.29	90.620000	690,886.88	-148,146.41	0.03
		Base	110.051586	839,033.29	90.620000	690,886.88	-148,146.41	0.03
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	10,369.000	Local	53.780486	557,649.86	184.770000	1,915,880.13	1,358,230.27	0.10
		Base	53.780486	557,649.86	184.770000	1,915,880.13	1,358,230.27	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01							
	25,707.000	Local	34.685536	891,661.08	77.480000	1,991,778.36	1,100,117.28	0.10
		Base	34.685536	891,661.08	77.480000	1,991,778.36	1,100,117.28	0.10
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,938.000	Local	318.402501	1,253,869.05	282.650000	1,113,075.70	-140,793.35	0.06
		Base	318.402501	1,253,869.05	282.650000	1,113,075.70	-140,793.35	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	94,872.000	Local	24.468685	2,321,393.06	107.990000	10,245,227.28	7,923,834.22	0.51
		Base	24.468685	2,321,393.06	107.990000	10,245,227.28	7,923,834.22	0.51
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	35,794.000	Local	16.541271	592,078.24	13.990000	500,758.06	-91,320.18	0.02
		Base	16.541271	592,078.24	13.990000	500,758.06	-91,320.18	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	112,460.000	Local	55.700500	6,264,078.27	132.030000	14,848,093.80	8,584,015.53	0.74
		Base	55.700500	6,264,078.27	132.030000	14,848,093.80	8,584,015.53	0.74
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	8,951.000	Local	29.384456	263,020.27	86.440000	773,724.44	510,704.17	0.04
		Base	29.384456	263,020.27	86.440000	773,724.44	510,704.17	0.04
717081103	PFIZER INC COMMON STOCK USD.05							
	446,268.000	Local	28.523840	12,729,277.19	33.420000	14,914,276.56	2,184,999.37	0.74
		Base	28.523840	12,729,277.19	33.420000	14,914,276.56	2,184,999.37	0.74
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	125,478.000	Local	41.985743	5,268,287.09	81.870000	10,272,883.86	5,004,596.77	0.51
		Base	41.985743	5,268,287.09	81.870000	10,272,883.86	5,004,596.77	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
718546104	PHILLIPS 66 COMMON STOCK							
	35,817.000	Local	35.756813	1,280,701.78	74.860000	2,681,260.62	1,400,558.84	0.13
		Base	35.756813	1,280,701.78	74.860000	2,681,260.62	1,400,558.84	0.13
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	9,067.000	Local	44.720396	405,479.83	89.490000	811,405.83	405,926.00	0.04
		Base	44.720396	405,479.83	89.490000	811,405.83	405,926.00	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	13,345.000	Local	93.902597	1,253,130.16	122.780000	1,638,499.10	385,368.94	0.08
		Base	93.902597	1,253,130.16	122.780000	1,638,499.10	385,368.94	0.08
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	18,852.000	Local	43.105177	812,618.79	118.010000	2,224,724.52	1,412,105.73	0.11
		Base	43.105177	812,618.79	118.010000	2,224,724.52	1,412,105.73	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	20,820.000	Local	33.245067	692,162.29	44.390000	924,199.80	232,037.51	0.05
		Base	33.245067	692,162.29	44.390000	924,199.80	232,037.51	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	201,302.000	Local	57.869391	11,649,224.12	113.230000	22,793,425.46	11,144,201.34	1.14
		Base	57.869391	11,649,224.12	113.230000	22,793,425.46	11,144,201.34	1.14
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	46,956.000	Local	19.896263	934,248.94	73.160000	3,435,300.96	2,501,052.02	0.17
		Base	19.896263	934,248.94	73.160000	3,435,300.96	2,501,052.02	0.17
74340W103	PROLOGIS INC REIT USD.01							
	59,438.000	Local	53.620938	3,187,121.32	84.280000	5,009,434.64	1,822,313.32	0.25
		Base	53.620938	3,187,121.32	84.280000	5,009,434.64	1,822,313.32	0.25
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	32,399.000	Local	50.457148	1,634,761.13	75.450000	2,444,504.55	809,743.42	0.12
		Base	50.457148	1,634,761.13	75.450000	2,444,504.55	809,743.42	0.12
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	40,667.000	Local	30.669055	1,247,218.46	51.310000	2,086,623.77	839,405.31	0.10
		Base	30.669055	1,247,218.46	51.310000	2,086,623.77	839,405.31	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
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	12,070.000	105.273973	1,270,656.85	209.120000	2,524,078.40	1,253,421.55	0.13
		Base		105.273973	1,270,656.85	209.120000	2,524,078.40	1,253,421.55	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	20,553.000	18.401738	378,210.92	40.200000	826,230.60	448,019.68	0.04
		Base		18.401738	378,210.92	40.200000	826,230.60	448,019.68	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	9,338.000	80.994134	756,323.22	100.580000	939,216.04	182,892.82	0.05
		Base		80.994134	756,323.22	100.580000	939,216.04	182,892.82	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	92,100.000	44.605765	4,108,190.99	78.300000	7,211,430.00	3,103,239.01	0.36
		Base		44.605765	4,108,190.99	78.300000	7,211,430.00	3,103,239.01	0.36
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	11,465.000	24.185635	277,288.31	38.130000	437,160.45	159,872.14	0.02
		Base		24.185635	277,288.31	38.130000	437,160.45	159,872.14	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	10,818.000	47.428429	513,080.75	106.060000	1,147,357.08	634,276.33	0.06
		Base		47.428429	513,080.75	106.060000	1,147,357.08	634,276.33	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	4,007.000	96.507058	386,703.78	105.510000	422,778.57	36,074.79	0.02
		Base		96.507058	386,703.78	105.510000	422,778.57	36,074.79	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	9,946.000	78.431751	780,082.20	83.630000	831,783.98	51,701.78	0.04
		Base		78.431751	780,082.20	83.630000	831,783.98	51,701.78	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	22,378.000	48.609868	1,087,791.62	188.560000	4,219,595.68	3,131,804.06	0.21
		Base		48.609868	1,087,791.62	188.560000	4,219,595.68	3,131,804.06	0.21
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	26,207.000	54.314590	1,423,422.46	72.390000	1,897,124.73	473,702.27	0.09
		Base		54.314590	1,423,422.46	72.390000	1,897,124.73	473,702.27	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
758849103	REGENCY CENTERS CORP REIT USD.01							
	13,494.000	Local	67.981556	917,343.11	57.440000	775,095.36	-142,247.75	0.04
		Base	67.981556	917,343.11	57.440000	775,095.36	-142,247.75	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	6,408.000	Local	256.621050	1,644,427.69	444.570000	2,848,804.56	1,204,376.87	0.14
		Base	256.621050	1,644,427.69	444.570000	2,848,804.56	1,204,376.87	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	77,792.000	Local	12.797216	995,521.02	13.520000	1,051,747.84	56,226.82	0.05
		Base	12.797216	995,521.02	13.520000	1,051,747.84	56,226.82	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	16,978.000	Local	24.472914	415,501.14	90.260000	1,532,434.28	1,116,933.14	0.08
		Base	24.472914	415,501.14	90.260000	1,532,434.28	1,116,933.14	0.08
761152107	RESMED INC COMMON STOCK USD.004							
	11,571.000	Local	78.962328	913,673.10	158.960000	1,839,326.16	925,653.06	0.09
		Base	78.962328	913,673.10	158.960000	1,839,326.16	925,653.06	0.09
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	9,484.000	Local	30.060413	285,092.96	50.410000	478,088.44	192,995.48	0.02
		Base	30.060413	285,092.96	50.410000	478,088.44	192,995.48	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	9,320.000	Local	47.284705	440,693.45	183.500000	1,710,220.00	1,269,526.55	0.09
		Base	47.284705	440,693.45	183.500000	1,710,220.00	1,269,526.55	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
	11,345.000	Local	39.842193	452,009.68	37.440000	424,756.80	-27,252.88	0.02
		Base	39.842193	452,009.68	37.440000	424,756.80	-27,252.88	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	8,400.000	Local	85.992104	722,333.67	351.700000	2,954,280.00	2,231,946.33	0.15
		Base	85.992104	722,333.67	351.700000	2,954,280.00	2,231,946.33	0.15
778296103	ROSS STORES INC COMMON STOCK USD.01							
	29,208.000	Local	14.867751	434,257.28	108.780000	3,177,246.24	2,742,988.96	0.16
		Base	14.867751	434,257.28	108.780000	3,177,246.24	2,742,988.96	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
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	19,703.000	44.126807	869,430.47	265.910000	5,239,224.73	4,369,794.26	0.26
		Base		44.126807	869,430.47	265.910000	5,239,224.73	4,369,794.26	0.26
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	9,084.000	154.449013	1,403,014.83	265.090000	2,408,077.56	1,005,062.73	0.12
		Base		154.449013	1,403,014.83	265.090000	2,408,077.56	1,005,062.73	0.12
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	6,553.000	131.416939	861,175.20	78.440000	514,017.32	-347,157.88	0.03
		Base		131.416939	861,175.20	78.440000	514,017.32	-347,157.88	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1								
		Local	35,450.000	298.976443	10,598,714.90	296.260000	10,502,417.00	-96,297.90	0.52
		Base		298.976443	10,598,714.90	296.260000	10,502,417.00	-96,297.90	0.52
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,165.000	264.867455	1,103,172.95	208.160000	866,986.40	-236,186.55	0.04
		Base		264.867455	1,103,172.95	208.160000	866,986.40	-236,186.55	0.04
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	71,605.000	63.315194	4,533,684.45	170.400000	12,201,492.00	7,667,807.55	0.61
		Base		63.315194	4,533,684.45	170.400000	12,201,492.00	7,667,807.55	0.61
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	11,776.000	54.542221	642,289.19	60.940000	717,629.44	75,340.25	0.04
		Base		54.542221	642,289.19	60.940000	717,629.44	75,340.25	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	111,624.000	84.287292	9,408,484.65	27.090000	3,023,894.16	-6,384,590.49	0.15
		Base		84.287292	9,408,484.65	27.090000	3,023,894.16	-6,384,590.49	0.15
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	92,321.000	22.170460	2,046,799.01	40.750000	3,762,080.75	1,715,281.74	0.19
		Base		22.170460	2,046,799.01	40.750000	3,762,080.75	1,715,281.74	0.19
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	12,403.000	24.247388	300,740.35	30.310000	375,934.93	75,194.58	0.02
		Base		24.247388	300,740.35	30.310000	375,934.93	75,194.58	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
816851109	SEMPRA ENERGY COMMON STOCK							
	22,706.000	Local	62.544096	1,420,126.25	139.780000	3,173,844.68	1,753,718.43	0.16
		Base	62.544096	1,420,126.25	139.780000	3,173,844.68	1,753,718.43	0.16
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	15,233.000	Local	279.030194	4,250,466.95	326.090000	4,967,328.97	716,862.02	0.25
		Base	279.030194	4,250,466.95	326.090000	4,967,328.97	716,862.02	0.25
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	6,625.000	Local	88.123994	583,821.46	516.750000	3,423,468.75	2,839,647.29	0.17
		Base	88.123994	583,821.46	516.750000	3,423,468.75	2,839,647.29	0.17
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	24,688.000	Local	86.275099	2,129,959.65	123.080000	3,038,599.04	908,639.39	0.15
		Base	86.275099	2,129,959.65	123.080000	3,038,599.04	908,639.39	0.15
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	13,716.000	Local	92.616537	1,270,328.42	100.180000	1,374,068.88	103,740.46	0.07
		Base	92.616537	1,270,328.42	100.180000	1,374,068.88	103,740.46	0.07
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	11,056.000	Local	53.821624	595,051.88	39.550000	437,264.80	-157,787.08	0.02
		Base	53.821624	595,051.88	39.550000	437,264.80	-157,787.08	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
	9,201.000	Local	64.515514	593,607.24	102.990000	947,610.99	354,003.75	0.05
		Base	64.515514	593,607.24	102.990000	947,610.99	354,003.75	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0							
	4,421.000	Local	50.123809	221,597.36	144.750000	639,939.75	418,342.39	0.03
		Base	50.123809	221,597.36	144.750000	639,939.75	418,342.39	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
	84,376.000	Local	35.264691	2,975,493.55	60.360000	5,092,935.36	2,117,441.81	0.25
		Base	35.264691	2,975,493.55	60.360000	5,092,935.36	2,117,441.81	0.25
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
	38,065.000	Local	14.208160	540,833.60	46.190000	1,758,222.35	1,217,388.75	0.09
		Base	14.208160	540,833.60	46.190000	1,758,222.35	1,217,388.75	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
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
	1.000	Local	50.000000	50.00	53.890000	53.89	3.89	0.00
		Base	50.000000	50.00	53.890000	53.89	3.89	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
	12,267.000	Local	57.967857	711,091.70	143.700000	1,762,767.90	1,051,676.20	0.09
		Base	57.967857	711,091.70	143.700000	1,762,767.90	1,051,676.20	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001							
	95,340.000	Local	15.103096	1,439,929.22	78.430000	7,477,516.20	6,037,586.98	0.37
		Base	15.103096	1,439,929.22	78.430000	7,477,516.20	6,037,586.98	0.37
857477103	STATE STREET CORP COMMON STOCK USD1.0							
	29,294.000	Local	55.497872	1,625,754.65	68.110000	1,995,214.34	369,459.69	0.10
		Base	55.497872	1,625,754.65	68.110000	1,995,214.34	369,459.69	0.10
863667101	STRYKER CORP COMMON STOCK USD.1							
	25,899.000	Local	64.711295	1,675,957.83	190.590000	4,936,090.41	3,260,132.58	0.25
		Base	64.711295	1,675,957.83	190.590000	4,936,090.41	3,260,132.58	0.25
871607107	SYNOPSYS INC COMMON STOCK USD.01							
	12,134.000	Local	72.023178	873,929.24	137.930000	1,673,642.62	799,713.38	0.08
		Base	72.023178	873,929.24	137.930000	1,673,642.62	799,713.38	0.08
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	47,884.000	Local	31.794227	1,522,434.75	29.100000	1,393,424.40	-129,010.35	0.07
		Base	31.794227	1,522,434.75	29.100000	1,393,424.40	-129,010.35	0.07
871829107	SYSCO CORP COMMON STOCK USD1.0							
	41,095.000	Local	32.951828	1,354,155.37	66.650000	2,738,981.75	1,384,826.38	0.14
		Base	32.951828	1,354,155.37	66.650000	2,738,981.75	1,384,826.38	0.14
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	97,850.000	Local	9.577986	937,205.90	59.800000	5,851,430.00	4,914,224.10	0.29
		Base	9.577986	937,205.90	59.800000	5,851,430.00	4,914,224.10	0.29
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	25,498.000	Local	77.844860	1,984,888.25	90.160000	2,298,899.68	314,011.43	0.11
		Base	77.844860	1,984,888.25	90.160000	2,298,899.68	314,011.43	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
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	9,100.000	Local	107.566624	978,856.28	107.480000	978,068.00	-788.28	0.05
		Base	107.566624	978,856.28	107.480000	978,068.00	-788.28	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
	22,299.000	Local	32.924141	734,175.43	23.450000	522,911.55	-211,263.88	0.03
		Base	32.924141	734,175.43	23.450000	522,911.55	-211,263.88	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
	40,917.000	Local	46.721566	1,911,706.33	103.000000	4,214,451.00	2,302,744.67	0.21
		Base	46.721566	1,911,706.33	103.000000	4,214,451.00	2,302,744.67	0.21
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,722.000	Local	260.267233	968,714.64	335.020000	1,246,944.44	278,229.80	0.06
		Base	260.267233	968,714.64	335.020000	1,246,944.44	278,229.80	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	75,384.000	Local	36.691292	2,765,936.32	114.140000	8,604,329.76	5,838,393.44	0.43
		Base	36.691292	2,765,936.32	114.140000	8,604,329.76	5,838,393.44	0.43
883203101	TEXTRON INC COMMON STOCK USD.125							
	18,451.000	Local	32.205622	594,225.94	40.600000	749,110.60	154,884.66	0.04
		Base	32.205622	594,225.94	40.600000	749,110.60	154,884.66	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	32,318.000	Local	66.179759	2,138,797.45	290.800000	9,398,074.40	7,259,276.95	0.47
		Base	66.179759	2,138,797.45	290.800000	9,398,074.40	7,259,276.95	0.47
88579Y101	3M CO COMMON STOCK USD.01							
	46,384.000	Local	76.089206	3,529,321.75	149.240000	6,922,348.16	3,393,026.41	0.35
		Base	76.089206	3,529,321.75	149.240000	6,922,348.16	3,393,026.41	0.35
886547108	TIFFANY + CO COMMON STOCK USD.01							
	8,698.000	Local	52.234058	454,331.84	133.590000	1,161,965.82	707,633.98	0.06
		Base	52.234058	454,331.84	133.590000	1,161,965.82	707,633.98	0.06
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	9,536.000	Local	72.267027	689,138.37	88.510000	844,031.36	154,892.99	0.04
		Base	72.267027	689,138.37	88.510000	844,031.36	154,892.99	0.04

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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
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	4,014.000	Local	276.957093	1,111,705.77	557.810000	2,239,049.34	1,127,343.57	0.11
		Base	276.957093	1,111,705.77	557.810000	2,239,049.34	1,127,343.57	0.11
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	20,761.000	Local	45.244788	939,327.05	119.810000	2,487,375.41	1,548,048.36	0.12
		Base	45.244788	939,327.05	119.810000	2,487,375.41	1,548,048.36	0.12
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	108,121.000	Local	33.212544	3,590,973.43	46.140000	4,988,702.94	1,397,729.51	0.25
		Base	33.212544	3,590,973.43	46.140000	4,988,702.94	1,397,729.51	0.25
90184L102	TWITTER INC COMMON STOCK USD.000005							
	62,847.000	Local	38.199097	2,400,698.67	33.200000	2,086,520.40	-314,178.27	0.10
		Base	38.199097	2,400,698.67	33.200000	2,086,520.40	-314,178.27	0.10
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	23,775.000	Local	24.065650	572,160.82	67.830000	1,612,658.25	1,040,497.43	0.08
		Base	24.065650	572,160.82	67.830000	1,612,658.25	1,040,497.43	0.08
902653104	UDR INC REIT USD.01							
	23,577.000	Local	36.928023	870,652.00	44.980000	1,060,493.46	189,841.46	0.05
		Base	36.928023	870,652.00	44.980000	1,060,493.46	189,841.46	0.05
902973304	US BANCORP COMMON STOCK USD.01							
	114,527.000	Local	26.711916	3,059,235.61	46.440000	5,318,633.88	2,259,398.27	0.27
		Base	26.711916	3,059,235.61	46.440000	5,318,633.88	2,259,398.27	0.27
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	4,609.000	Local	210.668863	970,972.79	257.090000	1,184,927.81	213,955.02	0.06
		Base	210.668863	970,972.79	257.090000	1,184,927.81	213,955.02	0.06
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	15,182.000	Local	28.029830	425,548.88	14.190000	215,432.58	-210,116.30	0.01
		Base	28.029830	425,548.88	14.190000	215,432.58	-210,116.30	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	15,714.000	Local	25.417202	399,405.91	12.480000	196,110.72	-203,295.19	0.01
		Base	25.417202	399,405.91	12.480000	196,110.72	-203,295.19	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
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	56,029.000	Local	28.007855	1,569,252.11	159.810000	8,953,994.49	7,384,742.38	0.45
		Base	28.007855	1,569,252.11	159.810000	8,953,994.49	7,384,742.38	0.45
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	17,539.000	Local	57.128495	1,001,976.68	61.590000	1,080,227.01	78,250.33	0.05
		Base	57.128495	1,001,976.68	61.590000	1,080,227.01	78,250.33	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	56,721.000	Local	72.034418	4,085,864.21	90.490000	5,132,683.29	1,046,819.08	0.26
		Base	72.034418	4,085,864.21	90.490000	5,132,683.29	1,046,819.08	0.26
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	6,089.000	Local	114.747307	698,696.35	132.480000	806,670.72	107,974.37	0.04
		Base	114.747307	698,696.35	132.480000	806,670.72	107,974.37	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0							
	65,378.000	Local	65.644398	4,291,699.47	130.590000	8,537,713.02	4,246,013.55	0.43
		Base	65.644398	4,291,699.47	130.590000	8,537,713.02	4,246,013.55	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	76,092.000	Local	46.545611	3,541,748.66	254.960000	19,400,416.32	15,858,667.66	0.97
		Base	46.545611	3,541,748.66	254.960000	19,400,416.32	15,858,667.66	0.97
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	6,464.000	Local	114.366459	739,264.79	123.740000	799,855.36	60,590.57	0.04
		Base	114.366459	739,264.79	123.740000	799,855.36	60,590.57	0.04
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	16,613.000	Local	24.050143	399,545.03	23.310000	387,249.03	-12,296.00	0.02
		Base	24.050143	399,545.03	23.310000	387,249.03	-12,296.00	0.02
918204108	VF CORP COMMON STOCK							
	26,330.000	Local	25.975787	683,942.48	72.000000	1,895,760.00	1,211,817.52	0.09
		Base	25.975787	683,942.48	72.000000	1,895,760.00	1,211,817.52	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	33,096.000	Local	31.217629	1,033,178.64	66.250000	2,192,610.00	1,159,431.36	0.11
		Base	31.217629	1,033,178.64	66.250000	2,192,610.00	1,159,431.36	0.11

Base Currency: USD - US DOLLAR

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92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
	7,312.000	Local	47.348594	346,212.92	122.970000	899,156.64	552,943.72	0.04
		Base	47.348594	346,212.92	122.970000	899,156.64	552,943.72	0.04
92276F100	VENTAS INC REIT USD.25							
	29,959.000	Local	45.016353	1,348,644.91	53.770000	1,610,895.43	262,250.52	0.08
		Base	45.016353	1,348,644.91	53.770000	1,610,895.43	262,250.52	0.08
92343E102	VERISIGN INC COMMON STOCK USD.001							
	8,327.000	Local	54.494386	453,774.75	189.750000	1,580,048.25	1,126,273.50	0.08
		Base	54.494386	453,774.75	189.750000	1,580,048.25	1,126,273.50	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	333,377.000	Local	43.045239	14,350,292.75	54.160000	18,055,698.32	3,705,405.57	0.90
		Base	43.045239	14,350,292.75	54.160000	18,055,698.32	3,705,405.57	0.90
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	13,229.000	Local	85.077317	1,125,487.82	155.110000	2,051,950.19	926,462.37	0.10
		Base	85.077317	1,125,487.82	155.110000	2,051,950.19	926,462.37	0.10
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	20,725.000	Local	86.047676	1,783,338.08	224.030000	4,643,021.75	2,859,683.67	0.23
		Base	86.047676	1,783,338.08	224.030000	4,643,021.75	2,859,683.67	0.23
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	43,767.000	Local	51.862361	2,269,859.94	24.610000	1,077,105.87	-1,192,754.07	0.05
		Base	51.862361	2,269,859.94	24.610000	1,077,105.87	-1,192,754.07	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	138,242.000	Local	27.660697	3,823,870.10	181.760000	25,126,865.92	21,302,995.82	1.25
		Base	27.660697	3,823,870.10	181.760000	25,126,865.92	21,302,995.82	1.25
929042109	VORNADO REALTY TRUST REIT USD.04							
	12,763.000	Local	59.779821	762,969.86	53.580000	683,841.54	-79,128.32	0.03
		Base	59.779821	762,969.86	53.580000	683,841.54	-79,128.32	0.03
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	10,665.000	Local	60.398645	644,151.55	120.260000	1,282,572.90	638,421.35	0.06
		Base	60.398645	644,151.55	120.260000	1,282,572.90	638,421.35	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
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	25,390.000	Local	37.299753	947,040.73	92.330000	2,344,258.70	1,397,217.97	0.12
		Base	37.299753	947,040.73	92.330000	2,344,258.70	1,397,217.97	0.12
929740108	WABTEC CORP COMMON STOCK USD.01							
	14,689.000	Local	72.907276	1,070,934.98	68.700000	1,009,134.30	-61,800.68	0.05
		Base	72.907276	1,070,934.98	68.700000	1,009,134.30	-61,800.68	0.05
931142103	WALMART INC COMMON STOCK USD.1							
	114,330.000	Local	56.495079	6,459,082.36	107.680000	12,311,054.40	5,851,972.04	0.61
		Base	56.495079	6,459,082.36	107.680000	12,311,054.40	5,851,972.04	0.61
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	60,577.000	Local	41.299687	2,501,811.12	45.760000	2,772,003.52	270,192.40	0.14
		Base	41.299687	2,501,811.12	45.760000	2,772,003.52	270,192.40	0.14
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	31,446.000	Local	32.177959	1,011,868.09	110.810000	3,484,531.26	2,472,663.17	0.17
		Base	32.177959	1,011,868.09	110.810000	3,484,531.26	2,472,663.17	0.17
941848103	WATERS CORP COMMON STOCK USD.01							
	5,197.000	Local	53.756025	279,370.06	194.890000	1,012,843.33	733,473.27	0.05
		Base	53.756025	279,370.06	194.890000	1,012,843.33	733,473.27	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	309,694.000	Local	38.581161	11,948,354.13	40.850000	12,650,999.90	702,645.77	0.63
		Base	38.581161	11,948,354.13	40.850000	12,650,999.90	702,645.77	0.63
95040Q104	WELLTOWER INC REIT USD1.0							
	32,687.000	Local	58.046824	1,897,376.53	74.820000	2,445,641.34	548,264.81	0.12
		Base	58.046824	1,897,376.53	74.820000	2,445,641.34	548,264.81	0.12
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	24,027.000	Local	40.993802	984,958.07	55.560000	1,334,940.12	349,982.05	0.07
		Base	40.993802	984,958.07	55.560000	1,334,940.12	349,982.05	0.07
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	33,842.000	Local	17.374432	587,985.52	22.390000	757,722.38	169,736.86	0.04
		Base	17.374432	587,985.52	22.390000	757,722.38	169,736.86	0.04

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96145D105	WESTROCK CO COMMON STOCK							
	20,758.000	Local	44.223479	917,990.98	33.250000	690,203.50	-227,787.48	0.03
		Base	44.223479	917,990.98	33.250000	690,203.50	-227,787.48	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
	59,937.000	Local	27.940438	1,674,666.06	25.980000	1,557,163.26	-117,502.80	0.08
		Base	27.940438	1,674,666.06	25.980000	1,557,163.26	-117,502.80	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	5,125.000	Local	93.281305	478,066.69	127.860000	655,282.50	177,215.81	0.03
		Base	93.281305	478,066.69	127.860000	655,282.50	177,215.81	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	97,912.000	Local	28.612306	2,801,488.09	19.050000	1,865,223.60	-936,264.49	0.09
		Base	28.612306	2,801,488.09	19.050000	1,865,223.60	-936,264.49	0.09
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	50.950000	454,932.55	284,962.34	0.02
		Base	19.035750	169,970.21	50.950000	454,932.55	284,962.34	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	7,793.000	Local	88.217428	687,478.42	107.980000	841,488.14	154,009.72	0.04
		Base	88.217428	687,478.42	107.980000	841,488.14	154,009.72	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	42,269.000	Local	25.610121	1,082,514.20	62.320000	2,634,204.08	1,551,689.88	0.13
		Base	25.610121	1,082,514.20	62.320000	2,634,204.08	1,551,689.88	0.13
983919101	XILINX INC COMMON STOCK USD.01							
	20,251.000	Local	39.586291	801,661.98	83.490000	1,690,755.99	889,094.01	0.08
		Base	39.586291	801,661.98	83.490000	1,690,755.99	889,094.01	0.08
98419M100	XYLEM INC COMMON STOCK							
	14,508.000	Local	29.476628	427,646.92	77.340000	1,122,048.72	694,401.80	0.06
		Base	29.476628	427,646.92	77.340000	1,122,048.72	694,401.80	0.06
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	14,914.000	Local	36.222185	540,217.66	32.200000	480,230.80	-59,986.86	0.02
		Base	36.222185	540,217.66	32.200000	480,230.80	-59,986.86	0.02

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988498101	YUM BRANDS INC COMMON STOCK								
		Local	24,348.000	22.973323	559,354.46	89.250000	2,173,059.00	1,613,704.54	0.11
		Base		22.973323	559,354.46	89.250000	2,173,059.00	1,613,704.54	0.11
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	4,354.000	252.490000	1,099,341.46	210.970000	918,563.38	-180,778.08	0.05
		Base		252.490000	1,099,341.46	210.970000	918,563.38	-180,778.08	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	16,538.000	72.141362	1,193,073.85	136.150000	2,251,648.70	1,058,574.85	0.11
		Base		72.141362	1,193,073.85	136.150000	2,251,648.70	1,058,574.85	0.11
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	13,723.000	37.224810	510,836.07	39.950000	548,233.85	37,397.78	0.03
		Base		37.224810	510,836.07	39.950000	548,233.85	37,397.78	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	38,371.000	34.301596	1,316,186.55	133.230000	5,112,168.33	3,795,981.78	0.25
		Base		34.301596	1,316,186.55	133.230000	5,112,168.33	3,795,981.78	0.25
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	7,486.000	30.845590	230,910.09	114.990000	860,815.14	629,905.05	0.04
		Base		30.845590	230,910.09	114.990000	860,815.14	629,905.05	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	26,469.000	170.249347	4,506,329.96	190.670000	5,046,844.23	540,514.27	0.25
		Base		170.249347	4,506,329.96	190.670000	5,046,844.23	540,514.27	0.25
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	130,574.000	11.181780	1,460,049.80	9.320000	1,216,949.68	-243,100.12	0.06
		Base		11.181780	1,460,049.80	9.320000	1,216,949.68	-243,100.12	0.06
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	18,858.000	43.102278	812,822.75	208.000000	3,922,464.00	3,109,641.25	0.20
		Base		43.102278	812,822.75	208.000000	3,922,464.00	3,109,641.25	0.20
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	51,173.000	71.189849	3,642,998.15	180.590000	9,241,332.07	5,598,333.92	0.46
		Base		71.189849	3,642,998.15	180.590000	9,241,332.07	5,598,333.92	0.46

Base Currency: USD - US DOLLAR

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G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	12,225.000	Local	79.058177	966,486.21	25.820000	315,649.50	-650,836.71	0.02
		Base	79.058177	966,486.21	25.820000	315,649.50	-650,836.71	0.02
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	33,302.000	Local	37.114238	1,235,978.37	90.720000	3,021,157.44	1,785,179.07	0.15
		Base	37.114238	1,235,978.37	90.720000	3,021,157.44	1,785,179.07	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	3,282.000	Local	254.152940	834,129.95	247.880000	813,542.16	-20,587.79	0.04
		Base	254.152940	834,129.95	247.880000	813,542.16	-20,587.79	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
	32,350.000	Local	48.409674	1,566,052.97	71.240000	2,304,614.00	738,561.03	0.11
		Base	48.409674	1,566,052.97	71.240000	2,304,614.00	738,561.03	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	29,971.000	Local	23.736247	711,399.06	14.400000	431,582.40	-279,816.66	0.02
		Base	23.736247	711,399.06	14.400000	431,582.40	-279,816.66	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	48,849.000	Local	37.102295	1,812,410.01	36.570000	1,786,407.93	-26,002.08	0.09
		Base	37.102295	1,812,410.01	36.570000	1,786,407.93	-26,002.08	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	43,321.000	Local	160.533446	6,954,469.41	191.010000	8,274,744.21	1,320,274.80	0.41
		Base	160.533446	6,954,469.41	191.010000	8,274,744.21	1,320,274.80	0.41
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	108,151.000	Local	75.439388	8,158,845.27	100.670000	10,887,561.17	2,728,715.90	0.54
		Base	75.439388	8,158,845.27	100.670000	10,887,561.17	2,728,715.90	0.54
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,575.000	Local	33.899167	697,475.36	78.110000	1,607,113.25	909,637.89	0.08
		Base	33.899167	697,475.36	78.110000	1,607,113.25	909,637.89	0.08
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	28,742.000	Local	38.062424	1,093,990.18	18.210000	523,391.82	-570,598.36	0.03
		Base	38.062424	1,093,990.18	18.210000	523,391.82	-570,598.36	0.03

& 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
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	17,224.000	Local	55.215559	951,032.79	37.260000	641,766.24	-309,266.55	0.03
		Base	55.215559	951,032.79	37.260000	641,766.24	-309,266.55	0.03
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
	18,660.000	Local	28.832499	538,014.44	47.950000	894,747.00	356,732.56	0.04
		Base	28.832499	538,014.44	47.950000	894,747.00	356,732.56	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	13,562.000	Local	27.253412	369,610.78	39.390000	534,207.18	164,596.40	0.03
		Base	27.253412	369,610.78	39.390000	534,207.18	164,596.40	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,821.000	Local	149.840000	1,022,058.64	158.620000	1,081,947.02	59,888.38	0.05
		Base	149.840000	1,022,058.64	158.620000	1,081,947.02	59,888.38	0.05
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
	33,839.000	Local	34.831530	1,178,664.13	14.840000	502,170.76	-676,493.37	0.03
		Base	34.831530	1,178,664.13	14.840000	502,170.76	-676,493.37	0.03
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	19,326.000	Local	37.414499	723,072.60	129.040000	2,493,827.04	1,770,754.44	0.12
		Base	37.414499	723,072.60	129.040000	2,493,827.04	1,770,754.44	0.12
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	10,352.000	Local	127.714943	1,322,105.09	189.250000	1,959,116.00	637,010.91	0.10
		Base	127.714943	1,322,105.09	189.250000	1,959,116.00	637,010.91	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	10,955.000	Local	116.339679	1,274,501.18	50.690000	555,308.95	-719,192.23	0.03
		Base	116.339679	1,274,501.18	50.690000	555,308.95	-719,192.23	0.03
H1467J104	CHUBB LTD COMMON STOCK							
	36,387.000	Local	77.710038	2,827,635.15	145.030000	5,277,206.61	2,449,571.46	0.26
		Base	77.710038	2,827,635.15	145.030000	5,277,206.61	2,449,571.46	0.26
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	11,602.000	Local	52.480083	608,873.92	88.390000	1,025,500.78	416,626.86	0.05
		Base	52.480083	608,873.92	88.390000	1,025,500.78	416,626.86	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
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
			26,969.000	37.100303	1,000,558.08	82.870000	2,234,921.03	1,234,362.95	0.11
		Base		37.100303	1,000,558.08	82.870000	2,234,921.03	1,234,362.95	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
			20,726.000	55.863284	1,157,822.42	71.460000	1,481,079.96	323,257.54	0.07
		Base		55.863284	1,157,822.42	71.460000	1,481,079.96	323,257.54	0.07
N59465109	MYLAN NV COMMON STOCK EUR.01								
			41,519.000	52.403300	2,175,732.60	17.190000	713,711.61	-1,462,020.99	0.04
		Base		52.403300	2,175,732.60	17.190000	713,711.61	-1,462,020.99	0.04
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
			13,900.000	81.360614	1,130,912.53	80.410000	1,117,699.00	-13,213.53	0.06
		Base		81.360614	1,130,912.53	80.410000	1,117,699.00	-13,213.53	0.06
US DOLLAR Total									
			22,943,883.000		1,012,347,991.44		2,000,365,880.23	988,017,888.79	99.72
		Base			1,012,347,991.44		2,000,365,880.23	988,017,888.79	99.72
EQUITY Total									
			22,943,883.000	Base	1,012,347,991.44		2,000,365,880.23	988,017,888.79	99.72

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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									
		28,508,910.000	Base		1,017,916,932.16		2,005,935,359.25	988,018,427.09	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								
			28,125.000	1.000000	28,125.00	1.000000	28,125.00	0.00	0.00
		Base		1.000000	28,125.00	1.000000	28,125.00	0.00	0.00
US DOLLAR Total									
			28,125.000		28,125.00		28,125.00	0.00	0.00
		Base			28,125.00		28,125.00	0.00	0.00
CASH Total									
			28,125.000	Base	28,125.00		28,125.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
22599G006	CREDIT AGRICOLE REPO REPO					1.560000	02 Mar 2020		
			8,414,231.600	100.000000	8,414,231.60	100.000000	8,414,231.60	0.00	0.74
		Base		100.000000	8,414,231.60	100.000000	8,414,231.60	0.00	0.74
912796SV2	TREASURY BILL 06/20 0.00000					1.710000	18 Jun 2020		
			20,000,000.000	99.482250	19,896,450.00	99.659610	19,931,922.00	35,472.00	1.75
		Base		99.482250	19,896,450.00	99.659610	19,931,922.00	35,472.00	1.75
912796TK5	TREASURY BILL 03/20 0.00000					1.493000	12 Mar 2020		
			20,000,000.000	99.954381	19,990,876.11	99.964060	19,992,812.00	1,935.89	1.75
		Base		99.954381	19,990,876.11	99.964060	19,992,812.00	1,935.89	1.75
912796TL3	TREASURY BILL 03/20 0.00000					1.518000	19 Mar 2020		
			20,000,000.000	99.924100	19,984,820.00	99.935170	19,987,034.00	2,214.00	1.75
		Base		99.924100	19,984,820.00	99.935170	19,987,034.00	2,214.00	1.75
912796UA5	TREASURY BILL 06/20 0.00000					1.505000	25 Jun 2020		
			25,000,000.000	99.515056	24,878,763.89	99.642480	24,910,620.00	31,856.11	2.18
		Base		99.515056	24,878,763.89	99.642480	24,910,620.00	31,856.11	2.18

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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
912796UB3	TREASURY BILL 07/20 0.00000				1.503000	02 Jul 2020		
	40,000,000.000	Local	99.486475	39,794,590.00	99.625990	39,850,396.00	55,806.00	3.49
		Base	99.486475	39,794,590.00	99.625990	39,850,396.00	55,806.00	3.49
912796WV7	TREASURY BILL 03/20 0.00000				1.507000	03 Mar 2020		
	25,000,000.000	Local	99.991628	24,997,906.94	100.000000	25,000,000.00	2,093.06	2.19
		Base	99.991628	24,997,906.94	100.000000	25,000,000.00	2,093.06	2.19
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.560000	09 Mar 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.19
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.19
978UHK000	DAIWA CAPITAL MARKETS REPO				1.560000	02 Mar 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.51
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.51
979QHT009	WELLS FARGO REPO				1.560000	03 Mar 2020		
	110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	9.63
		Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	9.63
US DOLLAR Total								
	493,414,231.600	Local		492,957,638.54		493,087,015.60	129,377.06	43.17
		Base		492,957,638.54		493,087,015.60	129,377.06	43.17
CASH EQUIVALENT Total								
	493,414,231.600	Base		492,957,638.54		493,087,015.60	129,377.06	43.17

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	2,108,621.190	Local	100.261643	2,114,138.26	100.562002	2,120,471.68	6,333.42	0.19
		Base	100.261643	2,114,138.26	100.562002	2,120,471.68	6,333.42	0.19
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	1,604,246.700	Local	102.738900	1,648,185.41	103.649773	1,662,798.06	14,612.65	0.15
Original Face:	15,000,000.000	Base	102.738900	1,648,185.41	103.649773	1,662,798.06	14,612.65	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
	2,275,585.450	Local	100.372919	2,284,071.53	101.906248	2,318,963.75	34,892.22	0.20
Original Face:	5,000,000.000	Base	100.372919	2,284,071.53	101.906248	2,318,963.75	34,892.22	0.20
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5				5.000000	20 May 2020		
	1,736.190	Local	100.182584	1,739.36	100.003802	1,736.26	-3.10	0.00
Original Face:	2,793,101.000	Base	100.182584	1,739.36	100.003802	1,736.26	-3.10	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5				5.000000	20 Jul 2020		
	4,418.010	Local	100.319827	4,432.14	100.011431	4,418.52	-13.62	0.00
Original Face:	1,680,083.000	Base	100.319827	4,432.14	100.011431	4,418.52	-13.62	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	7,256.350	Local	101.019934	7,330.36	106.281450	7,712.15	381.79	0.00
Original Face:	754,224.000	Base	101.019934	7,330.36	106.281450	7,712.15	381.79	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	11,507.360	Local	101.371644	11,665.20	106.950269	12,307.15	641.95	0.00
Original Face:	300,000.000	Base	101.371644	11,665.20	106.950269	12,307.15	641.95	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5				5.000000	20 May 2022		
	4,043.610	Local	101.509790	4,104.66	104.363055	4,220.03	115.37	0.00
Original Face:	1,048,917.000	Base	101.509790	4,104.66	104.363055	4,220.03	115.37	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
	7,580.480	Local	101.462308	7,691.33	106.631146	8,083.15	391.82	0.00
Original Face:	438,038.000	Base	101.462308	7,691.33	106.631146	8,083.15	391.82	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	7,266,414.900	Local	99.815239	7,252,989.42	103.841460	7,545,551.32	292,561.90	0.66
Original Face:	10,000,000.000	Base	99.815239	7,252,989.42	103.841460	7,545,551.32	292,561.90	0.66
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	678,331.280	Local	105.323874	714,444.78	106.757780	724,171.42	9,726.64	0.06
Original Face:	17,600,000.000	Base	105.323874	714,444.78	106.757780	724,171.42	9,726.64	0.06
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	2,089,613.500	Local	105.278341	2,199,910.43	107.927850	2,255,274.92	55,364.49	0.20
Original Face:	50,000,000.000	Base	105.278341	2,199,910.43	107.927850	2,255,274.92	55,364.49	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				2.047000	20 Jun 2042		
	1,036,854.480	Local	100.098327	1,037,873.99	100.035510	1,037,222.67	-651.32	0.09
Original Face:	10,000,000.000	Base	100.098327	1,037,873.99	100.035510	1,037,222.67	-651.32	0.09
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	14,391,524.850	Local	102.307883	14,723,664.35	100.998630	14,535,242.93	-188,421.42	1.27
Original Face:	41,570,000.000	Base	102.307883	14,723,664.35	100.998630	14,535,242.93	-188,421.42	1.27
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				1.958500	16 Jun 2037		
	1,542,642.530	Local	100.177457	1,545,380.05	99.718990	1,538,307.55	-7,072.50	0.13
Original Face:	32,313,742.000	Base	100.177457	1,545,380.05	99.718990	1,538,307.55	-7,072.50	0.13
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	1,079,960.640	Local	99.802151	1,077,823.95	100.185920	1,081,968.50	4,144.55	0.09
Original Face:	8,021,011.000	Base	99.802151	1,077,823.95	100.185920	1,081,968.50	4,144.55	0.09
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	766,643.980	Local	99.686774	764,242.65	100.137490	767,698.04	3,455.39	0.07
Original Face:	2,750,000.000	Base	99.686774	764,242.65	100.137490	767,698.04	3,455.39	0.07
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	872,994.110	Local	106.203974	927,154.44	109.927800	959,663.22	32,508.78	0.08
Original Face:	10,300,000.000	Base	106.203974	927,154.44	109.927800	959,663.22	32,508.78	0.08
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	8,024,751.800	Local	102.652543	8,237,611.79	102.246520	8,205,029.45	-32,582.34	0.72
Original Face:	10,000,000.000	Base	102.652543	8,237,611.79	102.246520	8,205,029.45	-32,582.34	0.72
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
	181,788.200	Local	103.268826	187,730.54	101.073770	183,740.19	-3,990.35	0.02
Original Face:	5,000,000.000	Base	103.268826	187,730.54	101.073770	183,740.19	-3,990.35	0.02
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				1.954380	20 Apr 2067		
	585,034.600	Local	100.000000	585,034.60	99.886400	584,370.00	-664.60	0.05
Original Face:	2,754,386.000	Base	100.000000	585,034.60	99.886400	584,370.00	-664.60	0.05
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.934380	20 Jun 2063		
	508,249.330	Local	100.000000	508,249.33	99.848890	507,481.31	-768.02	0.04
Original Face:	9,934,606.000	Base	100.000000	508,249.33	99.848890	507,481.31	-768.02	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
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	232,014.480	Local	100.922261	234,154.26	100.991600	234,315.14	160.88	0.02
Original Face:	8,000,000.000	Base	100.922261	234,154.26	100.991600	234,315.14	160.88	0.02
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	2,909,297.150	Local	100.127847	2,913,016.61	102.204360	2,973,428.53	60,411.92	0.26
Original Face:	5,000,000.000	Base	100.127847	2,913,016.61	102.204360	2,973,428.53	60,411.92	0.26
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	486,209.570	Local	105.353724	512,239.89	107.665590	523,480.40	11,240.51	0.05
Original Face:	7,350,000.000	Base	105.353724	512,239.89	107.665590	523,480.40	11,240.51	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	557,340.550	Local	99.967779	557,160.97	102.698550	572,380.66	15,219.69	0.05
Original Face:	5,000,000.000	Base	99.967779	557,160.97	102.698550	572,380.66	15,219.69	0.05
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	977,369.700	Local	99.806391	975,477.42	102.083870	997,736.81	22,259.39	0.09
Original Face:	10,000,000.000	Base	99.806391	975,477.42	102.083870	997,736.81	22,259.39	0.09
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	977,369.700	Local	101.004212	987,184.56	102.711930	1,003,875.28	16,690.72	0.09
Original Face:	10,000,000.000	Base	101.004212	987,184.56	102.711930	1,003,875.28	16,690.72	0.09
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	210,106.250	Local	101.912813	214,125.19	106.666090	224,112.12	9,986.93	0.02
Original Face:	5,000,000.000	Base	101.912813	214,125.19	106.666090	224,112.12	9,986.93	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	328,928.100	Local	99.913154	328,642.44	101.597050	334,181.25	5,538.81	0.03
Original Face:	5,000,000.000	Base	99.913154	328,642.44	101.597050	334,181.25	5,538.81	0.03
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	1,307,508.060	Local	99.825352	1,305,224.52	104.237390	1,362,912.28	57,687.76	0.12
Original Face:	10,815,142.000	Base	99.825352	1,305,224.52	104.237390	1,362,912.28	57,687.76	0.12
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	495,385.220	Local	102.297753	506,767.95	106.307420	526,631.25	19,863.30	0.05
Original Face:	5,648,629.000	Base	102.297753	506,767.95	106.307420	526,631.25	19,863.30	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				1.947000	20 Nov 2042		
	10,291,230.540	Local	100.000000	10,291,230.54	99.376450	10,227,059.57	-64,170.97	0.90
Original Face:	25,333,333.000	Base	100.000000	10,291,230.54	99.376450	10,227,059.57	-64,170.97	0.90
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				2.008500	16 Nov 2041		
	2,667,417.700	Local	100.139064	2,671,127.12	99.917980	2,665,229.88	-5,897.24	0.23
Original Face:	10,000,000.000	Base	100.139064	2,671,127.12	99.917980	2,665,229.88	-5,897.24	0.23
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	1,200,633.860	Local	104.362386	1,253,010.14	104.287730	1,252,113.80	-896.34	0.11
Original Face:	10,359,452.000	Base	104.362386	1,253,010.14	104.287730	1,252,113.80	-896.34	0.11
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				2.008500	16 Dec 2041		
	4,732,575.220	Local	100.139200	4,739,162.98	99.689290	4,717,870.64	-21,292.34	0.41
Original Face:	12,911,372.000	Base	100.139200	4,739,162.98	99.689290	4,717,870.64	-21,292.34	0.41
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040		
	0.040	Local	-3,075.000000	-1.23	100.000000	0.04	1.27	0.00
Original Face:	15,000,000.000	Base	-3,075.000000	-1.23	100.000000	0.04	1.27	0.00
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
	8,086,982.000	Local	101.218311	8,185,506.62	99.365770	8,035,691.93	-149,814.69	0.70
Original Face:	20,000,000.000	Base	101.218311	8,185,506.62	99.365770	8,035,691.93	-149,814.69	0.70
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	3,622,145.900	Local	95.441176	3,457,018.66	99.151050	3,591,395.69	134,377.03	0.31
Original Face:	10,000,000.000	Base	95.441176	3,457,018.66	99.151050	3,591,395.69	134,377.03	0.31
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML				3.000000	20 Feb 2038		
	65,726.000	Local	103.709963	68,164.41	99.900390	65,660.53	-2,503.88	0.01
Original Face:	10,000,000.000	Base	103.709963	68,164.41	99.900390	65,660.53	-2,503.88	0.01
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	5,553,621.140	Local	100.953200	5,606,558.27	100.529800	5,583,044.22	-23,514.05	0.49
Original Face:	25,000,000.000	Base	100.953200	5,606,558.27	100.529800	5,583,044.22	-23,514.05	0.49
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	3,037,239.700	Local	100.171949	3,042,462.21	101.500130	3,082,802.24	40,340.03	0.27
Original Face:	10,000,000.000	Base	100.171949	3,042,462.21	101.500130	3,082,802.24	40,340.03	0.27

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	3,037,239.700	Local	100.823551	3,062,252.92	101.495090	3,082,649.17	20,396.25	0.27
Original Face:	10,000,000.000	Base	100.823551	3,062,252.92	101.495090	3,082,649.17	20,396.25	0.27
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	3,803,439.300	Local	101.760972	3,870,416.82	101.901100	3,875,746.48	5,329.66	0.34
Original Face:	18,249,312.000	Base	101.760972	3,870,416.82	101.901100	3,875,746.48	5,329.66	0.34
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	3,642,550.200	Local	99.999999	3,642,550.18	99.945420	3,640,562.10	-1,988.08	0.32
Original Face:	10,000,000.000	Base	99.999999	3,642,550.18	99.945420	3,640,562.10	-1,988.08	0.32
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	3,642,550.200	Local	101.583063	3,700,214.06	101.608420	3,701,137.71	923.65	0.32
Original Face:	10,000,000.000	Base	101.583063	3,700,214.06	101.608420	3,701,137.71	923.65	0.32
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	3,193,146.200	Local	101.726784	3,248,284.94	102.150010	3,261,799.16	13,514.22	0.29
Original Face:	10,000,000.000	Base	101.726784	3,248,284.94	102.150010	3,261,799.16	13,514.22	0.29
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	9,409,845.420	Local	99.189317	9,333,561.43	99.505640	9,363,326.91	29,765.48	0.82
Original Face:	18,000,000.000	Base	99.189317	9,333,561.43	99.505640	9,363,326.91	29,765.48	0.82
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,560,498.600	Local	94.435727	6,195,454.52	100.404220	6,587,017.45	391,562.93	0.58
Original Face:	10,000,000.000	Base	94.435727	6,195,454.52	100.404220	6,587,017.45	391,562.93	0.58
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	2,361,083.600	Local	99.061728	2,338,930.21	99.424290	2,347,490.61	8,560.40	0.21
Original Face:	5,000,000.000	Base	99.061728	2,338,930.21	99.424290	2,347,490.61	8,560.40	0.21
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	7,517,805.300	Local	99.349680	7,468,915.53	99.239980	7,460,668.48	-8,247.05	0.65
Original Face:	15,000,000.000	Base	99.349680	7,468,915.53	99.239980	7,460,668.48	-8,247.05	0.65
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
	1,207,749.570	Local	101.367152	1,224,261.34	100.773650	1,217,093.32	-7,168.02	0.11
Original Face:	3,000,000.000	Base	101.367152	1,224,261.34	100.773650	1,217,093.32	-7,168.02	0.11

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38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	521,246.720	Local	101.310775	528,079.09	103.613720	540,083.12	12,004.03	0.05
Original Face:	1,000,000.000	Base	101.310775	528,079.09	103.613720	540,083.12	12,004.03	0.05
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	1,287,538.920	Local	100.732867	1,296,974.87	104.544700	1,346,053.70	49,078.83	0.12
Original Face:	2,000,000.000	Base	100.732867	1,296,974.87	104.544700	1,346,053.70	49,078.83	0.12
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	583,904.820	Local	100.827345	588,735.73	103.267700	602,985.08	14,249.35	0.05
Original Face:	1,000,000.000	Base	100.827345	588,735.73	103.267700	602,985.08	14,249.35	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	1,358,037.550	Local	101.079685	1,372,700.08	106.260620	1,443,059.12	70,359.04	0.13
Original Face:	5,000,000.000	Base	101.079685	1,372,700.08	106.260620	1,443,059.12	70,359.04	0.13
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	4,003,467.170	Local	100.786921	4,034,971.31	101.889800	4,079,124.69	44,153.38	0.36
Original Face:	5,985,000.000	Base	100.786921	4,034,971.31	101.889800	4,079,124.69	44,153.38	0.36
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	4,509,677.800	Local	97.723826	4,407,029.69	102.977270	4,643,943.08	236,913.39	0.41
Original Face:	5,000,000.000	Base	97.723826	4,407,029.69	102.977270	4,643,943.08	236,913.39	0.41
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	6,722,232.400	Local	100.827175	6,777,837.03	106.906780	7,186,522.20	408,685.17	0.63
Original Face:	20,000,000.000	Base	100.827175	6,777,837.03	106.906780	7,186,522.20	408,685.17	0.63
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	3,419,013.050	Local	100.228187	3,426,814.79	106.997470	3,658,257.46	231,442.67	0.32
Original Face:	10,000,000.000	Base	100.228187	3,426,814.79	106.997470	3,658,257.46	231,442.67	0.32
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	3,572,754.160	Local	95.837552	3,424,040.13	100.372470	3,586,061.60	162,021.47	0.31
Original Face:	4,000,000.000	Base	95.837552	3,424,040.13	100.372470	3,586,061.60	162,021.47	0.31
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	4,520,805.150	Local	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.40
Original Face:	5,000,000.000	Base	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.40

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38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
	3,133,657.750	Local	99.545102	3,119,402.80	100.894540	3,161,689.57	42,286.77	0.28
Original Face:	5,000,000.000	Base	99.545102	3,119,402.80	100.894540	3,161,689.57	42,286.77	0.28
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	6,832,334.660	Local	99.899887	6,825,494.58	101.845300	6,958,411.73	132,917.15	0.61
Original Face:	10,000,000.000	Base	99.899887	6,825,494.58	101.845300	6,958,411.73	132,917.15	0.61
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
	2,501,225.990	Local	101.134094	2,529,592.25	101.080030	2,528,239.98	-1,352.27	0.22
Original Face:	5,110,000.000	Base	101.134094	2,529,592.25	101.080030	2,528,239.98	-1,352.27	0.22
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	3,225,441.500	Local	99.262373	3,201,649.78	101.809680	3,283,811.67	82,161.89	0.29
Original Face:	5,000,000.000	Base	99.262373	3,201,649.78	101.809680	3,283,811.67	82,161.89	0.29
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	2,639,356.420	Local	100.084346	2,641,582.62	102.608055	2,708,192.29	66,609.67	0.24
Original Face:	5,000,000.000	Base	100.084346	2,641,582.62	102.608055	2,708,192.29	66,609.67	0.24
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	2,027,388.550	Local	101.468403	2,057,158.79	103.973200	2,107,940.75	50,781.96	0.18
Original Face:	3,000,000.000	Base	101.468403	2,057,158.79	103.973200	2,107,940.75	50,781.96	0.18
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	4,735,906.300	Local	100.000000	4,735,906.30	102.106560	4,835,671.01	99,764.71	0.42
Original Face:	10,000,000.000	Base	100.000000	4,735,906.30	102.106560	4,835,671.01	99,764.71	0.42
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A				2.171000	06 Feb 2020		
	0.000	Local	0.000000	46,334.21	0.000000	0.00	-46,334.21	0.00
		Base	0.000000	46,334.21	0.000000	0.00	-46,334.21	0.00
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				1.750000	15 Mar 2030		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.19
Original Face:	25,000,000.000	Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.19
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	104.891000	7,342,370.00	342,370.00	0.64
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	104.891000	7,342,370.00	342,370.00	0.64

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6903536U6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/20 0.00000					23 Jul 2020		
	5,800,000.000	Local	101.372433	5,879,601.12	101.240000	5,871,920.00	-7,681.12	0.51
		Base	101.372433	5,879,601.12	101.240000	5,871,920.00	-7,681.12	0.51
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				1.750000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.70
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.70
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				1.990000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.18
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.18
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	1,200,000.000	Local	107.155058	1,285,860.70	107.306360	1,287,676.32	1,815.62	0.11
		Base	107.155058	1,285,860.70	107.306360	1,287,676.32	1,815.62	0.11
690353U70	INT DEVELOPMENT FIN CORP US GOVT GUAR 11/20 0.00000					13 Nov 2020		
	871,467.670	Local	102.230028	890,901.64	106.278707	926,184.57	35,282.93	0.08
		Base	102.230028	890,901.64	106.278707	926,184.57	35,282.93	0.08
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.875335	2,996,260.05	102.795016	3,083,850.48	87,590.43	0.27
		Base	99.875335	2,996,260.05	102.795016	3,083,850.48	87,590.43	0.27
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	2,578,722.240	Local	107.164559	2,763,476.31	107.485250	2,771,746.05	8,269.74	0.24
Original Face:	28,600,000.000	Base	107.164559	2,763,476.31	107.485250	2,771,746.05	8,269.74	0.24
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR				4.325000	25 Sep 2022		
	153,794.710	Local	102.080091	156,993.78	99.522328	153,060.08	-3,933.70	0.01
Original Face:	2,348,960.000	Base	102.080091	156,993.78	99.522328	153,060.08	-3,933.70	0.01
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				4.075000	25 Aug 2024		
	659,129.860	Local	103.078770	679,422.95	100.777699	664,255.91	-15,167.04	0.06
Original Face:	4,240,960.000	Base	103.078770	679,422.95	100.777699	664,255.91	-15,167.04	0.06
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				4.325000	25 Feb 2024		
	718,878.930	Local	103.163648	741,621.73	100.907788	725,404.83	-16,216.90	0.06
Original Face:	6,113,646.000	Base	103.163648	741,621.73	100.907788	725,404.83	-16,216.90	0.06

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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
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				5.575000	25 Jul 2024		
	752,426.450	Local	105.343192	792,630.04	103.472953	778,557.87	-14,072.17	0.07
Original Face:	4,650,545.000	Base	105.343192	792,630.04	103.472953	778,557.87	-14,072.17	0.07
83165ABF0	SBA POOL 521638 SBA 08/19 FLOATING VAR				1.000000	25 Aug 2019		
	0.000	Local	0.000000	-665.90	0.000000	0.00	665.90	0.00
		Base	0.000000	665.90	0.000000	0.00	-665.90	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				5.688000	25 Nov 2024		
	1,553,960.840	Local	105.941349	1,646,287.07	103.929377	1,615,021.82	-31,265.25	0.14
Original Face:	12,180,140.000	Base	105.941349	1,646,287.07	103.929377	1,615,021.82	-31,265.25	0.14
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				5.512000	25 Jan 2025		
	2,658,420.820	Local	105.806259	2,812,775.63	103.465781	2,750,555.86	-62,219.77	0.24
Original Face:	10,243,765.000	Base	105.806259	2,812,775.63	103.465781	2,750,555.86	-62,219.77	0.24
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				6.320000	25 Jan 2029		
	2,344,558.670	Local	110.103199	2,581,434.10	107.547012	2,521,502.79	-59,931.31	0.22
Original Face:	5,000,000.000	Base	110.103199	2,581,434.10	107.547012	2,521,502.79	-59,931.31	0.22
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	20,000,000.000	Local	99.989530	19,997,906.07	100.253906	20,050,781.20	52,875.13	1.76
		Base	99.989530	19,997,906.07	100.253906	20,050,781.20	52,875.13	1.76
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	80,000,000.000	Local	99.932568	79,946,054.31	100.632722	80,506,177.60	560,123.29	7.05
		Base	99.932568	79,946,054.31	100.632722	80,506,177.60	560,123.29	7.05
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	10,000,000.000	Local	100.082880	10,008,288.04	101.101562	10,110,156.20	101,868.16	0.89
		Base	100.082880	10,008,288.04	101.101562	10,110,156.20	101,868.16	0.89
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
	40,000,000.000	Local	100.585643	40,234,257.08	101.183594	40,473,437.60	239,180.52	3.54
		Base	100.585643	40,234,257.08	101.183594	40,473,437.60	239,180.52	3.54
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	20,000,000.000	Local	99.996282	19,999,256.37	101.250000	20,250,000.00	250,743.63	1.77
		Base	99.996282	19,999,256.37	101.250000	20,250,000.00	250,743.63	1.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	20,000,000.000	Local	100.724576	20,144,915.25	101.351562	20,270,312.40	125,397.15	1.77
		Base	100.724576	20,144,915.25	101.351562	20,270,312.40	125,397.15	1.77
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.041650	30,012,494.87	101.066406	30,319,921.80	307,426.93	2.65
		Base	100.041650	30,012,494.87	101.066406	30,319,921.80	307,426.93	2.65
912828B58	US TREASURY N/B 01/21 2.125				2.125000	31 Jan 2021		
	5,000,000.000	Local	100.652592	5,032,629.60	100.910156	5,045,507.80	12,878.20	0.44
		Base	100.652592	5,032,629.60	100.910156	5,045,507.80	12,878.20	0.44
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.818368	4,990,918.39	100.027344	5,001,367.20	10,448.81	0.44
		Base	99.818368	4,990,918.39	100.027344	5,001,367.20	10,448.81	0.44
912828R93	US TREASURY N/B 06/18 0.625				0.625000	30 Jun 2018		
	0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
		Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828S27	US TREASURY N/B 06/21 1.125				1.125000	30 Jun 2021		
	20,000,000.000	Local	99.424802	19,884,960.35	100.128906	20,025,781.20	140,820.85	1.75
		Base	99.424802	19,884,960.35	100.128906	20,025,781.20	140,820.85	1.75
912828TR1	US TREASURY N/B 09/19 1				1.000000	30 Sep 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
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
912828VP2	US TREASURY N/B 07/20 2				2.000000	31 Jul 2020		
	5,000,000.000	Local	100.271060	5,013,552.99	100.289062	5,014,453.10	900.11	0.44
		Base	100.271060	5,013,552.99	100.289062	5,014,453.10	900.11	0.44
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.474066	5,023,703.30	102.843750	5,142,187.50	118,484.20	0.45
		Base	100.474066	5,023,703.30	102.843750	5,142,187.50	118,484.20	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
912828XH8	US TREASURY N/B 06/20 1.625				1.625000	30 Jun 2020		
	50,000,000.000	Local	99.940192	49,970,096.18	100.097656	50,048,828.00	78,731.82	4.38
		Base	99.940192	49,970,096.18	100.097656	50,048,828.00	78,731.82	4.38
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		
	25,000,000.000	Local	99.966191	24,991,547.87	100.382812	25,095,703.00	104,155.13	2.20
		Base	99.966191	24,991,547.87	100.382812	25,095,703.00	104,155.13	2.20
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	20,000,000.000	Local	99.929676	19,985,935.15	100.562500	20,112,500.00	126,564.85	1.76
		Base	99.929676	19,985,935.15	100.562500	20,112,500.00	126,564.85	1.76
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.826989	19,965,397.73	100.921875	20,184,375.00	218,977.27	1.77
		Base	99.826989	19,965,397.73	100.921875	20,184,375.00	218,977.27	1.77
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.078236	10,007,823.58	100.992188	10,099,218.80	91,395.22	0.88
		Base	100.078236	10,007,823.58	100.992188	10,099,218.80	91,395.22	0.88
US DOLLAR Total								
	642,050,157.610	Local		643,636,000.92		649,035,330.96	5,399,330.04	56.83
Original Face:	784,398,364.000	Base		643,637,332.72		649,035,330.96	5,397,998.24	56.83
FIXED INCOME Total								
	642,050,157.610	Base		643,637,332.72		649,035,330.96	5,397,998.24	56.83
Original Face:	784,398,364.000							

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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									
		1,135,492,514.210	Base		1,136,623,096.26		1,142,150,471.56	5,527,375.30	100.00
	Original Face:	784,398,364.000							

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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									
			28,125.000	Local	1.000000	28,125.00	1.000000	28,125.00	0.00	0.00
				Base	1.000000	28,125.00	1.000000	28,125.00	0.00	0.00
US DOLLAR Total										
			28,125.000	Local		28,125.00		28,125.00	0.00	0.00
				Base		28,125.00		28,125.00	0.00	0.00
CASH Total										
			28,125.000	Base		28,125.00		28,125.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
02665JC40	AMERICAN HONDA FINAN						1.720000	04 Mar 2020		
			20,000,000.000	Local	99.985667	19,997,133.33	99.991420	19,998,284.00	1,150.67	0.58
				Base	99.985667	19,997,133.33	99.991420	19,998,284.00	1,150.67	0.58
02665JC40	AMERICAN HONDA FINAN						1.820000	04 Mar 2020		
			20,000,000.000	Local	99.984833	19,996,966.67	99.991420	19,998,284.00	1,317.33	0.58
				Base	99.984833	19,996,966.67	99.991420	19,998,284.00	1,317.33	0.58
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05						2.050000	10 Jan 2023		
			5,000,000.000	Local	99.968255	4,998,412.77	101.421100	5,071,055.00	72,642.23	0.15
				Base	99.968255	4,998,412.77	101.421100	5,071,055.00	72,642.23	0.15
03785DC95	APPLE INC						1.610000	09 Mar 2020		
			10,000,000.000	Local	99.964222	9,996,422.22	99.971380	9,997,138.00	715.78	0.29
				Base	99.964222	9,996,422.22	99.971380	9,997,138.00	715.78	0.29
06370RZL6	BANK OF MONTREAL-						1.835000	01 May 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	100.048000	10,004,800.00	4,800.00	0.29
				Base	100.000000	10,000,000.00	100.048000	10,004,800.00	4,800.00	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06370RZZ5	BANK OF MONTREAL-				1.810000	08 May 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.031000	15,004,650.00	4,650.00	0.44
		Base	100.000000	15,000,000.00	100.031000	15,004,650.00	4,650.00	0.44
09702LEK7	BOEING COMPANY				2.020000	19 May 2020		
	30,000,000.000	Local	99.556722	29,867,016.67	99.667630	29,900,289.00	33,272.33	0.87
		Base	99.556722	29,867,016.67	99.667630	29,900,289.00	33,272.33	0.87
13606BWJ1	CANADIAN IMPERIAL BK				2.034130	08 May 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
13738JC99	CAN AST + CAN LTD JT				1.950000	09 Mar 2020		
	2,300,000.000	Local	99.956667	2,299,003.33	99.967920	2,299,262.16	258.83	0.07
		Base	99.956667	2,299,003.33	99.967920	2,299,262.16	258.83	0.07
138994009	CANTOR FITZGERALD REPO REPO				1.610000	02 Mar 2020		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.72
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.72
138994009	CANTOR FITZGERALD REPO REPO				1.730000	02 Mar 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
138994009	CANTOR FITZGERALD REPO REPO				1.750000	10 Mar 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.87
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.87
138994009	CANTOR FITZGERALD REPO REPO				1.750000	18 Mar 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.58
15963TC56	CHARIOT FNDG LLC				1.740000	05 Mar 2020		
	15,000,000.000	Local	99.980667	14,997,100.00	99.986380	14,997,957.00	857.00	0.44
		Base	99.980667	14,997,100.00	99.986380	14,997,957.00	857.00	0.44
15963TD89	CHARIOT FNDG LLC				1.750000	08 Apr 2020		
	25,000,000.000	Local	99.815278	24,953,819.44	99.861250	24,965,312.50	11,493.06	0.73
		Base	99.815278	24,953,819.44	99.861250	24,965,312.50	11,493.06	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
16677JG26	CHEVRON CORP					1.620000	02 Jul 2020		
		Local	25,000,000.000	99.446500	24,861,625.00	99.626880	24,906,720.00	45,095.00	0.72
		Base		99.446500	24,861,625.00	99.626880	24,906,720.00	45,095.00	0.72
19121ACR0	COCA-COLA COMPANY					1.800000	25 Mar 2020		
		Local	4,000,000.000	99.880000	3,995,200.00	99.910680	3,996,427.20	1,227.20	0.12
		Base		99.880000	3,995,200.00	99.910680	3,996,427.20	1,227.20	0.12
19121AGL9	COCA-COLA COMPANY					1.740000	20 Jul 2020		
		Local	20,000,000.000	99.318500	19,863,700.00	99.555500	19,911,100.00	47,400.00	0.58
		Base		99.318500	19,863,700.00	99.555500	19,911,100.00	47,400.00	0.58
19121AJF9	COCA-COLA COMPANY					1.650000	15 Sep 2020		
		Local	15,000,000.000	99.092500	14,863,875.00	99.444570	14,916,685.50	52,810.50	0.43
		Base		99.092500	14,863,875.00	99.444570	14,916,685.50	52,810.50	0.43
2063C0C91	CONCORD MIN CPTL CO					1.900000	09 Mar 2020		
		Local	25,000,000.000	99.957778	24,989,444.44	99.967920	24,991,980.00	2,535.56	0.73
		Base		99.957778	24,989,444.44	99.967920	24,991,980.00	2,535.56	0.73
22845ALH1	CROWN POINT CAP CO.					1.796250	06 Apr 2020		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					2.271000	05 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.117800	7,008,246.00	8,246.00	0.20
		Base		100.000000	7,000,000.00	100.117800	7,008,246.00	8,246.00	0.20
2546R2DH6	WALT DISNEY CO					1.870000	17 Apr 2020		
		Local	10,000,000.000	99.755861	9,975,586.11	99.835290	9,983,529.00	7,942.89	0.29
		Base		99.755861	9,975,586.11	99.835290	9,983,529.00	7,942.89	0.29
2546R2FW1	WALT DISNEY CO					1.630000	30 Jun 2020		
		Local	25,000,000.000	99.452139	24,863,034.72	99.606670	24,901,667.50	38,632.78	0.72
		Base		99.452139	24,863,034.72	99.606670	24,901,667.50	38,632.78	0.72
30229ACC1	EXXON MOBIL CORP					1.700000	12 Mar 2020		
		Local	25,000,000.000	99.948056	24,987,013.89	99.957690	24,989,422.50	2,408.61	0.73
		Base		99.948056	24,987,013.89	99.957690	24,989,422.50	2,408.61	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
30229ACH0	EXXON MOBIL CORP					1.590000	17 Mar 2020		
		Local	25,000,000.000	99.929333	24,982,333.33	99.940000	24,985,000.00	2,666.67	0.73
		Base		99.929333	24,982,333.33	99.940000	24,985,000.00	2,666.67	0.73
3773E2C64	GLAXOSMITHKLINE FIN PLC					1.700000	06 Mar 2020		
		Local	2,000,000.000	99.976389	1,999,527.78	99.983410	1,999,668.20	140.42	0.06
		Base		99.976389	1,999,527.78	99.983410	1,999,668.20	140.42	0.06
37829ABD9	GLENCOVE FDG DAC/LLC					1.681380	03 Apr 2020		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
38346LC38	GOTHAM FDG CORP					1.630000	03 Mar 2020		
		Local	25,000,000.000	99.990944	24,997,736.11	99.995560	24,998,890.00	1,153.89	0.73
		Base		99.990944	24,997,736.11	99.995560	24,998,890.00	1,153.89	0.73
40588LCH0	HALKIN FINANCE LLC USC					1.750000	17 Mar 2020		
		Local	25,000,000.000	99.922222	24,980,555.56	99.931670	24,982,917.50	2,361.94	0.73
		Base		99.922222	24,980,555.56	99.931670	24,982,917.50	2,361.94	0.73
40588LD97	HALKIN FINANCE LLC USC					1.810000	09 Apr 2020		
		Local	10,000,000.000	99.803917	9,980,391.67	99.852220	9,985,222.00	4,830.33	0.29
		Base		99.803917	9,980,391.67	99.852220	9,985,222.00	4,830.33	0.29
45856WE62	INTERCONTINENTAL EXCHANGE					1.720000	06 May 2020		
		Local	5,000,000.000	99.684667	4,984,233.33	99.598600	4,979,930.00	-4,303.33	0.14
		Base		99.684667	4,984,233.33	99.598600	4,979,930.00	-4,303.33	0.14
48803MQN2	KELLS FDG LLC					1.700000	05 May 2020		
		Local	15,000,000.000	99.693056	14,953,958.33	99.758220	14,963,733.00	9,774.67	0.43
		Base		99.693056	14,953,958.33	99.758220	14,963,733.00	9,774.67	0.43
62455AC21	MOUNTCLIFF					1.950000	02 Mar 2020		
		Local	25,000,000.000	99.994583	24,998,645.83	99.994583	24,998,645.83	0.00	0.73
		Base		99.994583	24,998,645.83	99.994583	24,998,645.83	0.00	0.73
63763PC23	NATIONAL SECS CLEARING					1.750000	02 Mar 2020		
		Local	20,000,000.000	99.995139	19,999,027.78	99.995139	19,999,027.78	0.00	0.58
		Base		99.995139	19,999,027.78	99.995139	19,999,027.78	0.00	0.58

& 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
63763PC56	NATIONAL SECS CLEARING					1.770000	05 Mar 2020		
		Local	25,000,000.000	99.980333	24,995,083.33	99.987600	24,996,900.00	1,816.67	0.73
		Base		99.980333	24,995,083.33	99.987600	24,996,900.00	1,816.67	0.73
66844CC36	NORTHWESTERN UNIVERS					1.630000	03 Mar 2020		
		Local	1,880,000.000	99.990945	1,879,829.76	99.755500	1,875,403.40	-4,426.36	0.05
		Base		99.990945	1,879,829.76	99.755500	1,875,403.40	-4,426.36	0.05
66844CCH5	NORTHWESTERN UNIVERS					1.600000	17 Mar 2020		
		Local	3,000,000.000	99.928889	2,997,866.67	99.755500	2,992,665.00	-5,201.67	0.09
		Base		99.928889	2,997,866.67	99.755500	2,992,665.00	-5,201.67	0.09
66844CD84	NORTHWESTERN UNIVERS					1.600000	08 Apr 2020		
		Local	12,000,000.000	99.831111	11,979,733.34	99.742200	11,969,064.00	-10,669.34	0.35
		Base		99.831111	11,979,733.34	99.742200	11,969,064.00	-10,669.34	0.35
66844CFQ2	NORTHWESTERN UNIVERS					1.600000	24 Jun 2020		
		Local	15,500,000.000	99.488889	15,420,777.77	99.466600	15,417,323.00	-3,454.77	0.45
		Base		99.488889	15,420,777.77	99.466600	15,417,323.00	-3,454.77	0.45
67983TC95	OLD LINE FUNDING LLC					1.870000	09 Mar 2020		
		Local	20,000,000.000	99.958444	19,991,688.89	99.969080	19,993,816.00	2,127.11	0.58
		Base		99.958444	19,991,688.89	99.969080	19,993,816.00	2,127.11	0.58
71708EDM4	PFIZER INC					1.610000	21 Apr 2020		
		Local	25,000,000.000	99.771917	24,942,979.17	99.819440	24,954,860.00	11,880.83	0.73
		Base		99.771917	24,942,979.17	99.819440	24,954,860.00	11,880.83	0.73
71708EET8	PFIZER INC					1.830000	27 May 2020		
		Local	5,000,000.000	99.557750	4,977,887.50	99.688730	4,984,436.50	6,549.00	0.14
		Base		99.557750	4,977,887.50	99.688730	4,984,436.50	6,549.00	0.14
71708EFJ9	PFIZER INC					1.620000	18 Jun 2020		
		Local	16,750,000.000	99.509500	16,667,841.25	99.630400	16,688,092.00	20,250.75	0.49
		Base		99.509500	16,667,841.25	99.630400	16,688,092.00	20,250.75	0.49
7426M4G27	PRIVATE EXP. FUNDING					1.600000	02 Jul 2020		
		Local	20,000,000.000	99.453333	19,890,666.66	99.593670	19,918,734.00	28,067.34	0.58
		Base		99.453333	19,890,666.66	99.593670	19,918,734.00	28,067.34	0.58

Base Currency: USD - US DOLLAR

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82124LC91	SHEFFIELD RECEIVABLE					1.950000	09 Mar 2020		
		Local	25,000,000.000	99.956667	24,989,166.67	99.967920	24,991,980.00	2,813.33	0.73
		Base		99.956667	24,989,166.67	99.967920	24,991,980.00	2,813.33	0.73
82124LDD1	SHEFFIELD RECEIVABLE					1.750000	13 Apr 2020		
		Local	20,000,000.000	99.790972	19,958,194.44	99.839930	19,967,986.00	9,791.56	0.58
		Base		99.790972	19,958,194.44	99.839930	19,967,986.00	9,791.56	0.58
85520LCH6	STARBIRD FDG. CORP					1.720000	17 Mar 2020		
		Local	3,975,000.000	99.923555	3,971,961.33	99.931670	3,972,283.88	322.55	0.12
		Base		99.923555	3,971,961.33	99.931670	3,972,283.88	322.55	0.12
86562KDL5	SUMITOMO MTSU BKG CORP					1.700000	20 Apr 2020		
		Local	20,000,000.000	99.763889	19,952,777.78	99.816660	19,963,332.00	10,554.22	0.58
		Base		99.763889	19,952,777.78	99.816660	19,963,332.00	10,554.22	0.58
89119ACH9	TORONTO DOMINION BANK					1.950000	17 Mar 2020		
		Local	25,000,000.000	99.913333	24,978,333.33	99.940540	24,985,135.00	6,801.67	0.73
		Base		99.913333	24,978,333.33	99.940540	24,985,135.00	6,801.67	0.73
912796UA5	TREASURY BILL 06/20 0.00000					1.485000	25 Jun 2020		
		Local	40,000,000.000	99.521500	39,808,600.00	99.642480	39,856,992.00	48,392.00	1.16
		Base		99.521500	39,808,600.00	99.642480	39,856,992.00	48,392.00	1.16
912796UB3	TREASURY BILL 07/20 0.00000					1.485000	02 Jul 2020		
		Local	120,000,000.000	99.488981	119,386,776.66	99.625990	119,551,188.00	164,411.34	3.48
		Base		99.488981	119,386,776.66	99.625990	119,551,188.00	164,411.34	3.48
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.550000	02 Mar 2020		
		Local	55,000,000.000	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	1.60
		Base		100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	1.60
926NKW009	AMHERST PIERPONT 04/15 VAR					1.590000	02 Mar 2020		
		Local	175,000,000.000	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	5.09
		Base		100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	5.09
95001KFY5	WELLS FARGO BANK NA					1.887750	14 Oct 2020		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.73

Base Currency: USD - US DOLLAR

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979QHR003	SOUTH STREET REPO					1.580000	02 Mar 2020		
		Local	325,000,000.000	100.000000	325,000,000.00	100.000000	325,000,000.00	0.00	9.45
		Base		100.000000	325,000,000.00	100.000000	325,000,000.00	0.00	9.45
979QHR003	SOUTH STREET REPO					1.640000	02 Mar 2020		
		Local	170,887,089.310	100.000000	170,887,089.31	100.000000	170,887,089.31	0.00	4.97
		Base		100.000000	170,887,089.31	100.000000	170,887,089.31	0.00	4.97
979QHT009	WELLS FARGO REPO					1.560000	03 Mar 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.87
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.87
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.570000	02 Mar 2020		
		Local	125,639,467.140	100.000000	125,639,467.14	100.000000	125,639,467.14	0.00	3.65
		Base		100.000000	125,639,467.14	100.000000	125,639,467.14	0.00	3.65
US DOLLAR Total									
		Local	2,204,931,556.450		2,202,698,484.31		2,203,342,590.90	644,106.59	64.05
		Base			2,202,698,484.31		2,203,342,590.90	644,106.59	64.05
CASH EQUIVALENT Total									
		Base	2,204,931,556.450		2,202,698,484.31		2,203,342,590.90	644,106.59	64.05
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00287YBG3	ABBVIE INC SR UNSECURED 144A 11/21 2.15					2.150000	19 Nov 2021		
		Local	7,000,000.000	99.987078	6,999,095.47	101.050928	7,073,564.96	74,469.49	0.21
		Base		99.987078	6,999,095.47	101.050928	7,073,564.96	74,469.49	0.21
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	99.017240	4,950,862.02	103.077954	5,153,897.70	203,035.68	0.15
		Base		99.017240	4,950,862.02	103.077954	5,153,897.70	203,035.68	0.15
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.987664	4,999,383.19	103.309978	5,165,498.90	166,115.71	0.15
		Base		99.987664	4,999,383.19	103.309978	5,165,498.90	166,115.71	0.15

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025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					2.341000	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.670594	2,013,411.88	13,411.88	0.06
		Base		100.000000	2,000,000.00	100.670594	2,013,411.88	13,411.88	0.06
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.911314	7,992,905.11	102.404563	8,192,365.04	199,459.93	0.24
		Base		99.911314	7,992,905.11	102.404563	8,192,365.04	199,459.93	0.24
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.715893	9,971,589.27	103.581642	10,358,164.20	386,574.93	0.30
		Base		99.715893	9,971,589.27	103.581642	10,358,164.20	386,574.93	0.30
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.995028	4,499,776.24	103.043980	4,636,979.10	137,202.86	0.13
Original Face:		Base	4,500,000.000	99.995028	4,499,776.24	103.043980	4,636,979.10	137,202.86	0.13
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.986235	2,999,587.05	103.394410	3,101,832.30	102,245.25	0.09
Original Face:		Base	3,000,000.000	99.986235	2,999,587.05	103.394410	3,101,832.30	102,245.25	0.09
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.974493	4,998,724.65	101.533487	5,076,674.35	77,949.70	0.15
		Base		99.974493	4,998,724.65	101.533487	5,076,674.35	77,949.70	0.15
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.657142	9,965,714.20	100.424301	10,042,430.10	76,715.90	0.29
		Base		99.657142	9,965,714.20	100.424301	10,042,430.10	76,715.90	0.29
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.812727	10,081,272.73	101.995158	10,199,515.80	118,243.07	0.30
		Base		100.812727	10,081,272.73	101.995158	10,199,515.80	118,243.07	0.30
05531FBJ1	TRUIST FIN CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.935918	9,993,591.81	102.219944	10,221,994.40	228,402.59	0.30
		Base		99.935918	9,993,591.81	102.219944	10,221,994.40	228,402.59	0.30
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1					2.111240	25 Sep 2020		
		Local	755,198.350	100.000000	755,198.35	100.041760	755,513.72	315.37	0.02
Original Face:		Base	10,000,000.000	100.000000	755,198.35	100.041760	755,513.72	315.37	0.02

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06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR					2.400000	23 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.750230	9,975,023.00	-24,977.00	0.29
		Base		100.000000	10,000,000.00	99.750230	9,975,023.00	-24,977.00	0.29
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	100.499436	10,049,943.60	49,943.60	0.29
		Base		100.000000	10,000,000.00	100.499436	10,049,943.60	49,943.60	0.29
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	99.209000	9,920,900.00	-79,100.00	0.29
		Base		100.000000	10,000,000.00	99.209000	9,920,900.00	-79,100.00	0.29
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.250000	19 Mar 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	100.075540	8,006,043.20	6,043.20	0.23
		Base		100.000000	8,000,000.00	100.075540	8,006,043.20	6,043.20	0.23
06048WZZ6	BANK OF AMERICA CORP SR UNSECURED 06/24 VAR					3.000000	17 Jun 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.420370	10,042,037.00	42,037.00	0.29
		Base		100.000000	10,000,000.00	100.420370	10,042,037.00	42,037.00	0.29
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	10,000,000.000	99.720812	9,972,081.16	100.158026	10,015,802.60	43,721.44	0.29
		Base		99.720812	9,972,081.16	100.158026	10,015,802.60	43,721.44	0.29
06367WUK7	BANK OF MONTREAL SR UNSECURED 01/23 2					2.000000	24 Jan 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.068295	5,003,414.75	3,414.75	0.15
		Base		100.000000	5,000,000.00	100.068295	5,003,414.75	3,414.75	0.15
06367WVM2	BANK OF MONTREAL SR UNSECURED 02/24 2.07					2.070000	12 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.071813	10,007,181.30	7,181.30	0.29
		Base		100.000000	10,000,000.00	100.071813	10,007,181.30	7,181.30	0.29
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	100.431231	10,043,123.10	43,123.10	0.29
		Base		100.000000	10,000,000.00	100.431231	10,043,123.10	43,123.10	0.29
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.931098	6,995,176.87	106.340303	7,443,821.21	448,644.34	0.22
		Base		99.931098	6,995,176.87	106.340303	7,443,821.21	448,644.34	0.22

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06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.837356	6,988,614.94	102.703510	7,189,245.70	200,630.76	0.21
		Base		99.837356	6,988,614.94	102.703510	7,189,245.70	200,630.76	0.21
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.932159	4,996,607.94	100.976591	5,048,829.55	52,221.61	0.15
		Base		99.932159	4,996,607.94	100.976591	5,048,829.55	52,221.61	0.15
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	101.631866	17,277,417.25	102.573634	17,437,517.78	160,100.53	0.51
		Base		101.631866	17,277,417.25	102.573634	17,437,517.78	160,100.53	0.51
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.972796	14,995,919.39	101.176502	15,176,475.30	180,555.91	0.44
		Base		99.972796	14,995,919.39	101.176502	15,176,475.30	180,555.91	0.44
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.838141	1,996,762.81	102.389574	2,047,791.48	51,028.67	0.06
		Base		99.838141	1,996,762.81	102.389574	2,047,791.48	51,028.67	0.06
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.872140	4,993,606.99	102.315717	5,115,785.85	122,178.86	0.15
		Base		99.872140	4,993,606.99	102.315717	5,115,785.85	122,178.86	0.15
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.802177	4,990,108.85	102.608793	5,130,439.65	140,330.80	0.15
		Base		99.802177	4,990,108.85	102.608793	5,130,439.65	140,330.80	0.15
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.542063	1,990,841.26	102.964952	2,059,299.04	68,457.78	0.06
		Base		99.542063	1,990,841.26	102.964952	2,059,299.04	68,457.78	0.06
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A					2.710000	17 Feb 2026		
		Local	10,000,000.000	102.372871	10,237,287.12	104.194760	10,419,476.00	182,188.88	0.30
Original Face:		Base	10,000,000.000	102.372871	10,237,287.12	104.194760	10,419,476.00	182,188.88	0.30
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
		Local	13,226,000.000	99.551280	13,166,652.29	100.390847	13,277,693.42	111,041.13	0.39
		Base		99.551280	13,166,652.29	100.390847	13,277,693.42	111,041.13	0.39

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14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
		Local	15,000,000.000	99.967970	14,995,195.44	101.941894	15,291,284.10	296,088.66	0.44
		Base		99.967970	14,995,195.44	101.941894	15,291,284.10	296,088.66	0.44
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.554130	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	101.149612	10,114,961.20	114,961.20	0.29
		Base		100.000000	10,000,000.00	101.149612	10,114,961.20	114,961.20	0.29
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	2,705,925.840	99.999478	2,705,911.72	100.505800	2,719,612.41	13,700.69	0.08
Original Face:		Base	6,500,000.000	99.999478	2,705,911.72	100.505800	2,719,612.41	13,700.69	0.08
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1					1.967950	16 Nov 2020		
		Local	3,600,186.720	100.000000	3,600,186.72	100.069490	3,602,688.49	2,501.77	0.10
Original Face:		Base	8,500,000.000	100.000000	3,600,186.72	100.069490	3,602,688.49	2,501.77	0.10
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1					1.776130	15 Jan 2021		
		Local	4,232,648.190	100.000000	4,232,648.19	100.096800	4,236,745.39	4,097.20	0.12
Original Face:		Base	5,000,000.000	100.000000	4,232,648.19	100.096800	4,236,745.39	4,097.20	0.12
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					1.858500	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.056590	10,005,659.00	5,659.00	0.29
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.056590	10,005,659.00	5,659.00	0.29
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.802309	10,180,230.90	180,230.90	0.30
		Base		100.000000	10,000,000.00	101.802309	10,180,230.90	180,230.90	0.30
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	101.708762	10,170,876.20	170,876.20	0.30
		Base		100.000000	10,000,000.00	101.708762	10,170,876.20	170,876.20	0.30
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR					2.000000	25 Nov 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.204183	15,030,627.45	30,627.45	0.44
		Base		100.000000	15,000,000.00	100.204183	15,030,627.45	30,627.45	0.44
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.372030	15,055,804.50	55,804.50	0.44
		Base		100.000000	15,000,000.00	100.372030	15,055,804.50	55,804.50	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
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
		Local	2,000,000.000	100.159408	2,003,188.16	101.068131	2,021,362.62	18,174.46	0.06
		Base		100.159408	2,003,188.16	101.068131	2,021,362.62	18,174.46	0.06
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	5,000,000.000	99.836535	4,991,826.76	101.598226	5,079,911.30	88,084.54	0.15
		Base		99.836535	4,991,826.76	101.598226	5,079,911.30	88,084.54	0.15
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.980723	17,996,530.05	102.345720	18,422,229.60	425,699.55	0.54
Original Face:		Base	18,000,000.000	99.980723	17,996,530.05	102.345720	18,422,229.60	425,699.55	0.54
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998300	3,999,931.98	103.180240	4,127,209.60	127,277.62	0.12
Original Face:		Base	4,000,000.000	99.998300	3,999,931.98	103.180240	4,127,209.60	127,277.62	0.12
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	0.000	0.000000	419.22	0.000000	0.00	-419.22	0.00
		Base		0.000000	419.22	0.000000	0.00	-419.22	0.00
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	5,250,000.000	100.594759	5,281,224.84	100.440389	5,273,120.42	-8,104.42	0.15
		Base		100.594759	5,281,224.84	100.440389	5,273,120.42	-8,104.42	0.15
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					1.620000	25 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.993513	2,999,805.39	-194.61	0.09
		Base		100.000000	3,000,000.00	99.993513	2,999,805.39	-194.61	0.09
3130AHXE8	FEDERAL HOME LOAN BANK BONDS 01/25 1.95					1.950000	23 Jan 2025		
		Local	8,800,000.000	99.988761	8,799,010.99	100.194521	8,817,117.85	18,106.86	0.26
		Base		99.988761	8,799,010.99	100.194521	8,817,117.85	18,106.86	0.26
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	100.259680	5,012,984.00	12,984.00	0.15
		Base		100.000000	5,000,000.00	100.259680	5,012,984.00	12,984.00	0.15
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	4,337,696.530	104.719459	4,542,412.34	107.896547	4,680,224.78	137,812.44	0.14
Original Face:		Base	11,354,753.000	104.719459	4,542,412.34	107.896547	4,680,224.78	137,812.44	0.14

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3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,796,554.650	104.628611	1,879,710.17	106.457766	1,912,571.95	32,861.78	0.06
Original Face:		Base	5,677,376.000	104.628611	1,879,710.17	106.457766	1,912,571.95	32,861.78	0.06
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.968880	22 Jan 2021		
		Local	20,000,000.000	99.996420	19,999,284.07	100.325059	20,065,011.80	65,727.73	0.58
		Base		99.996420	19,999,284.07	100.325059	20,065,011.80	65,727.73	0.58
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					1.709380	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.560515	9,956,051.50	-43,948.50	0.29
		Base		100.000000	10,000,000.00	99.560515	9,956,051.50	-43,948.50	0.29
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.311524	10,031,152.40	31,152.40	0.29
		Base		100.000000	10,000,000.00	100.311524	10,031,152.40	31,152.40	0.29
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2					2.200000	24 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.451269	10,045,126.90	45,126.90	0.29
		Base		100.000000	10,000,000.00	100.451269	10,045,126.90	45,126.90	0.29
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71					1.710000	25 Nov 2022		
		Local	10,000,000.000	99.926301	9,992,630.14	100.276989	10,027,698.90	35,068.76	0.29
		Base		99.926301	9,992,630.14	100.276989	10,027,698.90	35,068.76	0.29
3133ELEU4	FEDERAL FARM CREDIT BANK BONDS 03/23 1.83					1.830000	20 Mar 2023		
		Local	5,000,000.000	99.976250	4,998,812.50	100.035132	5,001,756.60	2,944.10	0.15
		Base		99.976250	4,998,812.50	100.035132	5,001,756.60	2,944.10	0.15
3134GT4E0	FREDDIE MAC NOTES 08/24 VAR					1.650000	26 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.001081	5,000,054.05	54.05	0.15
		Base		100.000000	5,000,000.00	100.001081	5,000,054.05	54.05	0.15
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.777553	5,038,877.65	38,877.65	0.15
		Base		100.000000	5,000,000.00	100.777553	5,038,877.65	38,877.65	0.15
3134GUGT1	FREDDIE MAC NOTES 10/22 1.8					1.800000	17 Oct 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.077548	10,007,754.80	7,754.80	0.29
		Base		100.000000	10,000,000.00	100.077548	10,007,754.80	7,754.80	0.29

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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
3134GVCH9	FREDDIE MAC NOTES 02/25 1.875					1.875000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.203481	10,020,348.10	20,348.10	0.29
		Base		100.000000	10,000,000.00	100.203481	10,020,348.10	20,348.10	0.29
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875					1.875000	18 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.194012	10,019,401.20	19,401.20	0.29
		Base		100.000000	10,000,000.00	100.194012	10,019,401.20	19,401.20	0.29
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.559618	15,328,302.61	101.912311	15,534,493.57	206,190.96	0.45
		Base		100.559618	15,328,302.61	101.912311	15,534,493.57	206,190.96	0.45
3135G0V26	FANNIE MAE NOTES 07/20 VAR					1.640000	30 Jul 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.012242	5,000,612.10	612.10	0.15
		Base		100.000000	5,000,000.00	100.012242	5,000,612.10	612.10	0.15
3135G0V67	FANNIE MAE NOTES 10/20 VAR					1.655000	30 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.022909	10,002,290.90	2,290.90	0.29
		Base		100.000000	10,000,000.00	100.022909	10,002,290.90	2,290.90	0.29
3135G0Y49	FANNIE MAE NOTES 02/23 1.7					1.700000	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.122331	10,012,233.10	12,233.10	0.29
		Base		100.000000	10,000,000.00	100.122331	10,012,233.10	12,233.10	0.29
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	165,185.780	102.818033	169,840.77	101.208540	167,182.12	-2,658.65	0.00
Original Face:		Base	2,838,688.000	102.818033	169,840.77	101.208540	167,182.12	-2,658.65	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	1,289,567.810	101.500898	1,308,922.91	102.256110	1,318,661.88	9,738.97	0.04
Original Face:		Base	5,677,376.000	101.500898	1,308,922.91	102.256110	1,318,661.88	9,738.97	0.04
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	1,860,420.520	101.556419	1,889,376.45	100.673780	1,872,955.66	-16,420.79	0.05
Original Face:		Base	11,275,256.000	101.556419	1,889,376.45	100.673780	1,872,955.66	-16,420.79	0.05
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	1,212,138.170	101.420836	1,229,360.66	102.551390	1,243,064.54	13,703.88	0.04
Original Face:		Base	5,677,376.000	101.420836	1,229,360.66	102.551390	1,243,064.54	13,703.88	0.04

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3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	2,452,151.130	Local	100.805324	2,471,898.89	100.520540	2,464,915.56	-6,983.33	0.07
Original Face:	6,713,909.000	Base	100.805324	2,471,898.89	100.520540	2,464,915.56	-6,983.33	0.07
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	1,578,495.610	Local	99.743850	1,574,452.29	99.744450	1,574,461.76	9.47	0.05
Original Face:	5,677,376.000	Base	99.743850	1,574,452.29	99.744450	1,574,461.76	9.47	0.05
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	2,442,773.380	Local	101.527049	2,480,075.72	101.878510	2,488,661.12	8,585.40	0.07
Original Face:	6,995,663.000	Base	101.527049	2,480,075.72	101.878510	2,488,661.12	8,585.40	0.07
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	1,578,495.610	Local	100.247886	1,582,408.48	100.450380	1,585,604.84	3,196.36	0.05
Original Face:	5,677,376.000	Base	100.247886	1,582,408.48	100.450380	1,585,604.84	3,196.36	0.05
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	3,135,164.360	Local	100.691955	3,156,858.28	101.939540	3,195,972.13	39,113.85	0.09
Original Face:	11,354,753.000	Base	100.691955	3,156,858.28	101.939540	3,195,972.13	39,113.85	0.09
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	952,597.260	Local	100.402528	956,431.73	101.056610	962,662.50	6,230.77	0.03
Original Face:	5,677,376.000	Base	100.402528	956,431.73	101.056610	962,662.50	6,230.77	0.03
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	733,111.880	Local	98.589589	722,771.99	100.383820	735,925.71	13,153.72	0.02
Original Face:	2,000,000.000	Base	98.589589	722,771.99	100.383820	735,925.71	13,153.72	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	2,219,673.000	Local	101.611845	2,255,450.68	102.551390	2,276,305.51	20,854.83	0.07
Original Face:	8,516,065.000	Base	101.611845	2,255,450.68	102.551390	2,276,305.51	20,854.83	0.07
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	1,432,375.350	Local	99.879324	1,430,646.82	99.747810	1,428,763.04	-1,883.78	0.04
Original Face:	5,677,376.000	Base	99.879324	1,430,646.82	99.747810	1,428,763.04	-1,883.78	0.04
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029		
	2,380,204.440	Local	98.427890	2,342,785.01	100.656650	2,395,834.05	53,049.04	0.07
Original Face:	6,060,416.000	Base	98.427890	2,342,785.01	100.656650	2,395,834.05	53,049.04	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
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	366,148.550	98.242822	359,714.67	102.048350	373,648.55	13,933.88	0.01
Original Face:		Base	2,838,688.000	98.242822	359,714.67	102.048350	373,648.55	13,933.88	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	5,964.750	100.393478	5,988.22	100.223990	5,978.11	-10.11	0.00
Original Face:		Base	648,587.000	100.393478	5,988.22	100.223990	5,978.11	-10.11	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	667,425.930	100.132541	668,310.54	100.497290	670,744.97	2,434.43	0.02
Original Face:		Base	5,946,910.000	100.132541	668,310.54	100.497290	670,744.97	2,434.43	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	113,902.790	103.402006	117,777.77	105.289480	119,927.66	2,149.89	0.00
Original Face:		Base	500,000.000	103.402006	117,777.77	105.289480	119,927.66	2,149.89	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	883,523.890	101.382514	895,738.73	101.832320	899,712.87	3,974.14	0.03
Original Face:		Base	11,354,753.000	101.382514	895,738.73	101.832320	899,712.87	3,974.14	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	458,859.360	99.400306	456,107.61	102.498110	470,322.17	14,214.56	0.01
Original Face:		Base	2,838,688.000	99.400306	456,107.61	102.498110	470,322.17	14,214.56	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	616,138.390	99.977461	615,999.52	101.639610	626,240.66	10,241.14	0.02
Original Face:		Base	2,838,688.000	99.977461	615,999.52	101.639610	626,240.66	10,241.14	0.02
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	462,337.040	99.955028	462,129.12	101.246290	468,099.10	5,969.98	0.01
Original Face:		Base	3,247,459.000	99.955028	462,129.12	101.246290	468,099.10	5,969.98	0.01
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,430,542.510	100.206046	1,433,490.08	104.758730	1,498,618.17	65,128.09	0.04
Original Face:		Base	5,677,376.000	100.206046	1,433,490.08	104.758730	1,498,618.17	65,128.09	0.04
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,095,132.620	100.366388	2,102,808.93	101.279830	2,121,946.76	19,137.83	0.06
Original Face:		Base	8,516,065.000	100.366388	2,102,808.93	101.279830	2,121,946.76	19,137.83	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
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,963,924.470	Local	100.066934	1,965,239.01	100.486740	1,973,483.68	8,244.67	0.06
Original Face:	7,380,589.000	Base	100.066934	1,965,239.01	100.486740	1,973,483.68	8,244.67	0.06
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	2,397,739.430	Local	101.276356	2,428,343.13	102.752120	2,463,728.10	35,384.97	0.07
Original Face:	5,677,376.000	Base	101.276356	2,428,343.13	102.752120	2,463,728.10	35,384.97	0.07
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,803,476.060	Local	100.024040	1,803,909.61	100.573590	1,813,820.62	9,911.01	0.05
Original Face:	5,677,376.000	Base	100.024040	1,803,909.61	100.573590	1,813,820.62	9,911.01	0.05
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	4,508,690.560	Local	100.745344	4,542,295.81	101.258070	4,565,413.04	23,117.23	0.13
Original Face:	14,193,441.000	Base	100.745344	4,542,295.81	101.258070	4,565,413.04	23,117.23	0.13
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	3,140,186.680	Local	100.474766	3,155,095.22	101.372780	3,183,294.53	28,199.31	0.09
Original Face:	14,193,441.000	Base	100.474766	3,155,095.22	101.372780	3,183,294.53	28,199.31	0.09
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	989,762.670	Local	99.893417	988,707.75	101.560020	1,005,203.17	16,495.42	0.03
Original Face:	3,250,000.000	Base	99.893417	988,707.75	101.560020	1,005,203.17	16,495.42	0.03
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,797,338.930	Local	100.525764	1,806,788.69	101.124830	1,817,555.94	10,767.25	0.05
Original Face:	5,677,376.000	Base	100.525764	1,806,788.69	101.124830	1,817,555.94	10,767.25	0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	2,955,500.360	Local	99.904006	2,952,663.26	100.640990	2,974,444.82	21,781.56	0.09
Original Face:	8,516,065.000	Base	99.904006	2,952,663.26	100.640990	2,974,444.82	21,781.56	0.09
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	676,902.330	Local	97.859112	662,410.61	100.898340	682,983.21	20,572.60	0.02
Original Face:	2,500,000.000	Base	97.859112	662,410.61	100.898340	682,983.21	20,572.60	0.02
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,261,991.500	Local	102.787001	3,352,903.23	107.257730	3,498,738.04	145,834.81	0.10
Original Face:	10,000,000.000	Base	102.787001	3,352,903.23	107.257730	3,498,738.04	145,834.81	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
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,138,537.150	101.773048	3,194,184.93	102.469260	3,216,035.79	21,850.86	0.09
Original Face:		Base	5,000,000.000	101.773048	3,194,184.93	102.469260	3,216,035.79	21,850.86	0.09
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
		Local	5,496,284.200	102.475337	5,632,335.76	101.724910	5,591,090.16	-41,245.60	0.16
Original Face:		Base	10,000,000.000	102.475337	5,632,335.76	101.724910	5,591,090.16	-41,245.60	0.16
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
		Local	2,138,861.180	101.061212	2,161,559.03	100.967290	2,159,550.17	-2,008.86	0.06
Original Face:		Base	5,000,000.000	101.061212	2,161,559.03	100.967290	2,159,550.17	-2,008.86	0.06
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
		Local	2,422,641.000	101.795298	2,466,134.62	101.088240	2,449,005.15	-17,129.47	0.07
Original Face:		Base	5,000,000.000	101.795298	2,466,134.62	101.088240	2,449,005.15	-17,129.47	0.07
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
		Local	2,299,427.480	101.940858	2,344,056.11	100.502460	2,310,981.18	-33,074.93	0.07
Original Face:		Base	7,000,000.000	101.940858	2,344,056.11	100.502460	2,310,981.18	-33,074.93	0.07
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
		Local	1,000,000.000	100.169298	1,001,692.98	99.885246	998,852.46	-2,840.52	0.03
Original Face:		Base	1,000,000.000	100.169298	1,001,692.98	99.885246	998,852.46	-2,840.52	0.03
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	2,924,645.720	102.654157	3,002,270.42	103.139682	3,016,470.30	14,199.88	0.09
Original Face:		Base	8,516,065.000	102.654157	3,002,270.42	103.139682	3,016,470.30	14,199.88	0.09
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	625,363.140	101.187524	632,789.48	107.371670	671,462.85	38,673.37	0.02
Original Face:		Base	44,567,405.000	101.187524	632,789.48	107.371670	671,462.85	38,673.37	0.02
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	25,257.930	107.514393	27,155.91	109.066010	27,547.82	391.91	0.00
Original Face:		Base	1,000,000.000	107.514393	27,155.91	109.066010	27,547.82	391.91	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	775,149.130	105.853468	820,522.24	117.103950	907,730.25	87,208.01	0.03
Original Face:		Base	24,898,134.000	105.853468	820,522.24	117.103950	907,730.25	87,208.01	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
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	510,415.970	Local	99.220118	506,435.33	102.252840	521,914.83	15,479.50	0.02
Original Face:	5,677,376.000	Base	99.220118	506,435.33	102.252840	521,914.83	15,479.50	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	367,515.980	Local	105.065380	386,132.06	108.328380	398,124.11	11,992.05	0.01
Original Face:	8,516,065.000	Base	105.065380	386,132.06	108.328380	398,124.11	11,992.05	0.01
31422BGX2	FARMER MAC NOTES 07/21 2.16				2.160000	02 Jul 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.267762	5,013,388.10	13,388.10	0.15
		Base	100.000000	5,000,000.00	100.267762	5,013,388.10	13,388.10	0.15
31422BTG5	FARMER MAC NOTES 01/24 1.82				1.820000	29 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.342270	5,017,113.50	17,113.50	0.15
		Base	100.000000	5,000,000.00	100.342270	5,017,113.50	17,113.50	0.15
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR				2.234130	26 Jul 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.328032	2,006,560.64	6,560.64	0.06
		Base	100.000000	2,000,000.00	100.328032	2,006,560.64	6,560.64	0.06
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				2.843250	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	97.367931	19,473,586.20	-526,413.80	0.57
		Base	100.000000	20,000,000.00	97.367931	19,473,586.20	-526,413.80	0.57
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021		
	4,302.710	Local	100.919885	4,342.29	101.020615	4,346.62	4.33	0.00
Original Face:	1,675,000.000	Base	100.919885	4,342.29	101.020615	4,346.62	4.33	0.00
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR				2.110880	11 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.389926	5,019,496.30	19,496.30	0.15
		Base	100.000000	5,000,000.00	100.389926	5,019,496.30	19,496.30	0.15
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR				2.382630	16 Apr 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.356649	3,010,699.47	10,699.47	0.09
		Base	100.000000	3,000,000.00	100.356649	3,010,699.47	10,699.47	0.09
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.402730	10,040,273.00	40,273.00	0.29
		Base	100.000000	10,000,000.00	100.402730	10,040,273.00	40,273.00	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
	63,368.300	Local	105.407941	66,795.22	110.455730	69,993.92	3,198.70	0.00
Original Face:	877,500.000	Base	105.407941	66,795.22	110.455730	69,993.92	3,198.70	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040		
	0.020	Local	-4,150.000000	-0.83	100.000000	0.02	0.85	0.00
Original Face:	10,000,000.000	Base	-4,150.000000	-0.83	100.000000	0.02	0.85	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
	2,213,999.130	Local	98.862666	2,188,818.56	97.941990	2,168,434.81	-20,383.75	0.06
Original Face:	3,000,000.000	Base	98.862666	2,188,818.56	97.941990	2,168,434.81	-20,383.75	0.06
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	3,622,145.900	Local	95.441176	3,457,018.66	99.151050	3,591,395.69	134,377.03	0.10
Original Face:	10,000,000.000	Base	95.441176	3,457,018.66	99.151050	3,591,395.69	134,377.03	0.10
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	3,187,125.960	Local	102.102986	3,254,150.76	101.495090	3,234,776.36	-19,374.40	0.09
Original Face:	10,493,495.000	Base	102.102986	3,254,150.76	101.495090	3,234,776.36	-19,374.40	0.09
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	4,520,805.150	Local	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.13
Original Face:	5,000,000.000	Base	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.13
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	3,416,167.330	Local	99.899886	3,412,747.27	101.845300	3,479,205.87	66,458.60	0.10
Original Face:	5,000,000.000	Base	99.899886	3,412,747.27	101.845300	3,479,205.87	66,458.60	0.10
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
	4,101,894.300	Local	100.695479	4,130,422.10	101.796810	4,175,597.55	45,175.45	0.12
Original Face:	5,000,000.000	Base	100.695479	4,130,422.10	101.796810	4,175,597.55	45,175.45	0.12
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	1,000,000.000	Local	99.919793	999,197.93	103.861737	1,038,617.37	39,419.44	0.03
		Base	99.919793	999,197.93	103.861737	1,038,617.37	39,419.44	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022		
	15,680,000.000	Local	101.357802	15,892,903.32	102.243673	16,031,807.93	138,904.61	0.47
		Base	101.357802	15,892,903.32	102.243673	16,031,807.93	138,904.61	0.47

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44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
		Local	10,000,000.000	99.970389	9,997,038.85	101.551011	10,155,101.10	158,062.25	0.30
		Base		99.970389	9,997,038.85	101.551011	10,155,101.10	158,062.25	0.30
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
		Local	10,000,000.000	99.735471	9,973,547.11	99.909286	9,990,928.60	17,381.49	0.29
		Base		99.735471	9,973,547.11	99.909286	9,990,928.60	17,381.49	0.29
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	100.419000	10,041,900.00	41,900.00	0.29
		Base		100.000000	10,000,000.00	100.419000	10,041,900.00	41,900.00	0.29
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
		Local	2,886,572.270	99.620912	2,875,629.61	101.057020	2,917,083.92	41,454.31	0.08
Original Face:		Base	5,000,000.000	99.620912	2,875,629.61	101.057020	2,917,083.92	41,454.31	0.08
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.615688	5,030,784.40	30,784.40	0.15
		Base		100.000000	5,000,000.00	100.615688	5,030,784.40	30,784.40	0.15
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	101.249650	15,187,447.50	187,447.50	0.44
		Base		100.000000	15,000,000.00	101.249650	15,187,447.50	187,447.50	0.44
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	100.190981	5,009,549.05	9,549.05	0.15
		Base		100.000000	5,000,000.00	100.190981	5,009,549.05	9,549.05	0.15
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	101.055829	10,105,582.90	105,582.90	0.29
		Base		100.000000	10,000,000.00	101.055829	10,105,582.90	105,582.90	0.29
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2					2.000000	31 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.206184	10,020,618.40	20,618.40	0.29
		Base		100.000000	10,000,000.00	100.206184	10,020,618.40	20,618.40	0.29
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	12,640,000.000	99.824805	12,617,855.29	101.658470	12,849,630.61	231,775.32	0.37
Original Face:		Base	12,640,000.000	99.824805	12,617,855.29	101.658470	12,849,630.61	231,775.32	0.37

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.610742	2,988,322.25	107.306185	3,219,185.55	230,863.30	0.09
		Base		99.610742	2,988,322.25	107.306185	3,219,185.55	230,863.30	0.09
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	101.516689	3,545,977.93	102.056296	3,564,826.42	18,848.49	0.10
		Base		101.516689	3,545,977.93	102.056296	3,564,826.42	18,848.49	0.10
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
		Local	23,826,000.000	100.049406	23,837,771.59	100.285373	23,893,992.97	56,221.38	0.69
		Base		100.049406	23,837,771.59	100.285373	23,893,992.97	56,221.38	0.69
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
		Local	10,841,000.000	100.624515	10,908,703.67	100.767000	10,924,150.47	15,446.80	0.32
		Base		100.624515	10,908,703.67	100.767000	10,924,150.47	15,446.80	0.32
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	2,750,000.000	99.995352	2,749,872.17	100.370740	2,760,195.35	10,323.18	0.08
Original Face:		Base	2,750,000.000	99.995352	2,749,872.17	100.370740	2,760,195.35	10,323.18	0.08
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
		Local	50,000,000.000	99.971642	49,985,820.89	100.490767	50,245,383.50	259,562.61	1.46
		Base		99.971642	49,985,820.89	100.490767	50,245,383.50	259,562.61	1.46
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	101.119456	10,469,908.47	102.240893	10,586,022.06	116,113.59	0.31
		Base		101.119456	10,469,908.47	102.240893	10,586,022.06	116,113.59	0.31
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.967154	2,999,014.63	100.902992	3,027,089.76	28,075.13	0.09
		Base		99.967154	2,999,014.63	100.902992	3,027,089.76	28,075.13	0.09
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.975336	9,997,533.58	100.887663	10,088,766.30	91,232.72	0.29
		Base		99.975336	9,997,533.58	100.887663	10,088,766.30	91,232.72	0.29
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	102.121585	3,206,617.77	102.792947	3,227,698.54	21,080.77	0.09
		Base		102.121585	3,206,617.77	102.792947	3,227,698.54	21,080.77	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
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375					4.375000	11 Aug 2020		
		Local	4,000,000.000	100.937995	4,037,519.79	101.211709	4,048,468.36	10,948.57	0.12
		Base		100.937995	4,037,519.79	101.211709	4,048,468.36	10,948.57	0.12
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.995949	2,999,878.47	103.528861	3,105,865.83	105,987.36	0.09
		Base		99.995949	2,999,878.47	103.528861	3,105,865.83	105,987.36	0.09
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	101.491433	3,044,742.99	101.696793	3,050,903.79	6,160.80	0.09
		Base		101.491433	3,044,742.99	101.696793	3,050,903.79	6,160.80	0.09
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					2.277750	21 Sep 2021		
		Local	10,000,000.000	99.899233	9,989,923.26	99.660565	9,966,056.50	-23,866.76	0.29
		Base		99.899233	9,989,923.26	99.660565	9,966,056.50	-23,866.76	0.29
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					2.306250	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.350000	10,135,000.00	135,000.00	0.29
		Base		100.000000	10,000,000.00	101.350000	10,135,000.00	135,000.00	0.29
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	100.833180	10,083,318.00	83,318.00	0.29
		Base		100.000000	10,000,000.00	100.833180	10,083,318.00	83,318.00	0.29
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.326750	25 Jan 2029		
		Local	924,061.940	100.000000	924,061.94	97.724020	903,030.48	-21,031.46	0.03
Original Face:		Base	2,838,688.000	100.000000	924,061.94	97.724020	903,030.48	-21,031.46	0.03
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.962448	9,996,244.80	102.756092	10,275,609.20	279,364.40	0.30
		Base		99.962448	9,996,244.80	102.756092	10,275,609.20	279,364.40	0.30
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.079768	5,003,988.40	3,988.40	0.15
		Base		100.000000	5,000,000.00	100.079768	5,003,988.40	3,988.40	0.15
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	103.484490	10,348,449.00	348,449.00	0.30
		Base		100.000000	10,000,000.00	103.484490	10,348,449.00	348,449.00	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
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.084491	10,008,449.10	8,449.10	0.29
		Base		100.000000	10,000,000.00	100.084491	10,008,449.10	8,449.10	0.29
89114R3T1	TORONTO DOMINION BANK SR UNSECURED 11/20 1.9					1.900000	30 Nov 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.139678	10,013,967.80	13,967.80	0.29
		Base		100.000000	10,000,000.00	100.139678	10,013,967.80	13,967.80	0.29
89114RDF0	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					1.750000	28 Feb 2025		
		Local	1,429,000.000	100.000000	1,429,000.00	100.049848	1,429,712.33	712.33	0.04
		Base		100.000000	1,429,000.00	100.049848	1,429,712.33	712.33	0.04
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	8,000,000.000	99.993211	7,999,456.89	100.546442	8,043,715.36	44,258.47	0.23
Original Face:		Base	8,000,000.000	99.993211	7,999,456.89	100.546442	8,043,715.36	44,258.47	0.23
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					1.994130	26 Apr 2021		
		Local	5,000,000.000	99.895895	4,994,794.75	99.711458	4,985,572.90	-9,221.85	0.14
		Base		99.895895	4,994,794.75	99.711458	4,985,572.90	-9,221.85	0.14
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.955624	12,994,231.13	103.147910	13,409,228.30	414,997.17	0.39
		Base		99.955624	12,994,231.13	103.147910	13,409,228.30	414,997.17	0.39
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					1.832250	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.928600	1,998,572.00	-1,428.00	0.06
		Base		100.000000	2,000,000.00	99.928600	1,998,572.00	-1,428.00	0.06
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.933623	9,993,362.34	101.284535	10,128,453.50	135,091.16	0.29
		Base		99.933623	9,993,362.34	101.284535	10,128,453.50	135,091.16	0.29
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
		Local	13,810,000.000	101.227551	13,979,524.79	101.811779	14,060,206.68	80,681.89	0.41
		Base		101.227551	13,979,524.79	101.811779	14,060,206.68	80,681.89	0.41
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	102.693895	10,269,389.47	103.507654	10,350,765.40	81,375.93	0.30
		Base		102.693895	10,269,389.47	103.507654	10,350,765.40	81,375.93	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.913580	1,998,271.60	104.171317	2,083,426.34	85,154.74	0.06
		Base		99.913580	1,998,271.60	104.171317	2,083,426.34	85,154.74	0.06
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	20,000,000.000	99.923910	19,984,782.04	100.632722	20,126,544.40	141,762.36	0.59
		Base		99.923910	19,984,782.04	100.632722	20,126,544.40	141,762.36	0.59
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	40,000,000.000	99.960633	39,984,253.02	100.875000	40,350,000.00	365,746.98	1.17
		Base		99.960633	39,984,253.02	100.875000	40,350,000.00	365,746.98	1.17
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.818368	4,990,918.39	100.027344	5,001,367.20	10,448.81	0.15
		Base		99.818368	4,990,918.39	100.027344	5,001,367.20	10,448.81	0.15
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.153630	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.119268	3,003,578.04	3,578.04	0.09
		Base		100.000000	3,000,000.00	100.119268	3,003,578.04	3,578.04	0.09
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.976709	2,999,301.26	102.237732	3,067,131.96	67,830.70	0.09
		Base		99.976709	2,999,301.26	102.237732	3,067,131.96	67,830.70	0.09
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.984286	7,998,742.86	102.362490	8,188,999.20	190,256.34	0.24
Original Face:		Base	8,000,000.000	99.984286	7,998,742.86	102.362490	8,188,999.20	190,256.34	0.24
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	1,179,036.210	99.464107	1,172,717.84	100.058070	1,179,720.88	7,003.04	0.03
Original Face:		Base	10,000,000.000	99.464107	1,172,717.84	100.058070	1,179,720.88	7,003.04	0.03
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.988519	5,499,368.55	101.434810	5,578,914.55	79,546.00	0.16
Original Face:		Base	5,500,000.000	99.988519	5,499,368.55	101.434810	5,578,914.55	79,546.00	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
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	5,000,000.000	99.998919	4,999,945.97	102.192870	5,109,643.50	109,697.53	0.15
Original Face:		Base	5,000,000.000	99.998919	4,999,945.97	102.192870	5,109,643.50	109,697.53	0.15
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					1.967750	23 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.018237	10,001,823.70	1,823.70	0.29
		Base		100.000000	10,000,000.00	100.018237	10,001,823.70	1,823.70	0.29
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
		Local	5,000,000.000	99.995139	4,999,756.94	100.495466	5,024,773.30	25,016.36	0.15
		Base		99.995139	4,999,756.94	100.495466	5,024,773.30	25,016.36	0.15
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	3,000,000.000	99.898066	2,996,941.98	106.192889	3,185,786.67	188,844.69	0.09
		Base		99.898066	2,996,941.98	106.192889	3,185,786.67	188,844.69	0.09
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.660880	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.694698	4,027,787.92	27,787.92	0.12
		Base		100.000000	4,000,000.00	100.694698	4,027,787.92	27,787.92	0.12
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.060000	25 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.015246	10,001,524.60	1,524.60	0.29
		Base		100.000000	10,000,000.00	100.015246	10,001,524.60	1,524.60	0.29
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	5,000,000.000	99.973628	4,998,681.42	103.292597	5,164,629.85	165,948.43	0.15
		Base		99.973628	4,998,681.42	103.292597	5,164,629.85	165,948.43	0.15
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.858848	4,992,942.38	107.307124	5,365,356.20	372,413.82	0.16
		Base		99.858848	4,992,942.38	107.307124	5,365,356.20	372,413.82	0.16
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.236000	5,011,800.00	11,800.00	0.15
		Base		100.000000	5,000,000.00	100.236000	5,011,800.00	11,800.00	0.15
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.167301	10,016,730.10	16,730.10	0.29
		Base		100.000000	10,000,000.00	100.167301	10,016,730.10	16,730.10	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
			1,222,781,631.500	Local	1,224,865,325.20		1,236,737,941.46	11,872,616.26	35.95
	Original Face:		544,773,741.000	Base	1,224,865,325.20		1,236,737,941.46	11,872,616.26	35.95
FIXED INCOME Total									
			1,222,781,631.500	Base	1,224,865,325.20		1,236,737,941.46	11,872,616.26	35.95
	Original Face:		544,773,741.000						

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

Holdings

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

As of: *February 29, 2020*

View Date: *March 10, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,427,741,312.950	Base		3,427,591,934.51		3,440,108,657.36	12,516,722.85	100.00
	Original Face:	544,773,741.000							

& 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							
	-904,163.510	Local	1.000000	-904,163.51	1.000000	-904,163.51	0.00	0.80
		Base	1.000000	-904,163.51	1.000000	-904,163.51	0.00	0.80
US DOLLAR Total								
	-904,163.510	Local		-904,163.51		-904,163.51	0.00	0.80
		Base		-904,163.51		-904,163.51	0.00	0.80
CASH Total								
	-904,163.510	Base		-904,163.51		-904,163.51	0.00	0.80
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.651941	31 Dec 2030		
	923,810.460	Local	100.069113	924,448.93	100.080000	924,549.51	100.58	0.82
		Base	100.069113	924,448.93	100.080000	924,549.51	100.58	0.82
459200HX2	IBM CORP SR UNSECURED 11/21 VAR				2.317380	06 Nov 2021		
	1,000,000.000	Local	100.104967	1,001,049.67	100.104967	1,001,049.67	0.00	0.89
		Base	100.104967	1,001,049.67	100.104967	1,001,049.67	0.00	0.89
US DOLLAR Total								
	1,923,810.460	Local		1,925,498.60		1,925,599.18	100.58	1.71
		Base		1,925,498.60		1,925,599.18	100.58	1.71
CASH EQUIVALENT Total								
	1,923,810.460	Base		1,925,498.60		1,925,599.18	100.58	1.71
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	99.866380	344,539.01	101.359030	349,688.65	5,149.64	0.31
		Base		99.866380	344,539.01	101.359030	349,688.65	5,149.64	0.31
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.390500	29 Mar 2021		
		Local	1,274,000.000	100.062770	1,274,799.69	100.331044	1,278,217.50	3,417.81	1.13
		Base		100.062770	1,274,799.69	100.331044	1,278,217.50	3,417.81	1.13
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.911314	499,556.57	102.404563	512,022.82	12,466.25	0.45
		Base		99.911314	499,556.57	102.404563	512,022.82	12,466.25	0.45
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
		Local	650,000.000	99.991283	649,943.34	100.410030	652,665.20	2,721.86	0.58
Original Face:		Base	650,000.000	99.991283	649,943.34	100.410030	652,665.20	2,721.86	0.58
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.987756	499,938.78	101.772810	508,864.05	8,925.27	0.45
Original Face:		Base	500,000.000	99.987756	499,938.78	101.772810	508,864.05	8,925.27	0.45
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					2.234130	09 Feb 2022		
		Local	1,350,000.000	100.322167	1,354,349.26	100.887200	1,361,977.20	7,627.94	1.21
		Base		100.322167	1,354,349.26	100.887200	1,361,977.20	7,627.94	1.21
037833DL1	APPLE INC SR UNSECURED 09/22 1.7					1.700000	11 Sep 2022		
		Local	70,000.000	99.985671	69,989.97	101.263034	70,884.12	894.15	0.06
		Base		99.985671	69,989.97	101.263034	70,884.12	894.15	0.06
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.840000	17 Jan 2023		
		Local	1,950,000.000	98.649162	1,923,658.66	100.214580	1,954,184.31	30,525.65	1.73
Original Face:		Base	1,950,000.000	98.649162	1,923,658.66	100.214580	1,954,184.31	30,525.65	1.73
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.370000	27 Dec 2022		
		Local	715,185.560	99.299558	710,176.10	99.971100	714,978.87	4,802.77	0.63
Original Face:		Base	1,300,000.000	99.299558	710,176.10	99.971100	714,978.87	4,802.77	0.63
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	385,000.000	99.988247	384,954.75	100.883270	388,400.59	3,445.84	0.34
Original Face:		Base	385,000.000	99.988247	384,954.75	100.883270	388,400.59	3,445.84	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
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR				2.032750	24 May 2021		
	480,000.000	Local	100.000000	480,000.00	100.060681	480,291.27	291.27	0.43
		Base	100.000000	480,000.00	100.060681	480,291.27	291.27	0.43
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05				2.050000	03 May 2021		
	750,000.000	Local	100.167801	751,258.51	100.783619	755,877.14	4,618.63	0.67
		Base	100.167801	751,258.51	100.783619	755,877.14	4,618.63	0.67
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45				2.450000	27 Nov 2020		
	1,000,000.000	Local	99.556974	995,569.74	100.709527	1,007,095.27	11,525.53	0.89
		Base	99.556974	995,569.74	100.709527	1,007,095.27	11,525.53	0.89
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
	750,000.000	Local	102.432729	768,245.47	103.861838	778,963.79	10,718.32	0.69
		Base	102.432729	768,245.47	103.861838	778,963.79	10,718.32	0.69
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3				2.350000	25 Apr 2022		
	276,165.980	Local	99.959408	276,053.88	100.495210	277,533.58	1,479.70	0.25
Original Face:	400,000.000	Base	99.959408	276,053.88	100.495210	277,533.58	1,479.70	0.25
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3				1.630000	15 Aug 2021		
	19,826.700	Local	99.935491	19,813.91	99.999990	19,826.70	12.79	0.02
Original Face:	1,060,000.000	Base	99.935491	19,813.91	99.999990	19,826.70	12.79	0.02
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	270,000.000	Local	99.990241	269,973.65	102.046770	275,526.28	5,552.63	0.24
Original Face:	270,000.000	Base	99.990241	269,973.65	102.046770	275,526.28	5,552.63	0.24
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	445,000.000	Local	99.982539	444,922.30	102.882610	457,827.61	12,905.31	0.41
Original Face:	445,000.000	Base	99.982539	444,922.30	102.882610	457,827.61	12,905.31	0.41
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	165,000.000	Local	99.990085	164,983.64	100.636010	166,049.42	1,065.78	0.15
Original Face:	165,000.000	Base	99.990085	164,983.64	100.636010	166,049.42	1,065.78	0.15
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3				1.440000	15 Dec 2021		
	38,323.360	Local	99.993111	38,320.72	99.960640	38,308.28	-12.44	0.03
Original Face:	190,000.000	Base	99.993111	38,320.72	99.960640	38,308.28	-12.44	0.03

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12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022		
	417,414.320	Local	99.918503	417,074.14	100.189900	418,206.99	1,132.85	0.37
Original Face:	700,000.000	Base	99.918503	417,074.14	100.189900	418,206.99	1,132.85	0.37
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8				2.050000	15 Aug 2023		
	1,000,000.000	Local	98.898366	988,983.66	100.445290	1,004,452.90	15,469.24	0.89
Original Face:	1,000,000.000	Base	98.898366	988,983.66	100.445290	1,004,452.90	15,469.24	0.89
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1				2.000000	17 Jan 2023		
	500,000.000	Local	99.989112	499,945.56	100.000000	500,000.00	54.44	0.44
Original Face:	500,000.000	Base	99.989112	499,945.56	100.000000	500,000.00	54.44	0.44
14041NFN6	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A4 A4				1.990000	17 Jul 2023		
	1,000,000.000	Local	100.135356	1,001,353.56	100.332210	1,003,322.10	1,968.54	0.89
Original Face:	1,000,000.000	Base	100.135356	1,001,353.56	100.332210	1,003,322.10	1,968.54	0.89
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15				3.150000	07 Sep 2021		
	900,000.000	Local	101.398487	912,586.38	102.745801	924,712.21	12,125.83	0.82
		Base	101.398487	912,586.38	102.745801	924,712.21	12,125.83	0.82
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65				2.650000	17 May 2021		
	475,000.000	Local	99.970977	474,862.14	101.372235	481,518.12	6,655.98	0.43
		Base	99.970977	474,862.14	101.372235	481,518.12	6,655.98	0.43
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				2.477130	06 Jun 2022		
	1,000,000.000	Local	100.508969	1,005,089.69	100.092000	1,000,920.00	-4,169.69	0.89
		Base	100.508969	1,005,089.69	100.092000	1,000,920.00	-4,169.69	0.89
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1				2.100000	16 May 2021		
	1,000,000.000	Local	98.622413	986,224.13	100.930921	1,009,309.21	23,085.08	0.90
		Base	98.622413	986,224.13	100.930921	1,009,309.21	23,085.08	0.90
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498				2.498000	03 Mar 2022		
	500,000.000	Local	101.256240	506,281.20	102.084128	510,420.64	4,139.44	0.45
		Base	101.256240	506,281.20	102.084128	510,420.64	4,139.44	0.45
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45				2.450000	15 Jun 2020		
	2,000,000.000	Local	99.931035	1,998,620.69	100.169512	2,003,390.24	4,769.55	1.78
		Base	99.931035	1,998,620.69	100.169512	2,003,390.24	4,769.55	1.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85				1.850000	20 Sep 2021		
	570,000.000	Local	99.963207	569,790.28	100.713517	574,067.05	4,276.77	0.51
		Base	99.963207	569,790.28	100.713517	574,067.05	4,276.77	0.51
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR				2.119130	20 Oct 2020		
	1,750,000.000	Local	100.000000	1,750,000.00	100.181745	1,753,180.54	3,180.54	1.55
		Base	100.000000	1,750,000.00	100.181745	1,753,180.54	3,180.54	1.55
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85				2.850000	12 Feb 2021		
	750,000.000	Local	100.781349	755,860.12	101.023837	757,678.78	1,818.66	0.67
		Base	100.781349	755,860.12	101.023837	757,678.78	1,818.66	0.67
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR				2.446880	02 Mar 2020		
	560,000.000	Local	100.000000	560,000.00	100.000000	560,000.00	0.00	0.50
		Base	100.000000	560,000.00	100.000000	560,000.00	0.00	0.50
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR				2.216630	26 May 2020		
	1,000,000.000	Local	100.000000	1,000,000.00	100.101543	1,001,015.43	1,015.43	0.89
		Base	100.000000	1,000,000.00	100.101543	1,001,015.43	1,015.43	0.89
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25				3.250000	14 Feb 2022		
	900,000.000	Local	99.940634	899,465.71	103.167070	928,503.63	29,037.92	0.82
		Base	99.940634	899,465.71	103.167070	928,503.63	29,037.92	0.82
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3				2.080000	15 Feb 2023		
	404,972.780	Local	98.726796	399,816.65	100.531380	407,124.72	7,308.07	0.36
Original Face:	550,000.000	Base	98.726796	399,816.65	100.531380	407,124.72	7,308.07	0.36
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR				2.349380	01 Oct 2021		
	1,000,000.000	Local	100.092259	1,000,922.59	100.445600	1,004,456.00	3,533.41	0.89
		Base	100.092259	1,000,922.59	100.445600	1,004,456.00	3,533.41	0.89
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				2.435000	07 Jun 2023		
	850,000.000	Local	100.063553	850,540.20	100.838160	857,124.36	6,584.16	0.76
		Base	100.063553	850,540.20	100.838160	857,124.36	6,584.16	0.76
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR				2.048000	09 Oct 2020		
	500,000.000	Local	100.000000	500,000.00	100.104796	500,523.98	523.98	0.44
		Base	100.000000	500,000.00	100.104796	500,523.98	523.98	0.44

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24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
		Local	310,000.000	99.956929	309,866.48	101.479623	314,586.83	4,720.35	0.28
		Base		99.956929	309,866.48	101.479623	314,586.83	4,720.35	0.28
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.900000	17 Oct 2022		
		Local	340,000.000	99.727888	339,074.82	100.019670	340,066.88	992.06	0.30
Original Face:		Base	340,000.000	99.727888	339,074.82	100.019670	340,066.88	992.06	0.30
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	100.660110	1,006,601.10	6,601.10	0.89
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.660110	1,006,601.10	6,601.10	0.89
254683CB9	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A6 A6					1.880000	15 Feb 2023		
		Local	1,000,000.000	99.958837	999,588.37	100.154910	1,001,549.10	1,960.73	0.89
Original Face:		Base	1,000,000.000	99.958837	999,588.37	100.154910	1,001,549.10	1,960.73	0.89
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	380,000.000	99.818205	379,309.18	101.036038	383,936.94	4,627.76	0.34
		Base		99.818205	379,309.18	101.036038	383,936.94	4,627.76	0.34
25468PCW4	TWDC ENTERPRISES 18 CORP COMPANY GUAR 12/22 2.35					2.350000	01 Dec 2022		
		Local	400,000.000	101.462600	405,850.40	103.158330	412,633.32	6,782.92	0.37
		Base		101.462600	405,850.40	103.158330	412,633.32	6,782.92	0.37
25468PDE3	TWDC ENTERPRISES 18 CORP COMPANY GUAR 09/20 2.15					2.150000	17 Sep 2020		
		Local	500,000.000	100.178852	500,894.26	100.295632	501,478.16	583.90	0.44
		Base		100.178852	500,894.26	100.295632	501,478.16	583.90	0.44
25468PDU7	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/20 1.8					1.800000	05 Jun 2020		
		Local	1,000,000.000	99.989830	999,898.30	100.098298	1,000,982.98	1,084.68	0.89
		Base		99.989830	999,898.30	100.098298	1,000,982.98	1,084.68	0.89
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.431560	582,503.05	102.936355	597,030.86	14,527.81	0.53
		Base		100.431560	582,503.05	102.936355	597,030.86	14,527.81	0.53
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 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

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30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,000,000.000	Local	100.393681	1,003,936.81	100.440389	1,004,403.89	467.08	0.89
		Base	100.393681	1,003,936.81	100.440389	1,004,403.89	467.08	0.89
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2				2.000000	01 Mar 2023		
	166,161.570	Local	100.814731	167,515.34	101.845363	169,227.85	1,712.51	0.15
Original Face:	1,419,000.000	Base	100.814731	167,515.34	101.845363	169,227.85	1,712.51	0.15
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028		
	1,637,019.180	Local	101.950677	1,668,952.14	103.176825	1,689,024.41	20,072.27	1.50
Original Face:	3,600,000.000	Base	101.950677	1,668,952.14	103.176825	1,689,024.41	20,072.27	1.50
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625				1.625000	19 Nov 2021		
	745,000.000	Local	99.855272	743,921.78	101.168171	753,702.87	9,781.09	0.67
		Base	99.855272	743,921.78	101.168171	753,702.87	9,781.09	0.67
3130AJ5Q8	FEDERAL HOME LOAN BANK BONDS 02/23 1.75				1.750000	14 Feb 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	100.054565	1,000,545.65	545.65	0.89
		Base	100.000000	1,000,000.00	100.054565	1,000,545.65	545.65	0.89
3130AJ6U8	FEDERAL HOME LOAN BANK BONDS 02/22 1.65				1.650000	18 Feb 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.064069	2,001,281.38	1,281.38	1.77
		Base	100.000000	2,000,000.00	100.064069	2,001,281.38	1,281.38	1.77
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				1.778250	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.159548	1,001,595.48	1,595.48	0.89
		Base	100.000000	1,000,000.00	100.159548	1,001,595.48	1,595.48	0.89
3135G0W33	FANNIE MAE NOTES 09/22 1.375				1.375000	06 Sep 2022		
	500,000.000	Local	99.708200	498,541.00	101.068761	505,343.81	6,802.81	0.45
		Base	99.708200	498,541.00	101.068761	505,343.81	6,802.81	0.45
3135G0X81	FANNIE MAE NOTES 01/23 1.7				1.700000	30 Jan 2023		
	500,000.000	Local	100.000000	500,000.00	100.129202	500,646.01	646.01	0.44
		Base	100.000000	500,000.00	100.129202	500,646.01	646.01	0.44
3136A5KR6	FANNIE MAE FNR 2012 31 AD				1.750000	25 Oct 2022		
	53,757.770	Local	100.441592	53,995.16	100.008550	53,762.37	-232.79	0.05
Original Face:	1,000,000.000	Base	100.441592	53,995.16	100.008550	53,762.37	-232.79	0.05

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3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
		Local	10,370.860	100.283487	10,400.26	100.025560	10,373.51	-26.75	0.01
Original Face:		Base	1,000,000.000	100.283487	10,400.26	100.025560	10,373.51	-26.75	0.01
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	98.912617	1,913,959.14	102.232940	1,978,207.39	64,248.25	1.75
Original Face:		Base	1,935,000.000	98.912617	1,913,959.14	102.232940	1,978,207.39	64,248.25	1.75
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	1,664,753.750	99.681550	1,659,452.34	100.364120	1,670,815.45	11,363.11	1.48
Original Face:		Base	5,000,000.000	99.681550	1,659,452.34	100.364120	1,670,815.45	11,363.11	1.48
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	485,889.080	101.253794	491,981.13	102.929470	500,123.05	8,141.92	0.44
Original Face:		Base	700,000.000	101.253794	491,981.13	102.929470	500,123.05	8,141.92	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	81,058.840	100.833469	81,734.44	102.696600	83,244.67	1,510.23	0.07
Original Face:		Base	485,000.000	100.833469	81,734.44	102.696600	83,244.67	1,510.23	0.07
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	694,640.950	100.721923	699,655.72	100.882515	700,771.26	1,115.54	0.62
Original Face:		Base	5,000,000.000	100.721923	699,655.72	100.882515	700,771.26	1,115.54	0.62
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.625807	603,754.84	102.812285	616,873.71	13,118.87	0.55
		Base		100.625807	603,754.84	102.812285	616,873.71	13,118.87	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.469535	596,817.21	101.157386	606,944.32	10,127.11	0.54
		Base		99.469535	596,817.21	101.157386	606,944.32	10,127.11	0.54
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
		Local	900,000.000	99.992407	899,931.66	100.293833	902,644.50	2,712.84	0.80
		Base		99.992407	899,931.66	100.293833	902,644.50	2,712.84	0.80
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
		Local	109,704.160	99.999170	109,703.25	100.078330	109,790.09	86.84	0.10
Original Face:		Base	325,000.000	99.999170	109,703.25	100.078330	109,790.09	86.84	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
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	515,000.000	99.981915	514,906.86	101.472240	522,582.04	7,675.18	0.46
Original Face:		Base	515,000.000	99.981915	514,906.86	101.472240	522,582.04	7,675.18	0.46
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	595,206.530	99.990200	595,148.20	101.040910	601,402.09	6,253.89	0.53
Original Face:		Base	700,000.000	99.990200	595,148.20	101.040910	601,402.09	6,253.89	0.53
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
		Local	241,872.330	99.998722	241,869.24	100.058850	242,014.67	145.43	0.21
Original Face:		Base	630,000.000	99.998722	241,869.24	100.058850	242,014.67	145.43	0.21
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	515,000.000	99.994625	514,972.32	101.099270	520,661.24	5,688.92	0.46
Original Face:		Base	515,000.000	99.994625	514,972.32	101.099270	520,661.24	5,688.92	0.46
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		Local	413,215.840	99.991377	413,180.21	100.188630	413,995.29	815.08	0.37
Original Face:		Base	750,000.000	99.991377	413,180.21	100.188630	413,995.29	815.08	0.37
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	400,000.000	99.986715	399,946.86	102.041320	408,165.28	8,218.42	0.36
Original Face:		Base	400,000.000	99.986715	399,946.86	102.041320	408,165.28	8,218.42	0.36
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	595,000.000	99.977086	594,863.66	100.687950	599,093.30	4,229.64	0.53
Original Face:		Base	595,000.000	99.977086	594,863.66	100.687950	599,093.30	4,229.64	0.53
369550BA5	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875					2.875000	11 May 2020		
		Local	1,267,000.000	100.040284	1,267,510.40	100.217000	1,269,749.39	2,238.99	1.13
		Base		100.040284	1,267,510.40	100.217000	1,269,749.39	2,238.99	1.13
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.187394	747,397.96	102.068124	761,428.21	14,030.25	0.68
		Base		100.187394	747,397.96	102.068124	761,428.21	14,030.25	0.68
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					2.631250	15 Apr 2020		
		Local	750,000.000	100.002689	750,020.17	100.089301	750,669.76	649.59	0.67
		Base		100.002689	750,020.17	100.089301	750,669.76	649.59	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
3814267X7	GOLDMAN SACHS BANK USA SR UNSECURED 05/21 VAR					2.183310	24 May 2021		
		Local	613,000.000	100.042000	613,257.46	100.066170	613,405.62	148.16	0.54
		Base		100.042000	613,257.46	100.066170	613,405.62	148.16	0.54
38148PP84	GOLDMAN SACHS BANK USA SR UNSECURED 06/20 3.2					3.200000	05 Jun 2020		
		Local	1,000,000.000	100.307682	1,003,076.82	100.419719	1,004,197.19	1,120.37	0.89
		Base		100.307682	1,003,076.82	100.419719	1,004,197.19	1,120.37	0.89
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.000000	20 Oct 2038		
		Local	2,764.340	101.283489	2,799.82	100.087080	2,766.75	-33.07	0.00
Original Face:		Base	2,750,000.000	101.283489	2,799.82	100.087080	2,766.75	-33.07	0.00
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.041500	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.027847	1,010,281.25	281.25	0.90
		Base		100.000000	1,010,000.00	100.027847	1,010,281.25	281.25	0.90
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					2.216880	01 Mar 2022		
		Local	1,000,000.000	99.974891	999,748.91	100.316739	1,003,167.39	3,418.48	0.89
		Base		99.974891	999,748.91	100.316739	1,003,167.39	3,418.48	0.89
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		Local	265,258.970	99.997746	265,252.99	100.063690	265,427.91	174.92	0.24
Original Face:		Base	830,000.000	99.997746	265,252.99	100.063690	265,427.91	174.92	0.24
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
		Local	386,496.250	99.923068	386,198.91	100.104740	386,901.07	702.16	0.34
Original Face:		Base	850,000.000	99.923068	386,198.91	100.104740	386,901.07	702.16	0.34
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	445,000.000	99.983310	444,925.73	101.449620	451,450.81	6,525.08	0.40
Original Face:		Base	445,000.000	99.983310	444,925.73	101.449620	451,450.81	6,525.08	0.40
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
		Local	106,087.400	99.995523	106,082.65	100.039710	106,129.53	46.88	0.09
Original Face:		Base	255,000.000	99.995523	106,082.65	100.039710	106,129.53	46.88	0.09
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	325,000.000	99.998785	324,996.05	101.213720	328,944.59	3,948.54	0.29
Original Face:		Base	325,000.000	99.998785	324,996.05	101.213720	328,944.59	3,948.54	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	500,000.000	99.997986	499,989.93	102.156590	510,782.95	10,793.02	0.45
Original Face:		Base	500,000.000	99.997986	499,989.93	102.156590	510,782.95	10,793.02	0.45
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	250,000.000	99.991476	249,978.69	101.373060	253,432.65	3,453.96	0.22
Original Face:		Base	250,000.000	99.991476	249,978.69	101.373060	253,432.65	3,453.96	0.22
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.905388	244,768.20	102.243673	250,497.00	5,728.80	0.22
		Base		99.905388	244,768.20	102.243673	250,497.00	5,728.80	0.22
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					2.400500	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.015958	1,000,159.58	159.58	0.89
		Base		100.000000	1,000,000.00	100.015958	1,000,159.58	159.58	0.89
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	665,000.000	99.938716	664,592.46	103.322387	687,093.87	22,501.41	0.61
		Base		99.938716	664,592.46	103.322387	687,093.87	22,501.41	0.61
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	370,000.000	99.995732	369,984.21	101.278910	374,731.97	4,747.76	0.33
Original Face:		Base	370,000.000	99.995732	369,984.21	101.278910	374,731.97	4,747.76	0.33
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.760000	16 Aug 2021		
		Local	188,180.080	99.398454	187,048.09	100.044320	188,263.48	1,215.39	0.17
Original Face:		Base	800,000.000	99.398454	187,048.09	100.044320	188,263.48	1,215.39	0.17
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
		Local	901,948.060	99.715973	899,386.28	100.124170	903,068.01	3,681.73	0.80
Original Face:		Base	1,897,000.000	99.715973	899,386.28	100.124170	903,068.01	3,681.73	0.80
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					2.079130	20 Jan 2021		
		Local	578,000.000	100.143567	578,829.82	100.213746	579,235.45	405.63	0.51
		Base		100.143567	578,829.82	100.213746	579,235.45	405.63	0.51
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.080880	11 May 2022		
		Local	1,500,000.000	100.104956	1,501,574.34	100.645578	1,509,683.67	8,109.33	1.34
		Base		100.104956	1,501,574.34	100.645578	1,509,683.67	8,109.33	1.34

& 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
459200HA2	IBM CORP SR UNSECURED 11/21 2.9					2.900000	01 Nov 2021		
		Local	385,000.000	101.488569	390,730.99	102.530852	394,743.78	4,012.79	0.35
		Base		101.488569	390,730.99	102.530852	394,743.78	4,012.79	0.35
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	101.824840	509,124.20	103.239249	516,196.25	7,072.05	0.46
		Base		101.824840	509,124.20	103.239249	516,196.25	7,072.05	0.46
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.979500	29 Oct 2020		
		Local	500,000.000	100.343518	501,717.59	100.617365	503,086.83	1,369.24	0.45
		Base		100.343518	501,717.59	100.617365	503,086.83	1,369.24	0.45
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
		Local	600,000.000	99.266217	595,597.30	101.034318	606,205.91	10,608.61	0.54
		Base		99.266217	595,597.30	101.034318	606,205.91	10,608.61	0.54
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					2.586880	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.116677	600,700.06	700.06	0.53
		Base		100.000000	600,000.00	100.116677	600,700.06	700.06	0.53
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
		Local	1,000,000.000	98.619706	986,197.06	100.635160	1,006,351.60	20,154.54	0.89
Original Face:		Base	1,000,000.000	98.619706	986,197.06	100.635160	1,006,351.60	20,154.54	0.89
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.905755	443,985.32	101.844184	448,114.41	4,129.09	0.40
		Base		100.905755	443,985.32	101.844184	448,114.41	4,129.09	0.40
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
		Local	135,000.000	99.975200	134,966.52	100.335319	135,452.68	486.16	0.12
		Base		99.975200	134,966.52	100.335319	135,452.68	486.16	0.12
48125LRP9	JP MORGAN CHASE BANK NA SR UNSECURED 04/21 VAR					2.134130	26 Apr 2021		
		Local	500,000.000	100.028350	500,141.75	100.066407	500,332.04	190.29	0.44
		Base		100.028350	500,141.75	100.066407	500,332.04	190.29	0.44
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					2.492750	22 Nov 2021		
		Local	990,000.000	100.617900	996,117.21	100.661000	996,543.90	426.69	0.88
		Base		100.617900	996,117.21	100.661000	996,543.90	426.69	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	500,000.000	Local	99.936096	499,680.48	102.165586	510,827.93	11,147.45	0.45
		Base	99.936096	499,680.48	102.165586	510,827.93	11,147.45	0.45
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				2.301750	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.907333	1,816,331.99	16,331.99	1.61
		Base	100.000000	1,800,000.00	100.907333	1,816,331.99	16,331.99	1.61
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625				2.625000	25 Jan 2021		
	550,000.000	Local	100.247045	551,358.75	100.716428	553,940.35	2,581.60	0.49
		Base	100.247045	551,358.75	100.716428	553,940.35	2,581.60	0.49
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024		
	1,175,000.000	Local	100.052171	1,175,613.01	101.178030	1,188,841.85	13,228.84	1.05
Original Face:	1,175,000.000	Base	100.052171	1,175,613.01	101.178030	1,188,841.85	13,228.84	1.05
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A				2.710000	15 Apr 2021		
	23,349.200	Local	99.998116	23,348.76	100.053270	23,361.64	12.88	0.02
Original Face:	400,000.000	Base	99.998116	23,348.76	100.053270	23,361.64	12.88	0.02
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3				3.030000	17 Jan 2023		
	800,000.000	Local	101.079366	808,634.93	101.325120	810,600.96	1,966.03	0.72
Original Face:	800,000.000	Base	101.079366	808,634.93	101.325120	810,600.96	1,966.03	0.72
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023		
	485,000.000	Local	99.456979	482,366.35	103.899611	503,913.11	21,546.76	0.45
		Base	99.456979	482,366.35	103.899611	503,913.11	21,546.76	0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				2.335500	30 Jun 2021		
	500,000.000	Local	100.242232	501,211.16	100.337661	501,688.31	477.15	0.44
		Base	100.242232	501,211.16	100.337661	501,688.31	477.15	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022		
	455,000.000	Local	99.915073	454,613.58	101.075028	459,891.38	5,277.80	0.41
		Base	99.915073	454,613.58	101.075028	459,891.38	5,277.80	0.41
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3				1.740000	16 Aug 2021		
	112,315.740	Local	99.997792	112,313.26	100.041350	112,362.18	48.92	0.10
Original Face:	420,000.000	Base	99.997792	112,313.26	100.041350	112,362.18	48.92	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
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
		Local	896,261.090	99.549110	892,219.94	100.095240	897,114.69	4,894.75	0.80
Original Face:		Base	1,887,000.000	99.549110	892,219.94	100.095240	897,114.69	4,894.75	0.80
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
		Local	239,230.590	99.993141	239,214.18	100.426260	240,250.33	1,036.15	0.21
Original Face:		Base	335,000.000	99.993141	239,214.18	100.426260	240,250.33	1,036.15	0.21
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
		Local	335,000.000	99.999122	334,997.06	100.615980	337,063.53	2,066.47	0.30
Original Face:		Base	335,000.000	99.999122	334,997.06	100.615980	337,063.53	2,066.47	0.30
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
		Local	1,001,000.000	100.318543	1,004,188.62	101.249890	1,013,511.40	9,322.78	0.90
		Base		100.318543	1,004,188.62	101.249890	1,013,511.40	9,322.78	0.90
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.428423	695,998.96	102.190554	715,333.88	19,334.92	0.63
		Base		99.428423	695,998.96	102.190554	715,333.88	19,334.92	0.63
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	500,000.000	100.038118	500,190.59	100.789591	503,947.96	3,757.37	0.45
		Base		100.038118	500,190.59	100.789591	503,947.96	3,757.37	0.45
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	101.818817	712,731.72	103.509302	724,565.11	11,833.39	0.64
		Base		101.818817	712,731.72	103.509302	724,565.11	11,833.39	0.64
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.600000	21 Jul 2020		
		Local	950,000.000	99.831920	948,403.24	100.348719	953,312.83	4,909.59	0.85
		Base		99.831920	948,403.24	100.348719	953,312.83	4,909.59	0.85
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
		Local	850,000.000	99.563696	846,291.42	100.762754	856,483.41	10,191.99	0.76
		Base		99.563696	846,291.42	100.762754	856,483.41	10,191.99	0.76
69353RFN3	PNC BANK NA SR UNSECURED 06/21 VAR					2.200500	10 Jun 2021		
		Local	300,000.000	100.000000	300,000.00	100.033534	300,100.60	100.60	0.27
		Base		100.000000	300,000.00	100.033534	300,100.60	100.60	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
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.208028	250,520.07	102.355177	255,887.94	5,367.87	0.23
		Base		100.208028	250,520.07	102.355177	255,887.94	5,367.87	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					1.994130	10 May 2021		
		Local	2,080,000.000	100.008159	2,080,169.70	100.128824	2,082,679.54	2,509.84	1.85
		Base		100.008159	2,080,169.70	100.128824	2,082,679.54	2,509.84	1.85
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
		Local	900,000.000	100.327064	902,943.58	100.393794	903,544.15	600.57	0.80
		Base		100.327064	902,943.58	100.393794	903,544.15	600.57	0.80
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
		Local	780,000.000	99.966994	779,742.55	100.184764	781,441.16	1,698.61	0.69
		Base		99.966994	779,742.55	100.184764	781,441.16	1,698.61	0.69
828807CN5	SIMON PROPERTY GROUP LP SR UNSECURED 02/23 2.75					2.750000	01 Feb 2023		
		Local	795,000.000	101.705553	808,559.15	103.023496	819,036.79	10,477.64	0.73
		Base		101.705553	808,559.15	103.023496	819,036.79	10,477.64	0.73
828807DA2	SIMON PROPERTY GROUP LP SR UNSECURED 01/22 2.35					2.350000	30 Jan 2022		
		Local	1,207,000.000	100.758505	1,216,155.15	101.367288	1,223,503.17	7,348.02	1.09
		Base		100.758505	1,216,155.15	101.367288	1,223,503.17	7,348.02	1.09
855244AJ8	STARBUCKS CORP SR UNSECURED 02/21 2.1					2.100000	04 Feb 2021		
		Local	1,000,000.000	100.068598	1,000,685.98	100.392123	1,003,921.23	3,235.25	0.89
		Base		100.068598	1,000,685.98	100.392123	1,003,921.23	3,235.25	0.89
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.550000	18 Aug 2020		
		Local	1,050,000.000	100.307670	1,053,230.54	100.428494	1,054,499.19	1,268.65	0.94
		Base		100.307670	1,053,230.54	100.428494	1,054,499.19	1,268.65	0.94
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	823,000.000	98.926814	814,167.68	100.740297	829,092.64	14,924.96	0.74
		Base		98.926814	814,167.68	100.740297	829,092.64	14,924.96	0.74
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
		Local	450,000.000	101.989353	458,952.09	102.763795	462,437.08	3,484.99	0.41
		Base		101.989353	458,952.09	102.763795	462,437.08	3,484.99	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86787EAZ0	TRUIST BANK SR UNSECURED 10/21 VAR					2.294130	26 Oct 2021		
		Local	500,000.000	100.276222	501,381.11	100.266622	501,333.11	-48.00	0.44
		Base		100.276222	501,381.11	100.266622	501,333.11	-48.00	0.44
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.962448	599,774.69	102.756092	616,536.55	16,761.86	0.55
		Base		99.962448	599,774.69	102.756092	616,536.55	16,761.86	0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75					2.750000	12 Mar 2021		
		Local	1,111,000.000	100.865632	1,120,617.17	101.145212	1,123,723.31	3,106.14	1.00
		Base		100.865632	1,120,617.17	101.145212	1,123,723.31	3,106.14	1.00
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.143397	1,336,914.35	102.855120	1,373,115.85	36,201.50	1.22
		Base		100.143397	1,336,914.35	102.855120	1,373,115.85	36,201.50	1.22
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.676905	752,560.63	101.338330	765,104.39	12,543.76	0.68
		Base		99.676905	752,560.63	101.338330	765,104.39	12,543.76	0.68
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	600,000.000	99.998792	599,992.75	100.348010	602,088.06	2,095.31	0.53
Original Face:		Base	600,000.000	99.998792	599,992.75	100.348010	602,088.06	2,095.31	0.53
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.993368	344,977.12	101.403220	349,841.11	4,863.99	0.31
Original Face:		Base	345,000.000	99.993368	344,977.12	101.403220	349,841.11	4,863.99	0.31
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	926,185.050	99.401967	920,646.16	100.104440	927,152.36	6,506.20	0.82
Original Face:		Base	1,645,000.000	99.401967	920,646.16	100.104440	927,152.36	6,506.20	0.82
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	550,000.000	99.986089	549,923.49	102.314280	562,728.54	12,805.05	0.50
Original Face:		Base	550,000.000	99.986089	549,923.49	102.314280	562,728.54	12,805.05	0.50
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	99.119492	1,090,314.41	100.664596	1,107,310.56	16,996.15	0.98
		Base		99.119492	1,090,314.41	100.664596	1,107,310.56	16,996.15	0.98

& 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
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
		Local	500,000.000	100.223684	501,118.42	100.451002	502,255.01	1,136.59	0.45
		Base		100.223684	501,118.42	100.451002	502,255.01	1,136.59	0.45
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					1.901250	15 Oct 2020		
		Local	1,000,000.000	99.954645	999,546.45	99.936090	999,360.90	-185.55	0.89
		Base		99.954645	999,546.45	99.936090	999,360.90	-185.55	0.89
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.856124	504,280.62	102.536314	512,681.57	8,400.95	0.45
		Base		100.856124	504,280.62	102.536314	512,681.57	8,400.95	0.45
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.153630	15 Jun 2021		
		Local	500,000.000	100.090318	500,451.59	100.119268	500,596.34	144.75	0.44
		Base		100.090318	500,451.59	100.119268	500,596.34	144.75	0.44
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.157750	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.220934	626,380.84	1,380.84	0.56
		Base		100.000000	625,000.00	100.220934	626,380.84	1,380.84	0.56
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.240130	04 Mar 2021		
		Local	500,000.000	100.683270	503,416.35	101.178547	505,892.74	2,476.39	0.45
		Base		100.683270	503,416.35	101.178547	505,892.74	2,476.39	0.45
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.660880	11 Feb 2022		
		Local	1,000,000.000	100.230978	1,002,309.78	100.694698	1,006,946.98	4,637.20	0.89
		Base		100.230978	1,002,309.78	100.694698	1,006,946.98	4,637.20	0.89
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.141250	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	100.215795	601,294.77	1,294.77	0.53
		Base		100.000000	600,000.00	100.215795	601,294.77	1,294.77	0.53
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
		Local	400,000.000	100.940650	403,762.60	101.612824	406,451.30	2,688.70	0.36
		Base		100.940650	403,762.60	101.612824	406,451.30	2,688.70	0.36
US DOLLAR Total									
		Local	108,898,616.330		108,976,077.11		109,924,687.48	948,610.37	97.49
Original Face:		Base	56,738,000.000		108,976,077.11		109,924,687.48	948,610.37	97.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		108,898,616.330	Base		108,976,077.11		109,924,687.48	948,610.37	97.49
	Original Face:	56,738,000.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		109,918,263.280	Base		109,997,412.20		110,946,123.15	948,710.95	100.00
	Original Face:	56,738,000.000							

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								
			28,125.000	1.000000	28,125.00	1.000000	28,125.00	0.00	0.00
		Base		1.000000	28,125.00	1.000000	28,125.00	0.00	0.00
US DOLLAR Total									
			28,125.000		28,125.00		28,125.00	0.00	0.00
		Base			28,125.00		28,125.00	0.00	0.00
CASH Total									
			28,125.000		28,125.00		28,125.00	0.00	0.00
		Base							
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					1.730000	02 Mar 2020		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.36
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.36
138994009	CANTOR FITZGERALD REPO REPO					1.750000	10 Mar 2020		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.36
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.36
138994009	CANTOR FITZGERALD REPO REPO					1.750000	18 Mar 2020		
			27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.44
		Base		100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.44
912796SV2	TREASURY BILL 06/20 0.00000					1.585000	18 Jun 2020		
			20,000,000.000	99.520097	19,904,019.44	99.520097	19,904,019.44	0.00	1.80
		Base		99.520097	19,904,019.44	99.520097	19,904,019.44	0.00	1.80
912796SZ3	TREASURY BILL 07/20 0.00000					1.925200	16 Jul 2020		
			20,000,000.000	99.267354	19,853,470.89	99.267354	19,853,470.89	0.00	1.80
		Base		99.267354	19,853,470.89	99.267354	19,853,470.89	0.00	1.80

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
912796TH2	TREASURY BILL 03/20 0.00000				1.505000	05 Mar 2020		
	25,000,000.000	Local	99.983278	24,995,819.44	99.983278	24,995,819.44	0.00	2.26
		Base	99.983278	24,995,819.44	99.983278	24,995,819.44	0.00	2.26
912796UB3	TREASURY BILL 07/20 0.00000				1.500000	02 Jul 2020		
	110,000,000.000	Local	99.484183	109,432,601.00	99.484183	109,432,601.00	0.00	9.89
		Base	99.484183	109,432,601.00	99.484183	109,432,601.00	0.00	9.89
979QHR003	SOUTH STREET REPO				1.640000	02 Mar 2020		
	252,606,109.130	Local	100.000000	252,606,109.13	100.000000	252,606,109.13	0.00	22.84
		Base	100.000000	252,606,109.13	100.000000	252,606,109.13	0.00	22.84
US DOLLAR Total								
	484,606,109.130	Local		483,792,019.90		483,792,019.90	0.00	43.74
		Base		483,792,019.90		483,792,019.90	0.00	43.74
CASH EQUIVALENT Total								
	484,606,109.130	Base		483,792,019.90		483,792,019.90	0.00	43.74
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	6,577,751.990	Local	101.152718	6,653,574.90	103.992374	6,840,360.45	186,785.55	0.62
Original Face:	20,540,000.000	Base	101.152718	6,653,574.90	103.992374	6,840,360.45	186,785.55	0.62
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.965009	19,993,001.82	103.275417	20,655,083.40	662,081.58	1.87
		Base	99.965009	19,993,001.82	103.275417	20,655,083.40	662,081.58	1.87
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75				1.750000	18 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.943664	5,047,183.20	47,183.20	0.46
		Base	100.000000	5,000,000.00	100.943664	5,047,183.20	47,183.20	0.46
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	9,354,803.420	Local	104.719459	9,796,299.51	107.896547	10,093,509.87	297,210.36	0.91
Original Face:	24,487,993.000	Base	104.719459	9,796,299.51	107.896547	10,093,509.87	297,210.36	0.91

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	3,164,410.200	104.628609	3,310,878.37	106.457766	3,368,760.41	57,882.04	0.30
Original Face:		Base	10,000,000.000	104.628609	3,310,878.37	106.457766	3,368,760.41	57,882.04	0.30
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.168630	03 Jan 2022		
		Local	5,000,000.000	100.146407	5,007,320.35	100.065988	5,003,299.40	-4,020.95	0.45
		Base		100.146407	5,007,320.35	100.065988	5,003,299.40	-4,020.95	0.45
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875					2.875000	11 Sep 2020		
		Local	9,300,000.000	99.975164	9,297,690.21	100.843828	9,378,476.00	80,785.79	0.85
		Base		99.975164	9,297,690.21	100.843828	9,378,476.00	80,785.79	0.85
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.968880	22 Jan 2021		
		Local	10,000,000.000	99.996420	9,999,642.04	100.325059	10,032,505.90	32,863.86	0.91
		Base		99.996420	9,999,642.04	100.325059	10,032,505.90	32,863.86	0.91
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.944774	4,997,238.68	103.554999	5,177,749.95	180,511.27	0.47
		Base		99.944774	4,997,238.68	103.554999	5,177,749.95	180,511.27	0.47
3133EK5L6	FEDERAL FARM CREDIT BANK BONDS 11/24 2.09					2.090000	05 Nov 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.004539	10,000,453.90	453.90	0.90
		Base		100.000000	10,000,000.00	100.004539	10,000,453.90	453.90	0.90
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					1.700000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.053067	5,002,653.35	2,653.35	0.45
		Base		100.000000	5,000,000.00	100.053067	5,002,653.35	2,653.35	0.45
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.311524	10,031,152.40	31,152.40	0.91
		Base		100.000000	10,000,000.00	100.311524	10,031,152.40	31,152.40	0.91
3134GTUM3	FREDDIE MAC NOTES 06/24 2.4					2.400000	17 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.269205	5,013,460.25	13,460.25	0.45
		Base		100.000000	5,000,000.00	100.269205	5,013,460.25	13,460.25	0.45
3134GUH60	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.592162	5,029,608.10	29,608.10	0.45
		Base		100.000000	5,000,000.00	100.592162	5,029,608.10	29,608.10	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
3134GUH78	FREDDIE MAC NOTES 12/24 2				2.000000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.643550	10,064,355.00	64,355.00	0.91
		Base	100.000000	10,000,000.00	100.643550	10,064,355.00	64,355.00	0.91
3134GUS92	FREDDIE MAC NOTES 01/25 1.8				1.800000	16 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.529125	5,026,456.25	26,456.25	0.45
		Base	100.000000	5,000,000.00	100.529125	5,026,456.25	26,456.25	0.45
3134GUW22	FREDDIE MAC NOTES 01/25 2				2.000000	10 Jan 2025		
	5,000,000.000	Local	99.981497	4,999,074.86	100.233314	5,011,665.70	12,590.84	0.45
		Base	99.981497	4,999,074.86	100.233314	5,011,665.70	12,590.84	0.45
3134GVCN6	FREDDIE MAC NOTES 02/25 1.75				1.750000	18 Feb 2025		
	10,000,000.000	Local	99.882263	9,988,226.34	100.096679	10,009,667.90	21,441.56	0.90
		Base	99.882263	9,988,226.34	100.096679	10,009,667.90	21,441.56	0.90
3135G0U35	FANNIE MAE NOTES 06/21 2.75				2.750000	22 Jun 2021		
	10,000,000.000	Local	99.989941	9,998,994.14	102.400280	10,240,028.00	241,033.86	0.93
		Base	99.989941	9,998,994.14	102.400280	10,240,028.00	241,033.86	0.93
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	16,000,000.000	Local	99.955263	15,992,842.04	103.093438	16,494,950.08	502,108.04	1.49
		Base	99.955263	15,992,842.04	103.093438	16,494,950.08	502,108.04	1.49
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	3,536,296.840	Local	99.766584	3,528,042.55	101.217260	3,579,342.77	51,300.22	0.32
Original Face:	11,452,445.000	Base	99.766584	3,528,042.55	101.217260	3,579,342.77	51,300.22	0.32
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	4,412,390.990	Local	100.287722	4,425,086.43	100.742020	4,445,131.81	20,045.38	0.40
Original Face:	11,058,708.000	Base	100.287722	4,425,086.43	100.742020	4,445,131.81	20,045.38	0.40
3136AM6C8	FANNIE MAE FNR 2015 24 A				3.000000	25 Jun 2039		
	5,329,091.110	Local	101.865945	5,428,529.01	100.954060	5,379,933.84	-48,595.17	0.49
Original Face:	38,900,000.000	Base	101.865945	5,428,529.01	100.954060	5,379,933.84	-48,595.17	0.49
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038		
	363,857.150	Local	98.610471	358,801.25	100.711040	366,444.32	7,643.07	0.03
Original Face:	5,000,000.000	Base	98.610471	358,801.25	100.711040	366,444.32	7,643.07	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
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	2,170,504.100	99.977464	2,170,014.96	101.639610	2,206,091.90	36,076.94	0.20
	Original Face:	Base	10,000,000.000	99.977464	2,170,014.96	101.639610	2,206,091.90	36,076.94	0.20
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
		Local	1,708,319.700	102.915447	1,758,124.86	102.016050	1,742,760.28	-15,364.58	0.16
	Original Face:	Base	10,000,000.000	102.915447	1,758,124.86	102.016050	1,742,760.28	-15,364.58	0.16
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	2,404,973.260	100.738087	2,422,724.06	101.817150	2,448,675.23	25,951.17	0.22
	Original Face:	Base	12,022,600.000	100.738087	2,422,724.06	101.817150	2,448,675.23	25,951.17	0.22
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	3,779,794.100	100.366387	3,793,642.76	101.279830	3,828,169.04	34,526.28	0.35
	Original Face:	Base	15,363,692.000	100.366387	3,793,642.76	101.279830	3,828,169.04	34,526.28	0.35
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	5,745,448.560	101.363642	5,823,795.89	101.508970	5,832,145.66	8,349.77	0.53
	Original Face:	Base	24,000,000.000	101.363642	5,823,795.89	101.508970	5,832,145.66	8,349.77	0.53
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
		Local	869,482.300	100.337755	872,419.02	100.688420	875,467.99	3,048.97	0.08
	Original Face:	Base	10,000,000.000	100.337755	872,419.02	100.688420	875,467.99	3,048.97	0.08
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
		Local	2,893,859.080	100.758163	2,915,799.24	100.214310	2,900,060.91	-15,738.33	0.26
	Original Face:	Base	29,723,368.000	100.758163	2,915,799.24	100.214310	2,900,060.91	-15,738.33	0.26
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	1,114,321.390	101.653093	1,132,742.16	101.587160	1,132,007.45	-734.71	0.10
	Original Face:	Base	9,815,000.000	101.653093	1,132,742.16	101.587160	1,132,007.45	-734.71	0.10
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669000	25 Jan 2021		
		Local	1,570,069.890	100.054792	1,570,930.17	100.114760	1,571,871.70	941.53	0.14
	Original Face:	Base	4,690,000.000	100.054792	1,570,930.17	100.114760	1,571,871.70	941.53	0.14
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	6,277,074.300	101.773048	6,388,369.86	102.469260	6,432,071.58	43,701.72	0.58
	Original Face:	Base	10,000,000.000	101.773048	6,388,369.86	102.469260	6,432,071.58	43,701.72	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FEVL1	FREDDIE MAC FHR 4800 UA				3.500000	15 Dec 2044		
	8,988,704.270	Local	99.894045	8,979,180.28	101.691070	9,140,709.55	161,529.27	0.83
Original Face:	14,712,277.000	Base	99.894045	8,979,180.28	101.691070	9,140,709.55	161,529.27	0.83
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	917,355.600	Local	101.713526	933,074.73	102.973660	944,634.64	11,559.91	0.09
Original Face:	10,000,000.000	Base	101.713526	933,074.73	102.973660	944,634.64	11,559.91	0.09
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031		
	978,764.200	Local	109.064374	1,067,483.05	111.541840	1,091,731.60	24,248.55	0.10
Original Face:	12,777,000.000	Base	109.064374	1,067,483.05	111.541840	1,091,731.60	24,248.55	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	311,328.200	Local	105.853472	329,551.71	117.103950	364,577.62	35,025.91	0.03
Original Face:	10,000,000.000	Base	105.853472	329,551.71	117.103950	364,577.62	35,025.91	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041		
	320,168.400	Local	104.196919	333,605.61	110.313920	353,190.31	19,584.70	0.03
Original Face:	5,000,000.000	Base	104.196919	333,605.61	110.313920	353,190.31	19,584.70	0.03
31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029		
	351,904.160	Local	102.628292	361,153.23	103.003610	362,473.99	1,320.76	0.03
Original Face:	16,000,000.000	Base	102.628292	361,153.23	103.003610	362,473.99	1,320.76	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	215,778.050	Local	105.065381	226,708.03	108.328380	233,748.87	7,040.84	0.02
Original Face:	5,000,000.000	Base	105.065381	226,708.03	108.328380	233,748.87	7,040.84	0.02
31422BDM9	FARMER MAC NOTES 06/20 2.6				2.600000	30 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.357120	10,035,712.00	35,712.00	0.91
		Base	100.000000	10,000,000.00	100.357120	10,035,712.00	35,712.00	0.91
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	1,056,217.310	Local	102.738860	1,085,145.62	103.649773	1,094,766.84	9,621.22	0.10
Original Face:	9,875,825.000	Base	102.738860	1,085,145.62	103.649773	1,094,766.84	9,621.22	0.10
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	2,295,542.700	Local	99.942879	2,294,231.47	104.240072	2,392,875.36	98,643.89	0.22
Original Face:	5,000,000.000	Base	99.942879	2,294,231.47	104.240072	2,392,875.36	98,643.89	0.22

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38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	3,284,104.800	Local	100.994309	3,316,758.94	101.737080	3,341,152.33	24,393.39	0.30
Original Face:	10,000,000.000	Base	100.994309	3,316,758.94	101.737080	3,341,152.33	24,393.39	0.30
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	557,559.260	Local	99.686771	555,812.82	100.137490	558,325.85	2,513.03	0.05
Original Face:	2,000,000.000	Base	99.686771	555,812.82	100.137490	558,325.85	2,513.03	0.05
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	2,909,297.150	Local	100.127847	2,913,016.61	102.204360	2,973,428.53	60,411.92	0.27
Original Face:	5,000,000.000	Base	100.127847	2,913,016.61	102.204360	2,973,428.53	60,411.92	0.27
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040		
	0.020	Local	-4,150.000000	-0.83	100.000000	0.02	0.85	0.00
Original Face:	10,000,000.000	Base	-4,150.000000	-0.83	100.000000	0.02	0.85	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	3,622,145.900	Local	95.441176	3,457,018.66	99.151050	3,591,395.69	134,377.03	0.32
Original Face:	10,000,000.000	Base	95.441176	3,457,018.66	99.151050	3,591,395.69	134,377.03	0.32
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,560,498.600	Local	94.435727	6,195,454.52	100.404220	6,587,017.45	391,562.93	0.60
Original Face:	10,000,000.000	Base	94.435727	6,195,454.52	100.404220	6,587,017.45	391,562.93	0.60
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB				2.500000	20 Apr 2043		
	9,187,264.180	Local	100.000000	9,187,264.18	101.091180	9,287,513.77	100,249.59	0.84
Original Face:	11,635,033.000	Base	100.000000	9,187,264.18	101.091180	9,287,513.77	100,249.59	0.84
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	4,509,677.800	Local	97.723826	4,407,029.69	102.977270	4,643,943.08	236,913.39	0.42
Original Face:	5,000,000.000	Base	97.723826	4,407,029.69	102.977270	4,643,943.08	236,913.39	0.42
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	3,361,116.200	Local	100.827175	3,388,918.50	106.906780	3,593,261.10	204,342.60	0.32
Original Face:	10,000,000.000	Base	100.827175	3,388,918.50	106.906780	3,593,261.10	204,342.60	0.32
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	3,419,013.050	Local	100.228187	3,426,814.79	106.997470	3,658,257.46	231,442.67	0.33
Original Face:	10,000,000.000	Base	100.228187	3,426,814.79	106.997470	3,658,257.46	231,442.67	0.33

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

Base Currency: USD - US DOLLAR

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38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,572,754.160	95.837552	3,424,040.13	100.372470	3,586,061.60	162,021.47	0.32
Original Face:		Base	4,000,000.000	95.837552	3,424,040.13	100.372470	3,586,061.60	162,021.47	0.32
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,520,805.150	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.41
Original Face:		Base	5,000,000.000	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.41
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
		Local	2,936,876.520	98.912727	2,904,944.64	101.369450	2,977,095.58	72,150.94	0.27
Original Face:		Base	5,000,000.000	98.912727	2,904,944.64	101.369450	2,977,095.58	72,150.94	0.27
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	6,832,334.660	99.899887	6,825,494.59	101.845300	6,958,411.73	132,917.14	0.63
Original Face:		Base	10,000,000.000	99.899887	6,825,494.59	101.845300	6,958,411.73	132,917.14	0.63
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD					2.250000	20 Dec 2042		
		Local	2,962,776.670	99.228326	2,939,913.68	100.876770	2,988,753.41	48,839.73	0.27
Original Face:		Base	5,000,000.000	99.228326	2,939,913.68	100.876770	2,988,753.41	48,839.73	0.27
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	3,225,441.500	99.262373	3,201,649.78	101.809680	3,283,811.67	82,161.89	0.30
Original Face:		Base	5,000,000.000	99.262373	3,201,649.78	101.809680	3,283,811.67	82,161.89	0.30
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	2,639,356.420	100.069011	2,641,177.87	102.608055	2,708,192.29	67,014.42	0.24
Original Face:		Base	5,000,000.000	100.069011	2,641,177.87	102.608055	2,708,192.29	67,014.42	0.24
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	4,155,200.520	99.610495	4,139,015.82	104.225420	4,330,775.19	191,759.37	0.39
Original Face:		Base	5,000,000.000	99.610495	4,139,015.82	104.225420	4,330,775.19	191,759.37	0.39
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	4,868,637.800	99.866965	4,862,160.83	102.123410	4,972,018.94	109,858.11	0.45
Original Face:		Base	9,953,662.330	99.866965	4,862,160.83	102.123410	4,972,018.94	109,858.11	0.45
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	7,000,000.000	104.586769	7,321,073.82	105.458000	7,382,060.00	60,986.18	0.67
		Base		104.586769	7,321,073.82	105.458000	7,382,060.00	60,986.18	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
6903534R5	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000					15 Nov 2019		
	0.000	Local	0.000000	84,915.60	0.000000	0.00	-84,915.60	0.00
		Base	0.000000	84,915.60	0.000000	0.00	-84,915.60	0.00
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022		
	1,730,000.000	Local	100.504946	1,738,735.56	102.169336	1,767,529.51	28,793.95	0.16
		Base	100.504946	1,738,735.56	102.169336	1,767,529.51	28,793.95	0.16
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	20,000,000.000	Local	99.988533	19,997,706.65	100.253906	20,050,781.20	53,074.55	1.81
		Base	99.988533	19,997,706.65	100.253906	20,050,781.20	53,074.55	1.81
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	65,000,000.000	Local	99.943517	64,963,286.28	100.632722	65,411,269.30	447,983.02	5.91
		Base	99.943517	64,963,286.28	100.632722	65,411,269.30	447,983.02	5.91
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020		
	55,000,000.000	Local	99.952287	54,973,757.92	100.875000	55,481,250.00	507,492.08	5.02
		Base	99.952287	54,973,757.92	100.875000	55,481,250.00	507,492.08	5.02
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	15,000,000.000	Local	100.035002	15,005,250.27	101.101562	15,165,234.30	159,984.03	1.37
		Base	100.035002	15,005,250.27	101.101562	15,165,234.30	159,984.03	1.37
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
	10,000,000.000	Local	100.015011	10,001,501.14	101.183594	10,118,359.40	116,858.26	0.91
		Base	100.015011	10,001,501.14	101.183594	10,118,359.40	116,858.26	0.91
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	25,000,000.000	Local	99.996282	24,999,070.47	101.250000	25,312,500.00	313,429.53	2.29
		Base	99.996282	24,999,070.47	101.250000	25,312,500.00	313,429.53	2.29
9128286D7	US TREASURY N/B 02/21 2.5				2.500000	28 Feb 2021		
	10,000,000.000	Local	100.029664	10,002,966.36	101.402344	10,140,234.40	137,268.04	0.92
		Base	100.029664	10,002,966.36	101.402344	10,140,234.40	137,268.04	0.92
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.818368	4,990,918.39	100.027344	5,001,367.20	10,448.81	0.45
		Base	99.818368	4,990,918.39	100.027344	5,001,367.20	10,448.81	0.45

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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
912828VP2	US TREASURY N/B 07/20 2				2.000000	31 Jul 2020		
	10,000,000.000	Local	99.986903	9,998,690.26	100.289062	10,028,906.20	30,215.94	0.91
		Base	99.986903	9,998,690.26	100.289062	10,028,906.20	30,215.94	0.91
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		
	25,000,000.000	Local	99.960556	24,990,139.06	100.382812	25,095,703.00	105,563.94	2.27
		Base	99.960556	24,990,139.06	100.382812	25,095,703.00	105,563.94	2.27
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	40,000,000.000	Local	100.245941	40,098,376.23	100.562500	40,225,000.00	126,623.77	3.64
		Base	100.245941	40,098,376.23	100.562500	40,225,000.00	126,623.77	3.64
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.846417	19,969,283.30	100.906250	20,181,250.00	211,966.70	1.82
		Base	99.846417	19,969,283.30	100.906250	20,181,250.00	211,966.70	1.82
US DOLLAR Total								
	613,863,071.630	Local		614,456,138.89		622,221,457.98	7,765,319.09	56.26
Original Face:	483,007,603.330	Base		614,456,138.89		622,221,457.98	7,765,319.09	56.26
FIXED INCOME Total								
	613,863,071.630	Base		614,456,138.89		622,221,457.98	7,765,319.09	56.26
Original Face:	483,007,603.330							

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
FUND Total									
		1,098,497,305.760	Base		1,098,276,283.79		1,106,041,602.88	7,765,319.09	100.00
	Original Face:	483,007,603.330							

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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-15,593.680	1.000000	-15,593.68	1.000000	-15,593.68	0.00	0.00
		Base		1.000000	-15,593.68	1.000000	-15,593.68	0.00	0.00
US DOLLAR Total									
			-15,593.680		-15,593.68		-15,593.68	0.00	0.00
		Base			-15,593.68		-15,593.68	0.00	0.00
CASH Total									
			-15,593.680	Base	-15,593.68		-15,593.68	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DHX7	APPLE INC					1.590000	31 Aug 2020		
			10,000,000.000	Local	99.191750	9,919,175.00	99.191750	9,919,175.00	0.00	0.59
		Base		99.191750	9,919,175.00	99.191750	9,919,175.00	0.00	0.59
03785DLW4	APPLE INC					1.680000	30 Nov 2020		
			10,000,000.000	Local	98.721333	9,872,133.33	98.721333	9,872,133.33	0.00	0.59
		Base		98.721333	9,872,133.33	98.721333	9,872,133.33	0.00	0.59
03785DMJ2	APPLE INC					1.700000	18 Dec 2020		
			10,000,000.000	Local	98.621111	9,862,111.11	98.621111	9,862,111.11	0.00	0.59
		Base		98.621111	9,862,111.11	98.621111	9,862,111.11	0.00	0.59
06367BAU3	BANK OF MONTREAL-					1.860000	02 Mar 2020		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
07644AEC4	BEDFORD ROW FDG CORP					1.630000	12 May 2020		
			13,590,000.000	Local	99.674000	13,545,696.60	99.674000	13,545,696.60	0.00	0.81
		Base		99.674000	13,545,696.60	99.674000	13,545,696.60	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
07644AGM0	BEDFORD ROW FDG CORP				1.740000	21 Jul 2020		
	15,000,000.000	Local	99.313667	14,897,050.00	99.313667	14,897,050.00	0.00	0.89
		Base	99.313667	14,897,050.00	99.313667	14,897,050.00	0.00	0.89
08465RC90	BERKSHIRE HATHAWAY ENE				1.710000	09 Mar 2020		
	2,300,000.000	Local	99.962000	2,299,126.00	99.962000	2,299,126.00	0.00	0.14
		Base	99.962000	2,299,126.00	99.962000	2,299,126.00	0.00	0.14
08465RCK5	BERKSHIRE HATHAWAY ENE				1.710000	19 Mar 2020		
	10,000,000.000	Local	99.914500	9,991,450.00	99.914500	9,991,450.00	0.00	0.59
		Base	99.914500	9,991,450.00	99.914500	9,991,450.00	0.00	0.59
08465RCK5	BERKSHIRE HATHAWAY ENE				1.720000	19 Mar 2020		
	10,000,000.000	Local	99.914000	9,991,400.00	99.914000	9,991,400.00	0.00	0.59
		Base	99.914000	9,991,400.00	99.914000	9,991,400.00	0.00	0.59
08465RCS8	BERKSHIRE HATHAWAY ENE				1.720000	26 Mar 2020		
	10,000,000.000	Local	99.880556	9,988,055.55	99.880556	9,988,055.55	0.00	0.59
		Base	99.880556	9,988,055.55	99.880556	9,988,055.55	0.00	0.59
1247P2C28	CAFCO LLC				1.840000	02 Mar 2020		
	10,000,000.000	Local	99.994889	9,999,488.89	99.994889	9,999,488.89	0.00	0.60
		Base	99.994889	9,999,488.89	99.994889	9,999,488.89	0.00	0.60
13738JCW8	CAN AST + CAN LTD JT				1.880000	30 Mar 2020		
	20,000,000.000	Local	99.848556	19,969,711.11	99.848556	19,969,711.11	0.00	1.19
		Base	99.848556	19,969,711.11	99.848556	19,969,711.11	0.00	1.19
13738JDE7	CAN AST + CAN LTD JT				1.640000	14 Apr 2020		
	15,000,000.000	Local	99.799556	14,969,933.34	99.799556	14,969,933.34	0.00	0.89
		Base	99.799556	14,969,933.34	99.799556	14,969,933.34	0.00	0.89
13738JE55	CAN AST + CAN LTD JT				1.690000	05 May 2020		
	15,000,000.000	Local	99.694861	14,954,229.17	99.694861	14,954,229.17	0.00	0.89
		Base	99.694861	14,954,229.17	99.694861	14,954,229.17	0.00	0.89
15060XC42	CEDAR SPRING CPTL CO				1.660000	04 Mar 2020		
	15,000,000.000	Local	99.986167	14,997,925.00	99.986167	14,997,925.00	0.00	0.89
		Base	99.986167	14,997,925.00	99.986167	14,997,925.00	0.00	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060XCG5	CEDAR SPRING CPTL CO				1.680000	16 Mar 2020		
	20,000,000.000	Local	99.930000	19,986,000.00	99.930000	19,986,000.00	0.00	1.19
		Base	99.930000	19,986,000.00	99.930000	19,986,000.00	0.00	1.19
15060XDQ2	CEDAR SPRING CPTL CO				1.660000	24 Apr 2020		
	15,000,000.000	Local	99.751000	14,962,650.00	99.751000	14,962,650.00	0.00	0.89
		Base	99.751000	14,962,650.00	99.751000	14,962,650.00	0.00	0.89
16677JJH0	CHEVRON CORP				1.600000	17 Sep 2020		
	10,000,000.000	Local	99.111111	9,911,111.11	99.111111	9,911,111.11	0.00	0.59
		Base	99.111111	9,911,111.11	99.111111	9,911,111.11	0.00	0.59
17177LC51	CIESCO LLC				1.840000	05 Mar 2020		
	19,750,000.000	Local	99.979556	19,745,962.22	99.979556	19,745,962.22	0.00	1.18
		Base	99.979556	19,745,962.22	99.979556	19,745,962.22	0.00	1.18
19121ACT6	COCA-COLA COMPANY				1.690000	27 Mar 2020		
	10,000,000.000	Local	99.877944	9,987,794.44	99.877944	9,987,794.44	0.00	0.59
		Base	99.877944	9,987,794.44	99.877944	9,987,794.44	0.00	0.59
19121ACT6	COCA-COLA COMPANY				1.930000	27 Mar 2020		
	10,000,000.000	Local	99.860611	9,986,061.11	99.860611	9,986,061.11	0.00	0.59
		Base	99.860611	9,986,061.11	99.860611	9,986,061.11	0.00	0.59
2063C0C91	CONCORD MIN CPTL CO				1.900000	09 Mar 2020		
	10,000,000.000	Local	99.957778	9,995,777.78	99.957778	9,995,777.78	0.00	0.60
		Base	99.957778	9,995,777.78	99.957778	9,995,777.78	0.00	0.60
2063C0DW9	CONCORD MIN CPTL CO				1.770000	30 Apr 2020		
	16,192,000.000	Local	99.705000	16,144,233.60	99.705000	16,144,233.60	0.00	0.96
		Base	99.705000	16,144,233.60	99.705000	16,144,233.60	0.00	0.96
2063C0EC2	CONCORD MIN CPTL CO				1.870000	12 May 2020		
	20,000,000.000	Local	99.626000	19,925,200.00	99.626000	19,925,200.00	0.00	1.19
		Base	99.626000	19,925,200.00	99.626000	19,925,200.00	0.00	1.19
22599G006	CREDIT AGRICOLE REPO REPO				1.560000	02 Mar 2020		
	22,285,417.600	Local	100.000000	22,285,417.60	100.000000	22,285,417.60	0.00	1.33
		Base	100.000000	22,285,417.60	100.000000	22,285,417.60	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
22845APX2	CROWN POINT CAP CO.					1.820880	08 Jul 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
22845AQR4	CROWN POINT CAP CO.					1.797750	05 Nov 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
2284K2CK5	CROWN POINT CAP CO.					1.925000	01 Jun 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.89
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.89
2546R2CS3	WALT DISNEY CO					1.930000	26 Mar 2020		
		Local	10,000,000.000	99.865972	9,986,597.22	99.865972	9,986,597.22	0.00	0.59
		Base		99.865972	9,986,597.22	99.865972	9,986,597.22	0.00	0.59
2546R2DW3	WALT DISNEY CO					1.630000	30 Apr 2020		
		Local	20,000,000.000	99.728333	19,945,666.67	99.728333	19,945,666.67	0.00	1.19
		Base		99.728333	19,945,666.67	99.728333	19,945,666.67	0.00	1.19
30229ACX5	EXXON MOBIL CORP					1.690000	31 Mar 2020		
		Local	20,000,000.000	99.859167	19,971,833.33	99.859167	19,971,833.33	0.00	1.19
		Base		99.859167	19,971,833.33	99.859167	19,971,833.33	0.00	1.19
30229AD63	EXXON MOBIL CORP					1.700000	06 Apr 2020		
		Local	20,000,000.000	99.830000	19,966,000.00	99.830000	19,966,000.00	0.00	1.19
		Base		99.830000	19,966,000.00	99.830000	19,966,000.00	0.00	1.19
30229ADW6	EXXON MOBIL CORP					1.610000	30 Apr 2020		
		Local	10,000,000.000	99.731667	9,973,166.66	99.731667	9,973,166.66	0.00	0.59
		Base		99.731667	9,973,166.66	99.731667	9,973,166.66	0.00	0.59
30601YE50	FAIRWAY FINANCE CORP					1.655000	01 Apr 2020		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.48
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.48
37829ACG1	GLENCOVE FDG DAC/LLC					1.766130	22 May 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.89
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37829ACQ9	GLENCOVE FDG DAC/LLC					1.753380	23 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
37829ACR7	GLENCOVE FDG DAC/LLC					1.857130	27 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
37829ADA3	GLENCOVE FDG DAC/LLC					1.796750	13 Nov 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.89
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.89
38346LCC8	GOTHAM FDG CORP					1.720000	12 Mar 2020		
		Local	10,000,000.000	99.947444	9,994,744.44	99.947444	9,994,744.44	0.00	0.60
		Base		99.947444	9,994,744.44	99.947444	9,994,744.44	0.00	0.60
38346LD37	GOTHAM FDG CORP					1.650000	03 Apr 2020		
		Local	20,000,000.000	99.848750	19,969,750.00	99.848750	19,969,750.00	0.00	1.19
		Base		99.848750	19,969,750.00	99.848750	19,969,750.00	0.00	1.19
40588LCG2	HALKIN FINANCE LLC USC					1.900000	16 Mar 2020		
		Local	10,000,000.000	99.920833	9,992,083.33	99.920833	9,992,083.33	0.00	0.59
		Base		99.920833	9,992,083.33	99.920833	9,992,083.33	0.00	0.59
40588LCW7	HALKIN FINANCE LLC USC					1.680000	30 Mar 2020		
		Local	20,000,000.000	99.864667	19,972,933.33	99.864667	19,972,933.33	0.00	1.19
		Base		99.864667	19,972,933.33	99.864667	19,972,933.33	0.00	1.19
40588LDW6	HALKIN FINANCE LLC USC					1.920000	30 Apr 2020		
		Local	20,000,000.000	99.680000	19,936,000.00	99.680000	19,936,000.00	0.00	1.19
		Base		99.680000	19,936,000.00	99.680000	19,936,000.00	0.00	1.19
45779PCD8	INSTITUTIONAL SECURED					1.750000	13 Mar 2020		
		Local	25,000,000.000	99.941667	24,985,416.67	99.941667	24,985,416.67	0.00	1.49
		Base		99.941667	24,985,416.67	99.941667	24,985,416.67	0.00	1.49
45779PD13	INSTITUTIONAL SECURED					1.730000	01 Apr 2020		
		Local	25,000,000.000	99.851028	24,962,756.94	99.851028	24,962,756.94	0.00	1.49
		Base		99.851028	24,962,756.94	99.851028	24,962,756.94	0.00	1.49

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
45856WDP1	INTERCONTINENTAL EXCHANGE				1.670000	23 Apr 2020		
	15,255,000.000	Local	99.754139	15,217,493.89	99.754139	15,217,493.89	0.00	0.91
		Base	99.754139	15,217,493.89	99.754139	15,217,493.89	0.00	0.91
45856WE62	INTERCONTINENTAL EXCHANGE				1.660000	06 May 2020		
	15,000,000.000	Local	99.695667	14,954,350.00	99.695667	14,954,350.00	0.00	0.89
		Base	99.695667	14,954,350.00	99.695667	14,954,350.00	0.00	0.89
45856WE62	INTERCONTINENTAL EXCHANGE				1.720000	06 May 2020		
	10,000,000.000	Local	99.684667	9,968,466.67	99.684667	9,968,466.67	0.00	0.59
		Base	99.684667	9,968,466.67	99.684667	9,968,466.67	0.00	0.59
45856WEE5	INTERCONTINENTAL EXCHANGE				1.700000	14 May 2020		
	10,000,000.000	Local	99.650556	9,965,055.56	99.650556	9,965,055.56	0.00	0.59
		Base	99.650556	9,965,055.56	99.650556	9,965,055.56	0.00	0.59
4820P2D93	JUPITER SECT CO LLC				1.750000	09 Apr 2020		
	20,000,000.000	Local	99.810417	19,962,083.33	99.810417	19,962,083.33	0.00	1.19
		Base	99.810417	19,962,083.33	99.810417	19,962,083.33	0.00	1.19
4820P2DP7	JUPITER SECT CO LLC				1.710000	23 Apr 2020		
	18,161,000.000	Local	99.748250	18,115,279.68	99.748250	18,115,279.68	0.00	1.08
		Base	99.748250	18,115,279.68	99.748250	18,115,279.68	0.00	1.08
48802TT47	KELLS FDG LLC				1.680000	26 May 2020		
	20,000,000.000	Local	99.598667	19,919,733.33	99.598667	19,919,733.33	0.00	1.19
		Base	99.598667	19,919,733.33	99.598667	19,919,733.33	0.00	1.19
48803MPQ6	KELLS FDG LLC				2.050000	02 Apr 2020		
	10,000,000.000	Local	99.817778	9,981,777.78	99.817778	9,981,777.78	0.00	0.59
		Base	99.817778	9,981,777.78	99.817778	9,981,777.78	0.00	0.59
48803MQT9	KELLS FDG LLC				1.650000	08 Jun 2020		
	5,000,000.000	Local	99.569167	4,978,458.33	99.569167	4,978,458.33	0.00	0.30
		Base	99.569167	4,978,458.33	99.569167	4,978,458.33	0.00	0.30
48803TMT8	KELLS FDG LLC				1.670000	23 Apr 2020		
	10,000,000.000	Local	99.754139	9,975,413.89	99.754139	9,975,413.89	0.00	0.59
		Base	99.754139	9,975,413.89	99.754139	9,975,413.89	0.00	0.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52952LCB6	LEXINGTN PKR CAP CO LL				1.600000	11 Mar 2020		
	10,000,000.000	Local	99.955556	9,995,555.55	99.955556	9,995,555.55	0.00	0.60
		Base	99.955556	9,995,555.55	99.955556	9,995,555.55	0.00	0.60
52952LD25	LEXINGTN PKR CAP CO LL				1.660000	02 Apr 2020		
	20,000,000.000	Local	99.852444	19,970,488.89	99.852444	19,970,488.89	0.00	1.19
		Base	99.852444	19,970,488.89	99.852444	19,970,488.89	0.00	1.19
52952LDD1	LEXINGTN PKR CAP CO LL				1.650000	13 Apr 2020		
	20,000,000.000	Local	99.802917	19,960,583.33	99.802917	19,960,583.33	0.00	1.19
		Base	99.802917	19,960,583.33	99.802917	19,960,583.33	0.00	1.19
53127TCW1	LIBERTY FUNDING LLC				1.800000	30 Mar 2020		
	14,000,000.000	Local	99.855000	13,979,700.00	99.855000	13,979,700.00	0.00	0.83
		Base	99.855000	13,979,700.00	99.855000	13,979,700.00	0.00	0.83
53127TD34	LIBERTY FUNDING LLC				1.820000	03 Apr 2020		
	7,100,000.000	Local	99.833167	7,088,154.83	99.833167	7,088,154.83	0.00	0.42
		Base	99.833167	7,088,154.83	99.833167	7,088,154.83	0.00	0.42
53245PCT3	ELI LILLY & COMPANY				1.570000	27 Mar 2020		
	15,000,000.000	Local	99.886611	14,982,991.67	99.886611	14,982,991.67	0.00	0.89
		Base	99.886611	14,982,991.67	99.886611	14,982,991.67	0.00	0.89
56274LCG7	MANHATTAN ASSET FDG.				1.600000	16 Mar 2020		
	10,000,000.000	Local	99.933333	9,993,333.33	99.933333	9,993,333.33	0.00	0.60
		Base	99.933333	9,993,333.33	99.933333	9,993,333.33	0.00	0.60
56274LE42	MANHATTAN ASSET FDG.				1.670000	04 May 2020		
	10,000,000.000	Local	99.703111	9,970,311.11	99.703111	9,970,311.11	0.00	0.59
		Base	99.703111	9,970,311.11	99.703111	9,970,311.11	0.00	0.59
56274LEB6	MANHATTAN ASSET FDG.				1.660000	11 May 2020		
	7,538,000.000	Local	99.672611	7,513,321.43	99.672611	7,513,321.43	0.00	0.45
		Base	99.672611	7,513,321.43	99.672611	7,513,321.43	0.00	0.45
63763PEF2	NATIONAL SECS CLEARING				1.650000	15 May 2020		
	15,000,000.000	Local	99.656250	14,948,437.50	99.656250	14,948,437.50	0.00	0.89
		Base	99.656250	14,948,437.50	99.656250	14,948,437.50	0.00	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105RED8	NESTLE FIN FRANCE S.				1.630000	13 May 2020		
	10,000,000.000	Local	99.669472	9,966,947.22	99.669472	9,966,947.22	0.00	0.59
		Base	99.669472	9,966,947.22	99.669472	9,966,947.22	0.00	0.59
64951WC51	NEW YORK LFE CAP COR				1.650000	05 Mar 2020		
	9,153,000.000	Local	99.981667	9,151,321.95	99.981667	9,151,321.95	0.00	0.54
		Base	99.981667	9,151,321.95	99.981667	9,151,321.95	0.00	0.54
65409RCT5	NIEUW AMSTERDAM RECV				1.630000	27 Mar 2020		
	20,000,000.000	Local	99.882278	19,976,455.56	99.882278	19,976,455.56	0.00	1.19
		Base	99.882278	19,976,455.56	99.882278	19,976,455.56	0.00	1.19
66844CCA0	NORTHWESTERN UNIVERS				1.600000	10 Mar 2020		
	20,000,000.000	Local	99.960000	19,992,000.00	99.960000	19,992,000.00	0.00	1.19
		Base	99.960000	19,992,000.00	99.960000	19,992,000.00	0.00	1.19
66844CDH4	NORTHWESTERN UNIVERS				1.600000	17 Apr 2020		
	10,000,000.000	Local	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.59
		Base	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.59
66844CFQ2	NORTHWESTERN UNIVERS				1.600000	24 Jun 2020		
	20,000,000.000	Local	99.488889	19,897,777.77	99.488889	19,897,777.77	0.00	1.18
		Base	99.488889	19,897,777.77	99.488889	19,897,777.77	0.00	1.18
67983TC46	OLD LINE FUNDING LLC				1.830000	04 Mar 2020		
	10,000,000.000	Local	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.60
		Base	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.60
67983TE44	OLD LINE FUNDING LLC				1.850000	04 May 2020		
	10,000,000.000	Local	99.671111	9,967,111.11	99.671111	9,967,111.11	0.00	0.59
		Base	99.671111	9,967,111.11	99.671111	9,967,111.11	0.00	0.59
71708EC37	PFIZER INC				1.810000	03 Mar 2020		
	20,000,000.000	Local	99.989944	19,997,988.88	99.989944	19,997,988.88	0.00	1.19
		Base	99.989944	19,997,988.88	99.989944	19,997,988.88	0.00	1.19
71708EFC4	PFIZER INC				1.630000	12 Jun 2020		
	10,000,000.000	Local	99.533639	9,953,363.89	99.533639	9,953,363.89	0.00	0.59
		Base	99.533639	9,953,363.89	99.533639	9,953,363.89	0.00	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71708EFV2	PFIZER INC				1.640000	29 Jun 2020		
	20,000,000.000	Local	99.453333	19,890,666.67	99.453333	19,890,666.67	0.00	1.18
		Base	99.453333	19,890,666.67	99.453333	19,890,666.67	0.00	1.18
78009ACH5	ROYAL BK OF CANADA				1.940000	17 Mar 2020		
	10,000,000.000	Local	99.913778	9,991,377.78	99.913778	9,991,377.78	0.00	0.59
		Base	99.913778	9,991,377.78	99.913778	9,991,377.78	0.00	0.59
78009ACP7	ROYAL BK OF CANADA				1.950000	23 Mar 2020		
	20,000,000.000	Local	99.880833	19,976,166.67	99.880833	19,976,166.67	0.00	1.19
		Base	99.880833	19,976,166.67	99.880833	19,976,166.67	0.00	1.19
82124LC26	SHEFFIELD RECEIVABLE				1.870000	02 Mar 2020		
	20,000,000.000	Local	99.994806	19,998,961.11	99.994806	19,998,961.11	0.00	1.19
		Base	99.994806	19,998,961.11	99.994806	19,998,961.11	0.00	1.19
82124LEV0	SHEFFIELD RECEIVABLE				1.640000	29 May 2020		
	15,000,000.000	Local	99.594556	14,939,183.33	99.594556	14,939,183.33	0.00	0.89
		Base	99.594556	14,939,183.33	99.594556	14,939,183.33	0.00	0.89
8225X2F17	SHELL INTNL FNC B.V				2.010000	01 Jun 2020		
	10,000,000.000	Local	99.486333	9,948,633.33	99.486333	9,948,633.33	0.00	0.59
		Base	99.486333	9,948,633.33	99.486333	9,948,633.33	0.00	0.59
8225X2FR0	SHELL INTNL FNC B.V				1.740000	25 Jun 2020		
	4,000,000.000	Local	99.439333	3,977,573.33	99.439333	3,977,573.33	0.00	0.24
		Base	99.439333	3,977,573.33	99.439333	3,977,573.33	0.00	0.24
8225X2FV1	SHELL INTNL FNC B.V				1.710000	29 Jun 2020		
	5,000,000.000	Local	99.430000	4,971,500.00	99.430000	4,971,500.00	0.00	0.30
		Base	99.430000	4,971,500.00	99.430000	4,971,500.00	0.00	0.30
8225X2FW9	SHELL INTNL FNC B.V				1.720000	30 Jun 2020		
	3,000,000.000	Local	99.421889	2,982,656.67	99.421889	2,982,656.67	0.00	0.18
		Base	99.421889	2,982,656.67	99.421889	2,982,656.67	0.00	0.18
8225X2HX5	SHELL INTNL FNC B.V				1.635000	31 Aug 2020		
	4,000,000.000	Local	99.168875	3,966,755.00	99.168875	3,966,755.00	0.00	0.24
		Base	99.168875	3,966,755.00	99.168875	3,966,755.00	0.00	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2JU9	SHELL INTNL FNC B.V				1.770000	28 Sep 2020		
	10,000,000.000	Local	98.962583	9,896,258.34	98.962583	9,896,258.34	0.00	0.59
		Base	98.962583	9,896,258.34	98.962583	9,896,258.34	0.00	0.59
88602TDL4	THUNDER BAY FNDNG LLC				1.620000	20 Apr 2020		
	10,000,000.000	Local	99.775000	9,977,500.00	99.775000	9,977,500.00	0.00	0.59
		Base	99.775000	9,977,500.00	99.775000	9,977,500.00	0.00	0.59
88602TFB4	THUNDER BAY FNDNG LLC				1.650000	11 Jun 2020		
	20,000,000.000	Local	99.532500	19,906,500.00	99.532500	19,906,500.00	0.00	1.19
		Base	99.532500	19,906,500.00	99.532500	19,906,500.00	0.00	1.19
89114NF83	TORONTO-DOMINION				1.780000	08 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
89119ACX4	TORONTO DOMINION BANK				2.000000	31 Mar 2020		
	20,000,000.000	Local	99.833333	19,966,666.67	99.833333	19,966,666.67	0.00	1.19
		Base	99.833333	19,966,666.67	99.833333	19,966,666.67	0.00	1.19
89119AF29	TORONTO DOMINION BANK				1.800000	02 Jun 2020		
	20,000,000.000	Local	99.535000	19,907,000.00	99.535000	19,907,000.00	0.00	1.19
		Base	99.535000	19,907,000.00	99.535000	19,907,000.00	0.00	1.19
89233A4V8	TOYOTA MOTOR CREDIT				1.862630	23 Jun 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
91058TCD6	UNITED HEALTHCARE CO				1.740000	13 Mar 2020		
	25,000,000.000	Local	99.942000	24,985,500.00	99.942000	24,985,500.00	0.00	1.49
		Base	99.942000	24,985,500.00	99.942000	24,985,500.00	0.00	1.49
91058TCX2	UNITED HEALTHCARE CO				1.670000	31 Mar 2020		
	25,000,000.000	Local	99.860833	24,965,208.33	99.860833	24,965,208.33	0.00	1.49
		Base	99.860833	24,965,208.33	99.860833	24,965,208.33	0.00	1.49
912796TK5	TREASURY BILL 03/20 0.00000				1.577500	12 Mar 2020		
	10,000,000.000	Local	99.951799	9,995,179.86	99.951799	9,995,179.86	0.00	0.60
		Base	99.951799	9,995,179.86	99.951799	9,995,179.86	0.00	0.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796XB0	TREASURY BILL 03/20 0.00000				1.571500	17 Mar 2020		
	10,000,000.000	Local	99.930156	9,993,015.56	99.930156	9,993,015.56	0.00	0.60
		Base	99.930156	9,993,015.56	99.930156	9,993,015.56	0.00	0.60
912796XD6	TREASURY BILL 03/20 0.00000				1.540000	31 Mar 2020		
	10,000,000.000	Local	99.871667	9,987,166.66	99.871667	9,987,166.66	0.00	0.59
		Base	99.871667	9,987,166.66	99.871667	9,987,166.66	0.00	0.59
92646KC42	VICTORY RECEIVABLES				1.870000	04 Mar 2020		
	20,000,000.000	Local	99.984417	19,996,883.33	99.984417	19,996,883.33	0.00	1.19
		Base	99.984417	19,996,883.33	99.984417	19,996,883.33	0.00	1.19
92646KDD1	VICTORY RECEIVABLES				1.650000	13 Apr 2020		
	10,000,000.000	Local	99.802917	9,980,291.66	99.802917	9,980,291.66	0.00	0.59
		Base	99.802917	9,980,291.66	99.802917	9,980,291.66	0.00	0.59
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				1.540000	02 Mar 2020		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.47
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.47
979QRC005	BANK OF AMERICA REPO				1.580000	02 Mar 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.95
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.95
US DOLLAR Total								
	1,559,324,417.600	Local		1,556,366,828.44		1,556,366,828.44	0.00	92.68
		Base		1,556,366,828.44		1,556,366,828.44	0.00	92.68
CASH EQUIVALENT Total								
	1,559,324,417.600	Base		1,556,366,828.44		1,556,366,828.44	0.00	92.68

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020		
	1,510,396.690	Local	100.000000	1,510,396.69	100.041760	1,511,027.43	630.74	0.09
Original Face:	20,000,000.000	Base	100.000000	1,510,396.69	100.041760	1,511,027.43	630.74	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14315PAA3	CARMAX AUTO OWNER TRUST CARMX 2019 3 A1				2.256610	17 Aug 2020		
	162,842.470	Local	100.000000	162,842.47	100.029580	162,890.64	48.17	0.01
Original Face:	11,250,000.000	Base	100.000000	162,842.47	100.029580	162,890.64	48.17	0.01
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020		
	4,235,513.780	Local	100.000000	4,235,513.78	100.069490	4,238,457.04	2,943.26	0.25
Original Face:	10,000,000.000	Base	100.000000	4,235,513.78	100.069490	4,238,457.04	2,943.26	0.25
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	8,465,296.380	Local	100.000000	8,465,296.38	100.096800	8,473,490.79	8,194.41	0.50
Original Face:	10,000,000.000	Base	100.000000	8,465,296.38	100.096800	8,473,490.79	8,194.41	0.50
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1				1.634930	22 Feb 2021		
	12,500,000.000	Local	100.000000	12,500,000.00	100.093190	12,511,648.75	11,648.75	0.75
Original Face:	12,500,000.000	Base	100.000000	12,500,000.00	100.093190	12,511,648.75	11,648.75	0.75
38013TAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 3 A1				2.199830	20 Aug 2020		
	66,302.450	Local	100.000000	66,302.45	100.035500	66,325.99	23.54	0.00
Original Face:	10,000,000.000	Base	100.000000	66,302.45	100.035500	66,325.99	23.54	0.00
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021		
	4,250,000.000	Local	100.000000	4,250,000.00	100.158030	4,256,716.28	6,716.28	0.25
Original Face:	4,250,000.000	Base	100.000000	4,250,000.00	100.158030	4,256,716.28	6,716.28	0.25
44891JAA6	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1				1.907130	15 Oct 2020		
	1,643,657.870	Local	100.000000	1,643,657.87	100.054230	1,644,549.23	891.36	0.10
Original Face:	4,500,000.000	Base	100.000000	1,643,657.87	100.054230	1,644,549.23	891.36	0.10
44935RAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 B A1 144A				2.179830	17 Aug 2020		
	294,479.340	Local	100.000000	294,479.34	100.031110	294,570.95	91.61	0.02
Original Face:	4,250,000.000	Base	100.000000	294,479.34	100.031110	294,570.95	91.61	0.02
9127962A6	TREASURY BILL 04/20 0.00000				0.010000	07 Apr 2020		
	10,000,000.000	Local	99.840181	9,984,018.05	99.859740	9,985,974.00	1,955.95	0.59
		Base	99.840181	9,984,018.05	99.859740	9,985,974.00	1,955.95	0.59
9127962B4	TREASURY BILL 04/20 0.00000				0.010000	14 Apr 2020		
	10,000,000.000	Local	99.809272	9,980,927.22	99.834530	9,983,453.00	2,525.78	0.59
		Base	99.809272	9,980,927.22	99.834530	9,983,453.00	2,525.78	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127962C2	TREASURY BILL 04/20 0.00000				0.010000	21 Apr 2020		
	10,000,000.000	Local	99.777761	9,977,776.06	99.811460	9,981,146.00	3,369.94	0.59
		Base	99.777761	9,977,776.06	99.811460	9,981,146.00	3,369.94	0.59
912796SH3	TREASURY BILL 03/20 0.00000					26 Mar 2020		
	10,000,000.000	Local	99.892639	9,989,263.90	99.908067	9,990,806.70	1,542.80	0.59
		Base	99.892639	9,989,263.90	99.908067	9,990,806.70	1,542.80	0.59
912796TT6	TREASURY BILL 05/20 0.00000					07 May 2020		
	10,000,000.000	Local	99.710598	9,971,059.75	99.761621	9,976,162.10	5,102.35	0.59
		Base	99.710598	9,971,059.75	99.761621	9,976,162.10	5,102.35	0.59
912796TW9	TREASURY BILL 05/20 0.00000				0.010000	28 May 2020		
	10,000,000.000	Local	99.619889	9,961,988.91	99.697917	9,969,791.70	7,802.79	0.59
		Base	99.619889	9,961,988.91	99.697917	9,969,791.70	7,802.79	0.59
912796TX7	TREASURY BILL 06/20 0.00000				0.010000	04 Jun 2020		
	10,000,000.000	Local	99.587673	9,958,767.34	99.672893	9,967,289.30	8,521.96	0.59
		Base	99.587673	9,958,767.34	99.672893	9,967,289.30	8,521.96	0.59
912796UA5	TREASURY BILL 06/20 0.00000				0.010000	25 Jun 2020		
	10,000,000.000	Local	99.498944	9,949,894.44	99.609399	9,960,939.90	11,045.46	0.59
		Base	99.498944	9,949,894.44	99.609399	9,960,939.90	11,045.46	0.59
912796XC8	TREASURY BILL 03/20 0.00000					24 Mar 2020		
	10,000,000.000	Local	99.899624	9,989,962.43	99.912061	9,991,206.10	1,243.67	0.59
		Base	99.899624	9,989,962.43	99.912061	9,991,206.10	1,243.67	0.59
US DOLLAR Total								
	123,128,488.980	Local		122,892,147.08		122,966,445.90	74,298.82	7.32
Original Face:	86,750,000.000	Base		122,892,147.08		122,966,445.90	74,298.82	7.32
FIXED INCOME Total								
	123,128,488.980	Base		122,892,147.08		122,966,445.90	74,298.82	7.32
Original Face:	86,750,000.000							

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

Base Currency: 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									
		1,682,437,312.900	Base		1,679,243,381.84		1,679,317,680.66	74,298.82	100.00
	Original Face:	86,750,000.000							

& 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									
			-2,536.650	Local	1.000000	-2,536.65	1.000000	-2,536.65	0.00	0.00
				Base	1.000000	-2,536.65	1.000000	-2,536.65	0.00	0.00
US DOLLAR Total										
			-2,536.650	Local		-2,536.65		-2,536.65	0.00	0.00
				Base		-2,536.65		-2,536.65	0.00	0.00
CASH Total										
			-2,536.650	Base		-2,536.65		-2,536.65	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						1.560000	02 Mar 2020		
			35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.94
				Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.94
138994009	CANTOR FITZGERALD REPO REPO						1.580000	16 Mar 2020		
			40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.21
				Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.21
22599G006	CREDIT AGRICOLE REPO REPO						1.560000	02 Mar 2020		
			69,300,350.780	Local	100.000000	69,300,350.78	100.000000	69,300,350.78	0.00	3.84
				Base	100.000000	69,300,350.78	100.000000	69,300,350.78	0.00	3.84
7426M4D12	PRIVATE EXP. FUNDING						1.810000	01 Apr 2020		
			10,000,000.000	Local	99.844139	9,984,413.89	99.844139	9,984,413.89	0.00	0.55
				Base	99.844139	9,984,413.89	99.844139	9,984,413.89	0.00	0.55
7426M4DW4	PRIVATE EXP. FUNDING						1.770000	30 Apr 2020		
			15,000,000.000	Local	99.705000	14,955,750.00	99.705000	14,955,750.00	0.00	0.83
				Base	99.705000	14,955,750.00	99.705000	14,955,750.00	0.00	0.83

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				1.515533	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
912796SM2	TREASURY BILL 04/20 0.00000				1.629000	23 Apr 2020		
	10,000,000.000	Local	99.760175	9,976,017.50	99.760175	9,976,017.50	0.00	0.55
		Base	99.760175	9,976,017.50	99.760175	9,976,017.50	0.00	0.55
912796SV2	TREASURY BILL 06/20 0.00000				1.531000	18 Jun 2020		
	10,000,000.000	Local	99.536447	9,953,644.72	99.536447	9,953,644.72	0.00	0.55
		Base	99.536447	9,953,644.72	99.536447	9,953,644.72	0.00	0.55
912796TK5	TREASURY BILL 03/20 0.00000				1.577500	12 Mar 2020		
	40,000,000.000	Local	99.952402	39,980,960.83	99.952402	39,980,960.83	0.00	2.21
		Base	99.952402	39,980,960.83	99.952402	39,980,960.83	0.00	2.21
912796TL3	TREASURY BILL 03/20 0.00000				1.525700	19 Mar 2020		
	20,000,000.000	Local	99.923715	19,984,743.00	99.923715	19,984,743.00	0.00	1.11
		Base	99.923715	19,984,743.00	99.923715	19,984,743.00	0.00	1.11
912796TQ2	TREASURY BILL 04/20 0.00000				1.550000	09 Apr 2020		
	20,000,000.000	Local	99.832083	19,966,416.67	99.832083	19,966,416.67	0.00	1.11
		Base	99.832083	19,966,416.67	99.832083	19,966,416.67	0.00	1.11
912796TR0	TREASURY BILL 04/20 0.00000				1.536000	16 Apr 2020		
	30,000,000.000	Local	99.799832	29,939,949.56	99.799832	29,939,949.56	0.00	1.66
		Base	99.799832	29,939,949.56	99.799832	29,939,949.56	0.00	1.66
912796TS8	TREASURY BILL 04/20 0.00000				1.520300	30 Apr 2020		
	20,000,000.000	Local	99.746617	19,949,323.33	99.746617	19,949,323.33	0.00	1.10
		Base	99.746617	19,949,323.33	99.746617	19,949,323.33	0.00	1.10
912796TZ2	TREASURY BILL 06/20 0.00000				1.525000	11 Jun 2020		
	10,000,000.000	Local	99.567917	9,956,791.67	99.567917	9,956,791.67	0.00	0.55
		Base	99.567917	9,956,791.67	99.567917	9,956,791.67	0.00	0.55
912796WV7	TREASURY BILL 03/20 0.00000				1.552600	03 Mar 2020		
	20,000,000.000	Local	99.991374	19,998,274.89	99.991374	19,998,274.89	0.00	1.11
		Base	99.991374	19,998,274.89	99.991374	19,998,274.89	0.00	1.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796WW5	TREASURY BILL 07/20 0.00000				1.530000	09 Jul 2020		
	10,000,000.000	Local	99.447500	9,944,750.00	99.447500	9,944,750.00	0.00	0.55
		Base	99.447500	9,944,750.00	99.447500	9,944,750.00	0.00	0.55
912796XB0	TREASURY BILL 03/20 0.00000				1.573000	17 Mar 2020		
	15,000,000.000	Local	99.930089	14,989,513.33	99.930089	14,989,513.33	0.00	0.83
		Base	99.930089	14,989,513.33	99.930089	14,989,513.33	0.00	0.83
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.560000	09 Mar 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.38
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.38
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.570000	30 Mar 2020		
	45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.49
		Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.49
926NKW009	AMHERST PIERPONT 04/15 VAR				1.570000	10 Mar 2020		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.21
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.21
979QHR003	SOUTH STREET REPO				1.610000	12 Mar 2020		
	43,500,000.000	Local	100.000000	43,500,000.00	100.000000	43,500,000.00	0.00	2.41
		Base	100.000000	43,500,000.00	100.000000	43,500,000.00	0.00	2.41
979QHT009	WELLS FARGO REPO				1.560000	03 Mar 2020		
	80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.43
		Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.43
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				1.260000	01 Mar 2020		
	2,534.220	Local	100.000000	2,534.22	100.000000	2,534.22	0.00	0.00
		Base	100.000000	2,534.22	100.000000	2,534.22	0.00	0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.550000	02 Mar 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.54
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.54
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.570000	02 Mar 2020		
	99,360,532.860	Local	100.000000	99,360,532.86	100.000000	99,360,532.86	0.00	5.50
		Base	100.000000	99,360,532.86	100.000000	99,360,532.86	0.00	5.50

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
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.570000	20 Mar 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.77
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.77
US DOLLAR Total								
	863,400,120.230	Local		862,980,669.62		862,980,669.62	0.00	47.77
		Base		862,980,669.62		862,980,669.62	0.00	47.77
CASH EQUIVALENT Total								
	863,400,120.230	Base		862,980,669.62		862,980,669.62	0.00	47.77
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
9127962A6	TREASURY BILL 04/20 0.00000				0.010000	07 Apr 2020		
	50,000,000.000	Local	99.840797	49,920,398.67	99.859740	49,929,870.00	9,471.33	2.76
		Base	99.840797	49,920,398.67	99.859740	49,929,870.00	9,471.33	2.76
9127962B4	TREASURY BILL 04/20 0.00000				0.010000	14 Apr 2020		
	80,000,000.000	Local	99.809849	79,847,879.03	99.834530	79,867,624.00	19,744.97	4.42
		Base	99.809849	79,847,879.03	99.834530	79,867,624.00	19,744.97	4.42
9127962C2	TREASURY BILL 04/20 0.00000				0.010000	21 Apr 2020		
	50,000,000.000	Local	99.777952	49,888,975.91	99.811460	49,905,730.00	16,754.09	2.76
		Base	99.777952	49,888,975.91	99.811460	49,905,730.00	16,754.09	2.76
912796SH3	TREASURY BILL 03/20 0.00000				0.010000	26 Mar 2020		
	50,000,000.000	Local	99.888340	49,944,170.15	99.908067	49,954,033.50	9,863.35	2.77
		Base	99.888340	49,944,170.15	99.908067	49,954,033.50	9,863.35	2.77
912796SM2	TREASURY BILL 04/20 0.00000				0.010000	23 Apr 2020		
	50,000,000.000	Local	99.774662	49,887,330.79	99.804061	49,902,030.50	14,699.71	2.76
		Base	99.774662	49,887,330.79	99.804061	49,902,030.50	14,699.71	2.76
912796SR1	TREASURY BILL 05/20 0.00000				0.010000	21 May 2020		
	50,000,000.000	Local	99.651707	49,825,853.49	99.717500	49,858,750.00	32,896.51	2.76
		Base	99.651707	49,825,853.49	99.717500	49,858,750.00	32,896.51	2.76

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796SU4	TREASURY BILL 11/19 0.00000					29 Nov 2019		
	0.000	Local	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
		Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796SZ3	TREASURY BILL 07/20 0.00000					16 Jul 2020		
	10,000,000.000	Local	99.417027	9,941,702.66	99.560361	9,956,036.10	14,333.44	0.55
		Base	99.417027	9,941,702.66	99.560361	9,956,036.10	14,333.44	0.55
912796TH2	TREASURY BILL 03/20 0.00000				0.010000	05 Mar 2020		
	30,000,000.000	Local	99.981630	29,994,488.88	99.987790	29,996,337.00	1,848.12	1.66
		Base	99.981630	29,994,488.88	99.987790	29,996,337.00	1,848.12	1.66
912796TK5	TREASURY BILL 03/20 0.00000				0.010000	12 Mar 2020		
	10,000,000.000	Local	99.944083	9,994,408.33	99.959056	9,995,905.60	1,497.27	0.55
		Base	99.944083	9,994,408.33	99.959056	9,995,905.60	1,497.27	0.55
912796TL3	TREASURY BILL 03/20 0.00000				0.010000	19 Mar 2020		
	30,000,000.000	Local	99.915350	29,974,604.99	99.932697	29,979,809.10	5,204.11	1.66
		Base	99.915350	29,974,604.99	99.932697	29,979,809.10	5,204.11	1.66
912796TM1	TREASURY BILL 04/20 0.00000				0.010000	02 Apr 2020		
	30,000,000.000	Local	99.854726	29,956,417.81	99.879875	29,963,962.50	7,544.69	1.66
		Base	99.854726	29,956,417.81	99.879875	29,963,962.50	7,544.69	1.66
912796TQ2	TREASURY BILL 04/20 0.00000				0.010000	09 Apr 2020		
	10,000,000.000	Local	99.818000	9,981,800.01	99.852724	9,985,272.40	3,472.39	0.55
		Base	99.818000	9,981,800.01	99.852724	9,985,272.40	3,472.39	0.55
912796TR0	TREASURY BILL 04/20 0.00000					16 Apr 2020		
	20,000,000.000	Local	99.804500	19,960,900.00	99.829656	19,965,931.20	5,031.20	1.11
		Base	99.804500	19,960,900.00	99.829656	19,965,931.20	5,031.20	1.11
912796TS8	TREASURY BILL 04/20 0.00000				0.010000	30 Apr 2020		
	50,000,000.000	Local	99.741333	49,870,666.64	99.778504	49,889,252.00	18,585.36	2.76
		Base	99.741333	49,870,666.64	99.778504	49,889,252.00	18,585.36	2.76
912796TT6	TREASURY BILL 05/20 0.00000				0.010000	07 May 2020		
	60,000,000.000	Local	99.712976	59,827,785.73	99.761621	59,856,972.60	29,186.87	3.31
		Base	99.712976	59,827,785.73	99.761621	59,856,972.60	29,186.87	3.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796TV1	TREASURY BILL 05/20 0.00000				0.010000	14 May 2020		
	40,000,000.000	Local	99.682520	39,873,007.87	99.738366	39,895,346.40	22,338.53	2.21
		Base	99.682520	39,873,007.87	99.738366	39,895,346.40	22,338.53	2.21
912796TW9	TREASURY BILL 05/20 0.00000				0.010000	28 May 2020		
	15,000,000.000	Local	99.622985	14,943,447.77	99.697917	14,954,687.55	11,239.78	0.83
		Base	99.622985	14,943,447.77	99.697917	14,954,687.55	11,239.78	0.83
912796TX7	TREASURY BILL 06/20 0.00000				0.010000	04 Jun 2020		
	10,000,000.000	Local	99.585695	9,958,569.46	99.672893	9,967,289.30	8,719.84	0.55
		Base	99.585695	9,958,569.46	99.672893	9,967,289.30	8,719.84	0.55
912796UA5	TREASURY BILL 06/20 0.00000				0.010000	25 Jun 2020		
	20,000,000.000	Local	99.496931	19,899,386.13	99.609399	19,921,879.80	22,493.67	1.10
		Base	99.496931	19,899,386.13	99.609399	19,921,879.80	22,493.67	1.10
912796UB3	TREASURY BILL 07/20 0.00000				0.010000	02 Jul 2020		
	10,000,000.000	Local	99.468333	9,946,833.25	99.590283	9,959,028.30	12,195.05	0.55
		Base	99.468333	9,946,833.25	99.590283	9,959,028.30	12,195.05	0.55
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
912796WV7	TREASURY BILL 03/20 0.00000				0.010000	03 Mar 2020		
	30,000,000.000	Local	99.991481	29,997,444.44	99.995940	29,998,782.00	1,337.56	1.66
		Base	99.991481	29,997,444.44	99.995940	29,998,782.00	1,337.56	1.66
912796WX3	TREASURY BILL 07/20 0.00000				0.010000	23 Jul 2020		
	10,000,000.000	Local	99.387600	9,938,759.96	99.520850	9,952,085.00	13,325.04	0.55
		Base	99.387600	9,938,759.96	99.520850	9,952,085.00	13,325.04	0.55
912796WY1	TREASURY BILL 07/20 0.00000				0.010000	30 Jul 2020		
	15,000,000.000	Local	99.357201	14,903,580.19	99.518229	14,927,734.35	24,154.16	0.83
		Base	99.357201	14,903,580.19	99.518229	14,927,734.35	24,154.16	0.83
912796XA2	TREASURY BILL 03/20 0.00000					10 Mar 2020		
	20,000,000.000	Local	99.961000	19,992,200.02	99.968300	19,993,660.00	1,459.98	1.11
		Base	99.961000	19,992,200.02	99.968300	19,993,660.00	1,459.98	1.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796XB0	TREASURY BILL 03/20 0.00000					17 Mar 2020		
	35,000,000.000	Local	99.931600	34,976,060.03	99.938740	34,978,559.00	2,498.97	1.94
		Base	99.931600	34,976,060.03	99.938740	34,978,559.00	2,498.97	1.94
912796XC8	TREASURY BILL 03/20 0.00000				0.010000	24 Mar 2020		
	100,000,000.000	Local	99.902090	99,902,090.32	99.912061	99,912,061.00	9,970.68	5.53
		Base	99.902090	99,902,090.32	99.912061	99,912,061.00	9,970.68	5.53
912796XD6	TREASURY BILL 03/20 0.00000				0.010000	31 Mar 2020		
	60,000,000.000	Local	99.872083	59,923,249.93	99.881910	59,929,146.00	5,896.07	3.32
		Base	99.872083	59,923,249.93	99.881910	59,929,146.00	5,896.07	3.32
US DOLLAR Total								
	945,000,000.000	Local		943,066,352.97		943,397,775.20	331,422.23	52.23
		Base		943,066,352.97		943,397,775.20	331,422.23	52.23
FIXED INCOME Total								
	945,000,000.000	Base		943,066,352.97		943,397,775.20	331,422.23	52.23

& 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									
		1,808,397,583.580	Base		1,806,044,485.94		1,806,375,908.17	331,422.23	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.986187	31 Dec 2030		
			306,315.190	Local 100.005037	306,330.62	100.000000	306,315.19	-15.43	0.07
				Base 100.005037	306,330.62	100.000000	306,315.19	-15.43	0.07
US DOLLAR Total									
			306,315.190	Local	306,330.62		306,315.19	-15.43	0.07
				Base	306,330.62		306,315.19	-15.43	0.07
CASH EQUIVALENT Total									
			306,315.190	Base	306,330.62		306,315.19	-15.43	0.07
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
040507QA6	ARIZONA ST HLTH FACS AUTH AZSMED 01/46 ADJUSTABLE VAR					1.200000	01 Jan 2046		
			12,000,000.000	Local 100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.89
				Base 100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.89
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR					1.000000	15 May 2031		
			18,000,000.000	Local 100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	4.34
				Base 100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	4.34
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4					4.000000	01 Aug 2021		
			1,500,000.000	Local 103.773902	1,556,608.53	104.538000	1,568,070.00	11,461.47	0.38
				Base 103.773902	1,556,608.53	104.538000	1,568,070.00	11,461.47	0.38
160075YU5	CHARLESTON CNTY SC SCH DIST CHASCD 03/20 FIXED 3					3.000000	31 Mar 2020		
			10,000,000.000	Local 100.147219	10,014,721.86	100.162000	10,016,200.00	1,478.14	2.41
				Base 100.147219	10,014,721.86	100.162000	10,016,200.00	1,478.14	2.41
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5					5.000000	01 Jan 2021		
			3,500,000.000	Local 103.114477	3,609,006.70	103.508000	3,622,780.00	13,773.30	0.87
				Base 103.114477	3,609,006.70	103.508000	3,622,780.00	13,773.30	0.87

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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
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				1.150000	01 Jul 2029		
	6,200,000.000	Local	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.49
		Base	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.49
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				1.090000	01 Jul 2040		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.96
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.96
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5				5.000000	01 Jul 2021		
	2,155,000.000	Local	105.103310	2,264,976.34	105.590000	2,275,464.50	10,488.16	0.55
		Base	105.103310	2,264,976.34	105.590000	2,275,464.50	10,488.16	0.55
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
	5,000,000.000	Local	103.875051	5,193,752.55	105.160000	5,258,000.00	64,247.45	1.27
		Base	103.875051	5,193,752.55	105.160000	5,258,000.00	64,247.45	1.27
25009XNN1	DES MOINES IA DES 06/21 FIXED 5				5.000000	01 Jun 2021		
	4,000,000.000	Local	104.422070	4,176,882.78	105.228000	4,209,120.00	32,237.22	1.01
		Base	104.422070	4,176,882.78	105.228000	4,209,120.00	32,237.22	1.01
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				1.150000	01 Apr 2038		
	10,070,000.000	Local	100.000000	10,070,000.00	100.000000	10,070,000.00	0.00	2.43
		Base	100.000000	10,070,000.00	100.000000	10,070,000.00	0.00	2.43
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,425,000.000	Local	103.455575	4,577,909.21	103.851000	4,595,406.75	17,497.54	1.11
		Base	103.455575	4,577,909.21	103.851000	4,595,406.75	17,497.54	1.11
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	107.151733	5,170,071.13	108.049000	5,213,364.25	43,293.12	1.26
		Base	107.151733	5,170,071.13	108.049000	5,213,364.25	43,293.12	1.26
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				1.150000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	1.24
		Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	1.24
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5				5.000000	01 Mar 2021		
	4,535,000.000	Local	103.602071	4,698,353.91	104.142000	4,722,839.70	24,485.79	1.14
		Base	103.602071	4,698,353.91	104.142000	4,722,839.70	24,485.79	1.14

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407271FL4	HAMILTON CNTY OH ECON DEV REVE HAMDEV 04/28 ADJUSTABLE VAR				1.150000	01 Apr 2028		
	5,290,000.000	Local	100.000000	5,290,000.00	100.000000	5,290,000.00	0.00	1.27
		Base	100.000000	5,290,000.00	100.000000	5,290,000.00	0.00	1.27
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				1.150000	15 May 2034		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.17
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.17
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				1.200000	01 Nov 2039		
	5,955,000.000	Local	100.000000	5,955,000.00	100.000000	5,955,000.00	0.00	1.43
		Base	100.000000	5,955,000.00	100.000000	5,955,000.00	0.00	1.43
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				1.200000	01 Nov 2039		
	4,885,000.000	Local	100.000000	4,885,000.00	100.000000	4,885,000.00	0.00	1.18
		Base	100.000000	4,885,000.00	100.000000	4,885,000.00	0.00	1.18
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR				1.140000	01 Mar 2036		
	4,650,000.000	Local	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.12
		Base	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.12
46246K5E8	IOWA ST FIN AUTH REVENUE IASGEN 07/41 ADJUSTABLE VAR				1.180000	01 Jul 2041		
	11,210,000.000	Local	100.000000	11,210,000.00	100.000000	11,210,000.00	0.00	2.70
		Base	100.000000	11,210,000.00	100.000000	11,210,000.00	0.00	2.70
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	104.274219	4,436,868.03	104.835000	4,460,729.25	23,861.22	1.07
		Base	104.274219	4,436,868.03	104.835000	4,460,729.25	23,861.22	1.07
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5				5.000000	01 Dec 2020		
	2,250,000.000	Local	102.876660	2,314,724.84	103.140000	2,320,650.00	5,925.16	0.56
		Base	102.876660	2,314,724.84	103.140000	2,320,650.00	5,925.16	0.56
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3				3.000000	01 Dec 2020		
	1,200,000.000	Local	101.389834	1,216,678.01	101.659000	1,219,908.00	3,229.99	0.29
		Base	101.389834	1,216,678.01	101.659000	1,219,908.00	3,229.99	0.29
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	1,000,000.000	Local	103.451800	1,034,518.00	103.996000	1,039,960.00	5,442.00	0.25
		Base	103.451800	1,034,518.00	103.996000	1,039,960.00	5,442.00	0.25

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494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,000,000.000	Local	102.107606	2,042,152.12	102.422000	2,048,440.00	6,287.88	0.49
		Base	102.107606	2,042,152.12	102.422000	2,048,440.00	6,287.88	0.49
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	104.847806	3,145,434.19	105.657000	3,169,710.00	24,275.81	0.76
		Base	104.847806	3,145,434.19	105.657000	3,169,710.00	24,275.81	0.76
494890C38	KING CNTY WA SCH DIST 210 FED KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,700,000.000	Local	102.054190	2,755,463.12	102.362000	2,763,774.00	8,310.88	0.67
		Base	102.054190	2,755,463.12	102.362000	2,763,774.00	8,310.88	0.67
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	3,750,000.000	Local	102.023214	3,825,870.54	102.400000	3,840,000.00	14,129.46	0.92
		Base	102.023214	3,825,870.54	102.400000	3,840,000.00	14,129.46	0.92
495278W90	KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,500,000.000	Local	102.122199	2,553,054.97	102.400000	2,560,000.00	6,945.03	0.62
		Base	102.122199	2,553,054.97	102.400000	2,560,000.00	6,945.03	0.62
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	108.226857	4,107,209.23	109.373000	4,150,705.35	43,496.12	1.00
		Base	108.226857	4,107,209.23	109.373000	4,150,705.35	43,496.12	1.00
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	105.373919	1,238,143.55	106.087000	1,246,522.25	8,378.70	0.30
		Base	105.373919	1,238,143.55	106.087000	1,246,522.25	8,378.70	0.30
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				1.150000	15 Feb 2038		
	15,205,000.000	Local	100.000000	15,205,000.00	100.000000	15,205,000.00	0.00	3.66
		Base	100.000000	15,205,000.00	100.000000	15,205,000.00	0.00	3.66
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				1.200000	01 Jul 2047		
	8,505,000.000	Local	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	2.05
		Base	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	2.05
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				1.130000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.22
		Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.22

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54834RAB5	LOWER NECHES VLY TX AUTH INDL LOWDEV 11/29 ADJUSTABLE VAR				1.200000	01 Nov 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.41
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.41
548351AC9	LOWER NECHES VLY TX AUTH INDL LOWDEV 11/38 ADJUSTABLE VAR				1.200000	01 Nov 2038		
	5,965,000.000	Local	100.000000	5,965,000.00	100.000000	5,965,000.00	0.00	1.44
		Base	100.000000	5,965,000.00	100.000000	5,965,000.00	0.00	1.44
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	109.534400	6,845,900.00	110.804000	6,925,250.00	79,350.00	1.67
		Base	109.534400	6,845,900.00	110.804000	6,925,250.00	79,350.00	1.67
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				1.150000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.98
		Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.98
574217G74	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/34 ADJUSTABLE VAR				1.150000	01 Jul 2034		
	11,880,000.000	Local	100.000000	11,880,000.00	100.000000	11,880,000.00	0.00	2.86
		Base	100.000000	11,880,000.00	100.000000	11,880,000.00	0.00	2.86
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021		
	4,000,000.000	Local	104.187661	4,167,506.42	104.927000	4,197,080.00	29,573.58	1.01
		Base	104.187661	4,167,506.42	104.927000	4,197,080.00	29,573.58	1.01
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				1.180000	01 Oct 2039		
	4,930,000.000	Local	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	1.19
		Base	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	1.19
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR				1.150000	15 Oct 2052		
	3,900,000.000	Local	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.94
		Base	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.94
603695FU6	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/35 ADJUSTABLE VAR				1.200000	15 Nov 2035		
	8,800,000.000	Local	100.000000	8,800,000.00	100.000000	8,800,000.00	0.00	2.12
		Base	100.000000	8,800,000.00	100.000000	8,800,000.00	0.00	2.12
60528ACC6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				1.200000	01 Nov 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.61
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.61

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60637AED0	MISSOURI ST HLTH EDUCTNL FAC MOSMED 08/41 ADJUSTABLE VAR				1.170000	01 Aug 2041		
	3,890,000.000	Local	100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	0.94
		Base	100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	0.94
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	104.822680	3,144,680.40	105.631000	3,168,930.00	24,249.60	0.76
		Base	104.822680	3,144,680.40	105.631000	3,168,930.00	24,249.60	0.76
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				1.130000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.80
		Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.80
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	2,175,000.000	Local	103.637186	2,254,108.79	103.996000	2,261,913.00	7,804.21	0.54
		Base	103.637186	2,254,108.79	103.996000	2,261,913.00	7,804.21	0.54
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	107.374800	2,915,225.82	108.171000	2,936,842.65	21,616.83	0.71
		Base	107.374800	2,915,225.82	108.171000	2,936,842.65	21,616.83	0.71
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR				1.100000	01 Jun 2035		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.96
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.96
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	103.370628	2,067,412.55	103.966000	2,079,320.00	11,907.45	0.50
		Base	103.370628	2,067,412.55	103.966000	2,079,320.00	11,907.45	0.50
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	104.687889	2,460,165.38	105.549000	2,480,401.50	20,236.12	0.60
		Base	104.687889	2,460,165.38	105.549000	2,480,401.50	20,236.12	0.60
6817125B7	OMAHA NE OMA 04/20 FIXED 4				4.000000	15 Apr 2020		
	1,005,000.000	Local	100.349125	1,008,508.71	100.376000	1,008,778.80	270.09	0.24
		Base	100.349125	1,008,508.71	100.376000	1,008,778.80	270.09	0.24
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021		
	1,420,000.000	Local	103.164186	1,464,931.44	103.595000	1,471,049.00	6,117.56	0.35
		Base	103.164186	1,464,931.44	103.595000	1,471,049.00	6,117.56	0.35

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6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR					1.120000	01 Jan 2039		
		Local	8,475,000.000	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	2.04
		Base		100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	2.04
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR					1.120000	01 Dec 2038		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.17
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.17
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	660,000.000	104.680720	690,892.75	105.567000	696,742.20	5,849.45	0.17
		Base		104.680720	690,892.75	105.567000	696,742.20	5,849.45	0.17
720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	2,000,000.000	101.985392	2,039,707.84	102.385000	2,047,700.00	7,992.16	0.49
		Base		101.985392	2,039,707.84	102.385000	2,047,700.00	7,992.16	0.49
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,000,000.000	104.545097	2,090,901.94	105.567000	2,111,340.00	20,438.06	0.51
		Base		104.545097	2,090,901.94	105.567000	2,111,340.00	20,438.06	0.51
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR					1.160000	01 May 2035		
		Local	6,475,000.000	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.56
		Base		100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.56
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
		Local	2,315,000.000	103.417703	2,394,119.83	103.795000	2,402,854.25	8,734.42	0.58
		Base		103.417703	2,394,119.83	103.795000	2,402,854.25	8,734.42	0.58
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5					5.000000	01 Feb 2022		
		Local	2,535,000.000	107.072453	2,714,286.69	107.929000	2,736,000.15	21,713.46	0.66
		Base		107.072453	2,714,286.69	107.929000	2,736,000.15	21,713.46	0.66
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR					1.150000	15 Nov 2035		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.45
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.45
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR					1.100000	01 Jul 2037		
		Local	7,235,000.000	100.000000	7,235,000.00	100.000000	7,235,000.00	0.00	1.74
		Base		100.000000	7,235,000.00	100.000000	7,235,000.00	0.00	1.74

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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
87638QBE8	TARRANT CNTY TX CULTURAL EDU F TAREDU 10/41 ADJUSTABLE VAR				1.190000	01 Oct 2041		
	15,940,000.000	Local	100.000000	15,940,000.00	100.000000	15,940,000.00	0.00	3.84
		Base	100.000000	15,940,000.00	100.000000	15,940,000.00	0.00	3.84
882724PY7	TEXAS ST TXS 08/20 FIXED 4				4.000000	27 Aug 2020		
	9,000,000.000	Local	101.297885	9,116,809.67	101.544000	9,138,960.00	22,150.33	2.20
		Base	101.297885	9,116,809.67	101.544000	9,138,960.00	22,150.33	2.20
89453PJ42	TRAVIS CNTY TX TRA 03/20 FIXED 2				2.000000	01 Mar 2020		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.96
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.96
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	103.831764	3,307,041.69	104.648000	3,333,038.80	25,997.11	0.80
		Base	103.831764	3,307,041.69	104.648000	3,333,038.80	25,997.11	0.80
9151153V9	UNIV OF TEXAS TX PERMANENT UNI UNIHGR 07/38 ADJUSTABLE VAR				1.000000	01 Jul 2038		
	12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.89
		Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.89
915137U35	UNIV OF TEXAS TX UNIHGR 08/39 ADJUSTABLE VAR				1.080000	01 Aug 2039		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.45
		Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.45
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,250,000.000	Local	103.341319	4,392,006.07	103.851000	4,413,667.50	21,661.43	1.06
		Base	103.341319	4,392,006.07	103.851000	4,413,667.50	21,661.43	1.06
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	105.407340	1,317,591.75	106.304000	1,328,800.00	11,208.25	0.32
		Base	105.407340	1,317,591.75	106.304000	1,328,800.00	11,208.25	0.32
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5				5.000000	01 Jan 2021		
	1,750,000.000	Local	103.087574	1,804,032.54	103.500000	1,811,250.00	7,217.46	0.44
		Base	103.087574	1,804,032.54	103.500000	1,811,250.00	7,217.46	0.44
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	106.722275	1,515,456.30	107.700000	1,529,340.00	13,883.70	0.37
		Base	106.722275	1,515,456.30	107.700000	1,529,340.00	13,883.70	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
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				1.140000	01 Jun 2034		
	2,550,000.000	Local	100.000000	2,550,000.00	100.000000	2,550,000.00	0.00	0.61
		Base	100.000000	2,550,000.00	100.000000	2,550,000.00	0.00	0.61
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	1,000,000.000	Local	101.962671	1,019,626.71	102.385000	1,023,850.00	4,223.29	0.25
		Base	101.962671	1,019,626.71	102.385000	1,023,850.00	4,223.29	0.25
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5				5.000000	01 May 2021		
	10,530,000.000	Local	104.479228	11,001,662.72	104.903000	11,046,285.90	44,623.18	2.66
		Base	104.479228	11,001,662.72	104.903000	11,046,285.90	44,623.18	2.66
US DOLLAR Total								
	408,820,000.000	Local		414,109,975.62		414,896,037.80	786,062.18	99.93
		Base		414,109,975.62		414,896,037.80	786,062.18	99.93
FIXED INCOME Total								
	408,820,000.000	Base		414,109,975.62		414,896,037.80	786,062.18	99.93

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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									
		409,126,315.190	Base		414,416,306.24		415,202,352.99	786,046.75	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								
			196,553.740	1.000000	196,553.74	1.000000	196,553.74	0.00	0.05
		Base		1.000000	196,553.74	1.000000	196,553.74	0.00	0.05
US DOLLAR Total									
			196,553.740		196,553.74		196,553.74	0.00	0.05
		Base			196,553.74		196,553.74	0.00	0.05
CASH Total									
			196,553.740	Base	196,553.74		196,553.74	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					2.180880	11 May 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
138994009	CANTOR FITZGERALD REPO REPO					1.730000	02 Mar 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
138994009	CANTOR FITZGERALD REPO REPO					1.750000	18 Mar 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
22845ALN8	CROWN POINT CAP CO.					1.796250	06 Apr 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.51
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.51
3016E2C27	EXELON GENERATION COMP					1.740000	02 Mar 2020		
			6,000,000.000	Local	99.995167	5,999,710.00	99.995167	5,999,710.00	0.00	1.51
		Base		99.995167	5,999,710.00	99.995167	5,999,710.00	0.00	1.51

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
3016E2CQ4	EXELON GENERATION COMP					1.780000	24 Mar 2020		
		Local	5,000,000.000	99.886278	4,994,313.89	99.886278	4,994,313.89	0.00	1.25
		Base		99.886278	4,994,313.89	99.886278	4,994,313.89	0.00	1.25
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.987181	4,999,359.03	99.987181	4,999,359.03	0.00	1.26
		Base		99.987181	4,999,359.03	99.987181	4,999,359.03	0.00	1.26
37829ADG0	GLENCOVE FDG DAC/LLC					1.768880	27 Aug 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.76
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.76
40588LF12	HALKIN FINANCE LLC USC					1.830000	01 Jun 2020		
		Local	5,000,000.000	99.532333	4,976,616.66	99.532333	4,976,616.66	0.00	1.25
		Base		99.532333	4,976,616.66	99.532333	4,976,616.66	0.00	1.25
45779PD70	INSTITUTIONAL SECURED					1.740000	07 Apr 2020		
		Local	5,000,000.000	99.821167	4,991,058.33	99.821167	4,991,058.33	0.00	1.25
		Base		99.821167	4,991,058.33	99.821167	4,991,058.33	0.00	1.25
48802TU60	KELLS FDG LLC					1.650000	18 Jun 2020		
		Local	5,000,000.000	99.500417	4,975,020.84	99.500417	4,975,020.84	0.00	1.25
		Base		99.500417	4,975,020.84	99.500417	4,975,020.84	0.00	1.25
52952LDE9	LEXINGTN PKR CAP CO LL					1.650000	14 Apr 2020		
		Local	5,000,000.000	99.798333	4,989,916.67	99.798333	4,989,916.67	0.00	1.25
		Base		99.798333	4,989,916.67	99.798333	4,989,916.67	0.00	1.25
62455AC21	MOUNTCLIFF					1.810000	02 Mar 2020		
		Local	5,000,000.000	99.994972	4,999,748.61	99.994972	4,999,748.61	0.00	1.26
		Base		99.994972	4,999,748.61	99.994972	4,999,748.61	0.00	1.26
62455AE11	MOUNTCLIFF					1.930000	01 May 2020		
		Local	5,000,000.000	99.672972	4,983,648.61	99.672972	4,983,648.61	0.00	1.25
		Base		99.672972	4,983,648.61	99.672972	4,983,648.61	0.00	1.25
85520PBF2	STARBIRD FDG. CORP					1.868500	17 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26

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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
979QHR003	SOUTH STREET REPO				1.640000	02 Mar 2020		
	6,423,007.810	Local	100.000000	6,423,007.81	100.000000	6,423,007.81	0.00	1.61
		Base	100.000000	6,423,007.81	100.000000	6,423,007.81	0.00	1.61
US DOLLAR Total								
	89,423,007.810	Local		89,332,400.45		89,332,400.45	0.00	22.43
		Base		89,332,400.45		89,332,400.45	0.00	22.43
CASH EQUIVALENT Total								
	89,423,007.810	Base		89,332,400.45		89,332,400.45	0.00	22.43
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCL4	AT+T INC SR UNSECURED 06/20 2.45				2.450000	30 Jun 2020		
	2,100,000.000	Local	100.168182	2,103,531.82	100.095353	2,102,002.41	-1,529.41	0.53
		Base	100.168182	2,103,531.82	100.095353	2,102,002.41	-1,529.41	0.53
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	2,000,000.000	Local	100.425131	2,008,502.61	100.810790	2,016,215.80	7,713.19	0.51
		Base	100.425131	2,008,502.61	100.810790	2,016,215.80	7,713.19	0.51
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	2,000,000.000	Local	99.986441	1,999,728.81	100.864636	2,017,292.72	17,563.91	0.51
		Base	99.986441	1,999,728.81	100.864636	2,017,292.72	17,563.91	0.51
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625				3.625000	01 Feb 2021		
	1,000,000.000	Local	99.930579	999,305.79	101.268786	1,012,687.86	13,382.07	0.25
		Base	99.930579	999,305.79	101.268786	1,012,687.86	13,382.07	0.25
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
	523,389.340	Local	99.996649	523,371.80	100.138970	524,116.69	744.89	0.13
Original Face:	2,500,000.000	Base	99.996649	523,371.80	100.138970	524,116.69	744.89	0.13
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				2.596630	25 Jun 2022		
	5,500,000.000	Local	100.221157	5,512,163.62	100.472398	5,525,981.89	13,818.27	1.39
		Base	100.221157	5,512,163.62	100.472398	5,525,981.89	13,818.27	1.39

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR				2.000000	15 Sep 2021		
	2,500,000.000	Local	100.000000	2,500,000.00	100.011059	2,500,276.48	276.48	0.63
		Base	100.000000	2,500,000.00	100.011059	2,500,276.48	276.48	0.63
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.800880	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.833435	5,041,671.75	41,671.75	1.27
		Base	100.000000	5,000,000.00	100.833435	5,041,671.75	41,671.75	1.27
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.972796	4,998,639.80	101.176502	5,058,825.10	60,185.30	1.27
		Base	99.972796	4,998,639.80	101.176502	5,058,825.10	60,185.30	1.27
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.920744	2,498,018.60	104.245506	2,606,137.65	108,119.05	0.65
		Base	99.920744	2,498,018.60	104.245506	2,606,137.65	108,119.05	0.65
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.889524	4,994,476.19	104.502585	5,225,129.25	230,653.06	1.31
		Base	99.889524	4,994,476.19	104.502585	5,225,129.25	230,653.06	1.31
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				2.328500	17 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.171740	3,005,152.20	5,152.20	0.75
Original Face:	3,000,000.000	Base	100.000000	3,000,000.00	100.171740	3,005,152.20	5,152.20	0.75
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3				2.058500	15 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.066340	5,003,317.00	3,317.00	1.26
Original Face:	5,000,000.000	Base	100.000000	5,000,000.00	100.066340	5,003,317.00	3,317.00	1.26
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				2.554130	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	101.149612	5,057,480.60	57,480.60	1.27
		Base	100.000000	5,000,000.00	101.149612	5,057,480.60	57,480.60	1.27
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR				2.115500	03 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	5,000,000.000	Local	100.723175	5,036,158.76	101.055554	5,052,777.70	16,618.94	1.27
		Base	100.723175	5,036,158.76	101.055554	5,052,777.70	16,618.94	1.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				2.294630	20 May 2022		
	4,900,000.000	Local	100.152532	4,907,474.09	100.269275	4,913,194.48	5,720.39	1.23
		Base	100.152532	4,907,474.09	100.269275	4,913,194.48	5,720.39	1.23
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875				1.875000	27 Oct 2020		
	3,000,000.000	Local	99.976880	2,999,306.40	100.271689	3,008,150.67	8,844.27	0.76
		Base	99.976880	2,999,306.40	100.271689	3,008,150.67	8,844.27	0.76
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR				2.217750	22 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.048509	5,002,425.45	2,425.45	1.26
		Base	100.000000	5,000,000.00	100.048509	5,002,425.45	2,425.45	1.26
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				2.258500	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.819730	4,032,789.20	32,789.20	1.01
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.819730	4,032,789.20	32,789.20	1.01
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.453362	2,983,600.87	102.729672	3,081,890.16	98,289.29	0.77
		Base	99.453362	2,983,600.87	102.729672	3,081,890.16	98,289.29	0.77
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	100.440389	1,506,605.84	6,605.84	0.38
		Base	100.000000	1,500,000.00	100.440389	1,506,605.84	6,605.84	0.38
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	103.297691	2,582,442.28	82,442.28	0.65
		Base	100.000000	2,500,000.00	103.297691	2,582,442.28	82,442.28	0.65
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,807,218.470	Local	101.276951	1,830,295.77	103.315781	1,867,141.88	36,846.11	0.47
Original Face:	5,000,000.000	Base	101.276951	1,830,295.77	103.315781	1,867,141.88	36,846.11	0.47
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	3,702,559.100	Local	102.836567	3,807,584.68	105.389963	3,902,125.67	94,540.99	0.98
Original Face:	5,000,000.000	Base	102.836567	3,807,584.68	105.389963	3,902,125.67	94,540.99	0.98
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				1.999630	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.113784	5,005,689.20	5,689.20	1.26
		Base	100.000000	5,000,000.00	100.113784	5,005,689.20	5,689.20	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
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	1,432,219.330	Local	102.597401	1,469,419.81	105.412550	1,509,738.92	40,319.11	0.38
Original Face:	5,100,000.000	Base	102.597401	1,469,419.81	105.412550	1,509,738.92	40,319.11	0.38
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				2.126750	25 Jun 2022		
	1,727,170.080	Local	100.000000	1,727,170.08	99.801470	1,723,741.13	-3,428.95	0.43
Original Face:	3,000,000.000	Base	100.000000	1,727,170.08	99.801470	1,723,741.13	-3,428.95	0.43
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	1,488,649.660	Local	100.387958	1,494,424.99	101.017980	1,503,803.82	9,378.83	0.38
Original Face:	7,000,000.000	Base	100.387958	1,494,424.99	101.017980	1,503,803.82	9,378.83	0.38
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
	838,941.500	Local	100.207544	840,682.67	100.867770	846,221.58	5,538.91	0.21
Original Face:	5,000,000.000	Base	100.207544	840,682.67	100.867770	846,221.58	5,538.91	0.21
3136AEFZ5	FANNIE MAE FNR 2013 53 JL				3.000000	25 Jun 2043		
	2,057,615.910	Local	99.418496	2,045,650.79	108.962590	2,242,031.59	196,380.80	0.56
Original Face:	9,000,000.000	Base	99.418496	2,045,650.79	108.962590	2,242,031.59	196,380.80	0.56
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	751,945.650	Local	102.145712	768,080.24	103.681710	779,630.11	11,549.87	0.20
Original Face:	1,445,000.000	Base	102.145712	768,080.24	103.681710	779,630.11	11,549.87	0.20
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	1,580,187.670	Local	98.704648	1,559,718.67	104.556620	1,652,190.82	92,472.15	0.41
Original Face:	2,025,000.000	Base	98.704648	1,559,718.67	104.556620	1,652,190.82	92,472.15	0.41
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	3,752,048.550	Local	98.697713	3,703,186.12	105.765290	3,968,365.03	265,178.91	1.00
Original Face:	5,000,000.000	Base	98.697713	3,703,186.12	105.765290	3,968,365.03	265,178.91	1.00
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,373,112.050	Local	101.714604	4,448,093.59	104.763890	4,581,442.30	133,348.71	1.15
Original Face:	5,000,000.000	Base	101.714604	4,448,093.59	104.763890	4,581,442.30	133,348.71	1.15
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	2,666,023.320	Local	101.311356	2,700,984.39	105.729220	2,818,765.66	117,781.27	0.71
Original Face:	3,000,000.000	Base	101.311356	2,700,984.39	105.729220	2,818,765.66	117,781.27	0.71

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	2,666,023.320	Local	99.863393	2,662,381.34	104.812180	2,794,317.16	131,935.82	0.70
Original Face:	3,000,000.000	Base	99.863393	2,662,381.34	104.812180	2,794,317.16	131,935.82	0.70
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	4,926,964.150	Local	101.566514	5,004,145.75	102.992460	5,074,401.58	70,255.83	1.27
Original Face:	5,000,000.000	Base	101.566514	5,004,145.75	102.992460	5,074,401.58	70,255.83	1.27
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043		
	4,926,964.150	Local	101.802373	5,015,766.43	103.956020	5,121,875.84	106,109.41	1.29
Original Face:	5,000,000.000	Base	101.802373	5,015,766.43	103.956020	5,121,875.84	106,109.41	1.29
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,937,858.800	Local	102.916851	5,081,888.77	106.154980	5,241,783.02	159,894.25	1.32
Original Face:	5,000,000.000	Base	102.916851	5,081,888.77	106.154980	5,241,783.02	159,894.25	1.32
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	2,484,908.130	Local	101.748793	2,528,364.04	103.146390	2,563,093.03	34,728.99	0.64
Original Face:	2,500,000.000	Base	101.748793	2,528,364.04	103.146390	2,563,093.03	34,728.99	0.64
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038		
	363,857.150	Local	98.610471	358,801.25	100.711040	366,444.32	7,643.07	0.09
Original Face:	5,000,000.000	Base	98.610471	358,801.25	100.711040	366,444.32	7,643.07	0.09
3137A0WX9	FREDDIE MAC FHR 3714 KA				2.750000	15 Nov 2039		
	2,423,630.400	Local	101.390219	2,457,324.17	100.878930	2,444,932.41	-12,391.76	0.61
Original Face:	40,000,000.000	Base	101.390219	2,457,324.17	100.878930	2,444,932.41	-12,391.76	0.61
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	644,925.650	Local	98.242822	633,593.16	102.048350	658,135.98	24,542.82	0.17
Original Face:	5,000,000.000	Base	98.242822	633,593.16	102.048350	658,135.98	24,542.82	0.17
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020		
	36,786.160	Local	100.131191	36,834.42	100.223990	36,868.56	34.14	0.01
Original Face:	4,000,000.000	Base	100.131191	36,834.42	100.223990	36,868.56	34.14	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	455,611.120	Local	101.854015	464,058.22	105.289480	479,710.58	15,652.36	0.12
Original Face:	2,000,000.000	Base	101.854015	464,058.22	105.289480	479,710.58	15,652.36	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
3137A8Q92	FREDDIE MAC FHR 3841 AB				4.000000	15 Jan 2037		
	54,765.570	Local	101.934117	55,824.80	100.141610	54,843.12	-981.68	0.01
Original Face:	3,000,000.000	Base	101.934117	55,824.80	100.141610	54,843.12	-981.68	0.01
3137A8QA9	FREDDIE MAC FHR 3841 AV				4.000000	15 Mar 2024		
	1,767,916.220	Local	101.635321	1,796,827.33	101.102610	1,787,409.44	-9,417.89	0.45
Original Face:	4,750,000.000	Base	101.635321	1,796,827.33	101.102610	1,787,409.44	-9,417.89	0.45
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	323,289.740	Local	99.400318	321,351.03	102.498110	331,365.87	10,014.84	0.08
Original Face:	2,000,000.000	Base	99.400318	321,351.03	102.498110	331,365.87	10,014.84	0.08
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,848,180.320	Local	102.960962	1,902,904.23	106.410390	1,966,655.89	63,751.66	0.49
Original Face:	2,000,000.000	Base	102.960962	1,902,904.23	106.410390	1,966,655.89	63,751.66	0.49
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	503,944.960	Local	100.206048	504,983.33	104.758730	527,926.34	22,943.01	0.13
Original Face:	2,000,000.000	Base	100.206048	504,983.33	104.758730	527,926.34	22,943.01	0.13
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,630,995.750	Local	102.828322	1,677,125.56	106.211560	1,732,306.03	55,180.47	0.43
Original Face:	5,000,000.000	Base	102.828322	1,677,125.56	106.211560	1,732,306.03	55,180.47	0.43
3137F5MS5	FREDDIE MAC FHR 4798 G				4.000000	15 Nov 2030		
	2,254,933.310	Local	101.829522	2,296,187.82	100.468360	2,265,494.52	-30,693.30	0.57
Original Face:	5,705,000.000	Base	101.829522	2,296,187.82	100.468360	2,265,494.52	-30,693.30	0.57
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	4,415,557.420	Local	98.659621	4,356,372.22	103.191610	4,556,484.79	200,112.57	1.14
Original Face:	5,500,000.000	Base	98.659621	4,356,372.22	103.191610	4,556,484.79	200,112.57	1.14
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	4,418,458.650	Local	102.740118	4,539,529.62	104.759080	4,628,736.63	89,207.01	1.16
Original Face:	5,000,000.000	Base	102.740118	4,539,529.62	104.759080	4,628,736.63	89,207.01	1.16
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,521,157.750	Local	104.515913	4,725,329.31	108.789210	4,918,531.80	193,202.49	1.23
Original Face:	5,000,000.000	Base	104.515913	4,725,329.31	108.789210	4,918,531.80	193,202.49	1.23

& 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
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,406,316.330	103.167216	2,482,529.56	106.839560	2,570,897.78	88,368.22	0.65
Original Face:		Base	2,500,000.000	103.167216	2,482,529.56	106.839560	2,570,897.78	88,368.22	0.65
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
		Local	4,924,439.000	101.864597	5,016,259.93	103.704260	5,106,853.02	90,593.09	1.28
Original Face:		Base	5,000,000.000	101.864597	5,016,259.93	103.704260	5,106,853.02	90,593.09	1.28
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	97,314.630	101.389010	98,666.34	104.073562	101,278.80	2,612.46	0.03
Original Face:		Base	500,000.000	101.389010	98,666.34	104.073562	101,278.80	2,612.46	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	2,763,182.100	100.590968	2,779,511.61	103.385432	2,856,727.75	77,216.14	0.72
Original Face:		Base	5,000,000.000	100.590968	2,779,511.61	103.385432	2,856,727.75	77,216.14	0.72
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	2,897,289.850	104.604015	3,030,681.52	108.515974	3,144,022.30	113,340.78	0.79
Original Face:		Base	7,000,000.000	104.604015	3,030,681.52	108.515974	3,144,022.30	113,340.78	0.79
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.500000	15 Dec 2032		
		Local	7,053.200	101.629331	7,168.12	100.139270	7,063.02	-105.10	0.00
Original Face:		Base	10,000,000.000	101.629331	7,168.12	100.139270	7,063.02	-105.10	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	4,090,714.580	102.496266	4,192,829.68	108.590680	4,442,134.78	249,305.10	1.12
Original Face:		Base	7,000,000.000	102.496266	4,192,829.68	108.590680	4,442,134.78	249,305.10	1.12
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.750000	25 Jun 2020		
		Local	156.240	100.051203	156.32	100.022520	156.28	-0.04	0.00
Original Face:		Base	3,000,000.000	100.051203	156.32	100.022520	156.28	-0.04	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	269,710.500	99.220112	267,607.06	102.252840	275,786.65	8,179.59	0.07
Original Face:		Base	3,000,000.000	99.220112	267,607.06	102.252840	275,786.65	8,179.59	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	215,778.050	105.065381	226,708.03	108.328380	233,748.87	7,040.84	0.06
Original Face:		Base	5,000,000.000	105.065381	226,708.03	108.328380	233,748.87	7,040.84	0.06

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31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	2,393,670.720	Local	102.425102	2,451,719.67	105.651060	2,528,938.49	77,218.82	0.63
Original Face:	7,000,000.000	Base	102.425102	2,451,719.67	105.651060	2,528,938.49	77,218.82	0.63
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.311252	4,865,562.59	100.843950	5,042,197.50	176,634.91	1.27
Original Face:	5,000,000.000	Base	97.311252	4,865,562.59	100.843950	5,042,197.50	176,634.91	1.27
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	103.664362	6,219,861.71	107.404680	6,444,280.80	224,419.09	1.62
Original Face:	6,000,000.000	Base	103.664362	6,219,861.71	107.404680	6,444,280.80	224,419.09	1.62
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021		
	4,645.070	Local	100.301610	4,659.08	101.020615	4,692.48	33.40	0.00
Original Face:	1,808,277.000	Base	100.301610	4,659.08	101.020615	4,692.48	33.40	0.00
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				2.491630	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.479653	4,973,982.65	-26,017.35	1.25
		Base	100.000000	5,000,000.00	99.479653	4,973,982.65	-26,017.35	1.25
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	557,340.550	Local	99.967763	557,160.88	102.698550	572,380.66	15,219.78	0.14
Original Face:	5,000,000.000	Base	99.967763	557,160.88	102.698550	572,380.66	15,219.78	0.14
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	362,688.180	Local	99.825304	362,054.58	104.237390	378,056.69	16,002.11	0.09
Original Face:	3,000,000.000	Base	99.825304	362,054.58	104.237390	378,056.69	16,002.11	0.09
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	480,488.230	Local	96.263457	462,534.58	99.880120	479,912.22	17,377.64	0.12
Original Face:	675,000.000	Base	96.263457	462,534.58	99.880120	479,912.22	17,377.64	0.12
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
	795,107.940	Local	101.717308	808,762.39	100.615730	800,003.66	-8,758.73	0.20
Original Face:	2,289,667.000	Base	101.717308	808,762.39	100.615730	800,003.66	-8,758.73	0.20
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,680,558.100	Local	100.827175	1,694,459.25	106.906780	1,796,630.55	102,171.30	0.45
Original Face:	5,000,000.000	Base	100.827175	1,694,459.25	106.906780	1,796,630.55	102,171.30	0.45

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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
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	1,472,558.640	95.986344	1,413,455.20	100.938640	1,486,380.66	72,925.46	0.37
Original Face:		Base	1,600,000.000	95.986344	1,413,455.20	100.938640	1,486,380.66	72,925.46	0.37
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	5,000,000.000	101.370943	5,068,547.15	101.371094	5,068,554.70	7.55	1.27
Original Face:		Base	5,000,000.000	101.370943	5,068,547.15	101.371094	5,068,554.70	7.55	1.27
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	5,566,551.720	100.833641	5,612,956.77	105.729350	5,885,478.95	272,522.18	1.48
Original Face:		Base	6,180,040.000	100.833641	5,612,956.77	105.729350	5,885,478.95	272,522.18	1.48
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	6,938,466.910	100.567083	6,977,813.75	102.399280	7,104,940.16	127,126.41	1.78
Original Face:		Base	6,993,000.000	100.567083	6,977,813.75	102.399280	7,104,940.16	127,126.41	1.78
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
		Local	2,000,000.000	99.996395	1,999,927.90	101.929638	2,038,592.76	38,664.86	0.51
		Base		99.996395	1,999,927.90	101.929638	2,038,592.76	38,664.86	0.51
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.613453	4,980,672.65	101.058198	5,052,909.90	72,237.25	1.27
		Base		99.613453	4,980,672.65	101.058198	5,052,909.90	72,237.25	1.27
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	99.696867	996,968.67	102.242513	1,022,425.13	25,456.46	0.26
		Base		99.696867	996,968.67	102.242513	1,022,425.13	25,456.46	0.26
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.613838	4,980,691.92	104.480912	5,224,045.60	243,353.68	1.31
		Base		99.613838	4,980,691.92	104.480912	5,224,045.60	243,353.68	1.31
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.497880	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.711811	4,985,590.55	-14,409.45	1.25
		Base		100.000000	5,000,000.00	99.711811	4,985,590.55	-14,409.45	1.25
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.000000	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.870559	1,997,411.18	-2,588.82	0.50
		Base		100.000000	2,000,000.00	99.870559	1,997,411.18	-2,588.82	0.50

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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
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.962448	4,998,122.40	102.756092	5,137,804.60	139,682.20	1.29
		Base	99.962448	4,998,122.40	102.756092	5,137,804.60	139,682.20	1.29
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.648684	2,989,460.53	102.031177	3,060,935.31	71,474.78	0.77
		Base	99.648684	2,989,460.53	102.031177	3,060,935.31	71,474.78	0.77
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	103.660630	4,146,425.20	146,425.20	1.04
		Base	100.000000	4,000,000.00	103.660630	4,146,425.20	146,425.20	1.04
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.923397	2,997,701.92	103.202605	3,096,078.15	98,376.23	0.78
		Base	99.923397	2,997,701.92	103.202605	3,096,078.15	98,376.23	0.78
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.934628	2,498,365.71	102.383983	2,559,599.58	61,233.87	0.64
		Base	99.934628	2,498,365.71	102.383983	2,559,599.58	61,233.87	0.64
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				2.440880	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.843912	2,521,097.80	21,097.80	0.63
		Base	100.000000	2,500,000.00	100.843912	2,521,097.80	21,097.80	0.63
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	10,000,000.000	Local	100.204656	10,020,465.63	101.101562	10,110,156.20	89,690.57	2.54
		Base	100.204656	10,020,465.63	101.101562	10,110,156.20	89,690.57	2.54
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.477223	5,023,861.16	102.992188	5,149,609.40	125,748.24	1.29
		Base	100.477223	5,023,861.16	102.992188	5,149,609.40	125,748.24	1.29
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
	7,500,000.000	Local	99.989098	7,499,182.34	101.117188	7,583,789.10	84,606.76	1.90
		Base	99.989098	7,499,182.34	101.117188	7,583,789.10	84,606.76	1.90
912828LY4	US TREASURY N/B 11/19 3.375				3.375000	15 Nov 2019		
	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

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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
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		
	5,000,000.000	Local	100.037732	5,001,886.60	100.621094	5,031,054.70	29,168.10	1.26
		Base	100.037732	5,001,886.60	100.621094	5,031,054.70	29,168.10	1.26
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.984286	2,499,607.14	102.362490	2,559,062.25	59,455.11	0.64
Original Face:	2,500,000.000	Base	99.984286	2,499,607.14	102.362490	2,559,062.25	59,455.11	0.64
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.979676	1,999,593.51	101.691460	2,033,829.20	34,235.69	0.51
Original Face:	2,000,000.000	Base	99.979676	1,999,593.51	101.691460	2,033,829.20	34,235.69	0.51
94106LBF5	WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95				2.950000	15 Jun 2024		
	5,000,000.000	Local	99.994921	4,999,746.03	105.568622	5,278,431.10	278,685.07	1.33
		Base	99.994921	4,999,746.03	105.568622	5,278,431.10	278,685.07	1.33
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.660880	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.694698	3,020,840.94	20,840.94	0.76
		Base	100.000000	3,000,000.00	100.694698	3,020,840.94	20,840.94	0.76
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.257630	27 May 2022		
	5,000,000.000	Local	100.191472	5,009,573.62	100.329697	5,016,484.85	6,911.23	1.26
		Base	100.191472	5,009,573.62	100.329697	5,016,484.85	6,911.23	1.26
US DOLLAR Total								
	300,731,839.890	Local		302,476,657.21		308,760,040.72	6,283,383.51	77.52
Original Face:	294,570,984.000	Base		302,476,657.21		308,760,040.72	6,283,383.51	77.52
FIXED INCOME Total								
	300,731,839.890	Base		302,476,657.21		308,760,040.72	6,283,383.51	77.52
Original Face:	294,570,984.000							

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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

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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									
		390,351,401.440	Base		392,005,611.40		398,288,994.91	6,283,383.51	100.00
	Original Face:	294,570,984.000							

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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								
		1,016.450	Local	1.000000	1,016.45	1.000000	1,016.45	0.00	100.00
			Base	1.000000	1,016.45	1.000000	1,016.45	0.00	100.00
US DOLLAR Total									
		1,016.450	Local		1,016.45		1,016.45	0.00	100.00
			Base		1,016.45		1,016.45	0.00	100.00
CASH Total									
		1,016.450	Base		1,016.45		1,016.45	0.00	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
FUND Total									
		1,016.450	Base		1,016.45		1,016.45	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								
			78,159.340	1.000000	78,159.34	1.000000	78,159.34	0.00	0.03
		Base		1.000000	78,159.34	1.000000	78,159.34	0.00	0.03
US DOLLAR Total									
			78,159.340		78,159.34		78,159.34	0.00	0.03
		Base			78,159.34		78,159.34	0.00	0.03
CASH Total									
			78,159.340	Base	78,159.34		78,159.34	0.00	0.03
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					1.750000	18 Mar 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
22845ALN8	CROWN POINT CAP CO.					1.796250	06 Apr 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
3016E2C27	EXELON GENERATION COMP					1.740000	02 Mar 2020		
			5,000,000.000	99.995167	4,999,758.33	99.995167	4,999,758.33	0.00	1.63
		Base		99.995167	4,999,758.33	99.995167	4,999,758.33	0.00	1.63
3016E2CQ4	EXELON GENERATION COMP					1.780000	24 Mar 2020		
			5,000,000.000	99.886278	4,994,313.89	99.886278	4,994,313.89	0.00	1.63
		Base		99.886278	4,994,313.89	99.886278	4,994,313.89	0.00	1.63
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.987181	4,999,359.03	99.987181	4,999,359.03	0.00	1.63
		Base		99.987181	4,999,359.03	99.987181	4,999,359.03	0.00	1.63

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
45779PD70	INSTITUTIONAL SECURED				1.740000	07 Apr 2020		
	5,000,000.000	Local	99.821167	4,991,058.33	99.821167	4,991,058.33	0.00	1.63
		Base	99.821167	4,991,058.33	99.821167	4,991,058.33	0.00	1.63
48802TU60	KELLS FDG LLC				1.650000	18 Jun 2020		
	5,000,000.000	Local	99.500417	4,975,020.84	99.500417	4,975,020.84	0.00	1.63
		Base	99.500417	4,975,020.84	99.500417	4,975,020.84	0.00	1.63
85520PBF2	STARBIRD FDG. CORP				1.868500	17 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
US DOLLAR Total								
	40,000,000.000	Local		39,959,510.42		39,959,510.42	0.00	13.07
		Base		39,959,510.42		39,959,510.42	0.00	13.07
CASH EQUIVALENT Total								
	40,000,000.000	Base		39,959,510.42		39,959,510.42	0.00	13.07
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	2,000,000.000	Local	100.425131	2,008,502.61	100.810790	2,016,215.80	7,713.19	0.66
		Base	100.425131	2,008,502.61	100.810790	2,016,215.80	7,713.19	0.66
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.986440	2,999,593.21	100.864636	3,025,939.08	26,345.87	0.99
		Base	99.986440	2,999,593.21	100.864636	3,025,939.08	26,345.87	0.99
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.974493	4,998,724.65	101.533487	5,076,674.35	77,949.70	1.66
		Base	99.974493	4,998,724.65	101.533487	5,076,674.35	77,949.70	1.66
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
	628,067.210	Local	99.996669	628,046.29	100.138970	628,940.04	893.75	0.21
Original Face:	3,000,000.000	Base	99.996669	628,046.29	100.138970	628,940.04	893.75	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
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				2.596630	25 Jun 2022		
	5,395,000.000	Local	100.221157	5,406,931.40	100.472398	5,420,485.87	13,554.47	1.77
		Base	100.221157	5,406,931.40	100.472398	5,420,485.87	13,554.47	1.77
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR				2.000000	15 Sep 2021		
	2,500,000.000	Local	100.000000	2,500,000.00	100.011059	2,500,276.48	276.48	0.82
		Base	100.000000	2,500,000.00	100.011059	2,500,276.48	276.48	0.82
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.931098	4,996,554.90	106.340303	5,317,015.15	320,460.25	1.74
		Base	99.931098	4,996,554.90	106.340303	5,317,015.15	320,460.25	1.74
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.800880	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.833435	5,041,671.75	41,671.75	1.65
		Base	100.000000	5,000,000.00	100.833435	5,041,671.75	41,671.75	1.65
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.972796	4,998,639.80	101.176502	5,058,825.10	60,185.30	1.65
		Base	99.972796	4,998,639.80	101.176502	5,058,825.10	60,185.30	1.65
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2				2.200000	15 Mar 2021		
	3,000,000.000	Local	99.958614	2,998,758.42	100.714972	3,021,449.16	22,690.74	0.99
		Base	99.958614	2,998,758.42	100.714972	3,021,449.16	22,690.74	0.99
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.920744	2,498,018.60	104.245506	2,606,137.65	108,119.05	0.85
		Base	99.920744	2,498,018.60	104.245506	2,606,137.65	108,119.05	0.85
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.889524	4,994,476.19	104.502585	5,225,129.25	230,653.06	1.71
		Base	99.889524	4,994,476.19	104.502585	5,225,129.25	230,653.06	1.71
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.671283	4,983,564.17	105.628132	5,281,406.60	297,842.43	1.73
		Base	99.671283	4,983,564.17	105.628132	5,281,406.60	297,842.43	1.73
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.660365	3,651,193.78	104.398760	3,677,202.03	26,008.25	1.20
Original Face:	3,522,266.000	Base	103.660365	3,651,193.78	104.398760	3,677,202.03	26,008.25	1.20

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.328500	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.171740	3,005,152.20	5,152.20	0.98
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.171740	3,005,152.20	5,152.20	0.98
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.058500	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.066340	5,003,317.00	3,317.00	1.64
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.066340	5,003,317.00	3,317.00	1.64
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.554130	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	101.149612	5,057,480.60	57,480.60	1.65
		Base		100.000000	5,000,000.00	101.149612	5,057,480.60	57,480.60	1.65
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.993361	4,999,668.03	99.999990	4,999,999.50	331.47	1.64
Original Face:		Base	5,000,000.000	99.993361	4,999,668.03	99.999990	4,999,999.50	331.47	1.64
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.115500	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,200,000.000	100.723175	2,215,909.85	101.055554	2,223,222.19	7,312.34	0.73
		Base		100.723175	2,215,909.85	101.055554	2,223,222.19	7,312.34	0.73
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.217750	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.048509	5,002,425.45	2,425.45	1.64
		Base		100.000000	5,000,000.00	100.048509	5,002,425.45	2,425.45	1.64
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.258500	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.819730	4,763,732.24	38,732.24	1.56
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.819730	4,763,732.24	38,732.24	1.56
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.440389	1,506,605.84	6,605.84	0.49
		Base		100.000000	1,500,000.00	100.440389	1,506,605.84	6,605.84	0.49
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	103.297691	2,582,442.28	82,442.28	0.84
		Base		100.000000	2,500,000.00	103.297691	2,582,442.28	82,442.28	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
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				2.008500	15 May 2036		
	318,509.760	Local	99.919786	318,254.27	100.190041	319,115.06	860.79	0.10
Original Face:	16,000,000.000	Base	99.919786	318,254.27	100.190041	319,115.06	860.79	0.10
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,807,218.470	Local	101.276951	1,830,295.77	103.315781	1,867,141.88	36,846.11	0.61
Original Face:	5,000,000.000	Base	101.276951	1,830,295.77	103.315781	1,867,141.88	36,846.11	0.61
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	3,740,006.800	Local	104.548855	3,910,134.28	105.104530	3,930,916.57	20,782.29	1.29
Original Face:	10,000,000.000	Base	104.548855	3,910,134.28	105.104530	3,930,916.57	20,782.29	1.29
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	112.072417	2,801,810.42	126.794481	3,169,862.03	368,051.61	1.04
		Base	112.072417	2,801,810.42	126.794481	3,169,862.03	368,051.61	1.04
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	111.489951	2,787,248.77	127.132548	3,178,313.70	391,064.93	1.04
		Base	111.489951	2,787,248.77	127.132548	3,178,313.70	391,064.93	1.04
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				2.126750	25 Jun 2022		
	1,727,170.080	Local	100.000000	1,727,170.08	99.801470	1,723,741.13	-3,428.95	0.56
Original Face:	3,000,000.000	Base	100.000000	1,727,170.08	99.801470	1,723,741.13	-3,428.95	0.56
3136A6UL6	FANNIE MAE FNR 2012 63 BT				3.000000	25 Mar 2039		
	5,000,000.000	Local	101.055741	5,052,787.07	102.209000	5,110,450.00	57,662.93	1.67
Original Face:	5,000,000.000	Base	101.055741	5,052,787.07	102.209000	5,110,450.00	57,662.93	1.67
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	1,517,319.190	Local	100.323627	1,522,229.65	102.079440	1,548,870.93	26,641.28	0.51
Original Face:	2,000,000.000	Base	100.323627	1,522,229.65	102.079440	1,548,870.93	26,641.28	0.51
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,373,112.050	Local	101.714604	4,448,093.59	104.763890	4,581,442.30	133,348.71	1.50
Original Face:	5,000,000.000	Base	101.714604	4,448,093.59	104.763890	4,581,442.30	133,348.71	1.50
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,777,348.880	Local	99.863393	1,774,920.89	104.812180	1,862,878.11	87,957.22	0.61
Original Face:	2,000,000.000	Base	99.863393	1,774,920.89	104.812180	1,862,878.11	87,957.22	0.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	2,484,908.130	101.748793	2,528,364.04	103.146390	2,563,093.03	34,728.99	0.84
Original Face:		Base	2,500,000.000	101.748793	2,528,364.04	103.146390	2,563,093.03	34,728.99	0.84
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	917,214.900	100.745187	924,049.87	101.519020	931,147.58	7,097.71	0.30
Original Face:		Base	5,000,000.000	100.745187	924,049.87	101.519020	931,147.58	7,097.71	0.30
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.967600	25 Oct 2021		
		Local	4,685,590.150	101.151420	4,739,540.97	101.854100	4,772,465.68	32,924.71	1.56
Original Face:		Base	5,000,000.000	101.151420	4,739,540.97	101.854100	4,772,465.68	32,924.71	1.56
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	2,772,270.480	102.963667	2,854,431.35	106.410390	2,949,983.83	95,552.48	0.96
Original Face:		Base	3,000,000.000	102.963667	2,854,431.35	106.410390	2,949,983.83	95,552.48	0.96
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	4,065,185.480	101.281443	4,117,278.52	106.858860	4,344,010.86	226,732.34	1.42
Original Face:		Base	5,565,000.000	101.281443	4,117,278.52	106.858860	4,344,010.86	226,732.34	1.42
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.591367	4,745,276.05	105.957330	4,761,722.41	16,446.36	1.56
Original Face:		Base	4,494,000.000	105.591367	4,745,276.05	105.957330	4,761,722.41	16,446.36	1.56
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.206048	504,983.33	104.758730	527,926.34	22,943.01	0.17
Original Face:		Base	2,000,000.000	100.206048	504,983.33	104.758730	527,926.34	22,943.01	0.17
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	884,485.350	100.368748	887,746.87	101.665660	899,217.87	11,471.00	0.29
Original Face:		Base	5,000,000.000	100.368748	887,746.87	101.665660	899,217.87	11,471.00	0.29
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	1,850,284.970	100.372407	1,857,175.56	100.391300	1,857,525.14	349.58	0.61
Original Face:		Base	14,878,168.000	100.372407	1,857,175.56	100.391300	1,857,525.14	349.58	0.61
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.112466	4,955,623.28	105.995710	5,299,785.50	344,162.22	1.73
Original Face:		Base	5,000,000.000	99.112466	4,955,623.28	105.995710	5,299,785.50	344,162.22	1.73

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
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,106,210.500	Local	99.628178	1,102,097.37	101.372780	1,121,396.34	19,298.97	0.37
Original Face:	5,000,000.000	Base	99.628178	1,102,097.37	101.372780	1,121,396.34	19,298.97	0.37
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,630,995.750	Local	102.828322	1,677,125.56	106.211560	1,732,306.03	55,180.47	0.57
Original Face:	5,000,000.000	Base	102.828322	1,677,125.56	106.211560	1,732,306.03	55,180.47	0.57
3137F5Y94	FREDDIE MAC FHR 4800 MA				4.000000	15 Apr 2042		
	2,346,638.020	Local	102.131522	2,396,657.13	101.524640	2,382,415.80	-14,241.33	0.78
Original Face:	5,000,000.000	Base	102.131522	2,396,657.13	101.524640	2,382,415.80	-14,241.33	0.78
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042		
	2,476,946.650	Local	102.027518	2,527,167.19	101.572420	2,515,894.65	-11,272.54	0.82
Original Face:	5,000,000.000	Base	102.027518	2,527,167.19	101.572420	2,515,894.65	-11,272.54	0.82
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,406,316.330	Local	103.167216	2,482,529.56	106.839560	2,570,897.78	88,368.22	0.84
Original Face:	2,500,000.000	Base	103.167216	2,482,529.56	106.839560	2,570,897.78	88,368.22	0.84
3137GAWQ6	FREDDIE MAC FHR 3738 BH				3.000000	15 Dec 2038		
	1,195,772.350	Local	101.205500	1,210,187.39	101.006210	1,207,804.33	-2,383.06	0.39
Original Face:	5,000,000.000	Base	101.205500	1,210,187.39	101.006210	1,207,804.33	-2,383.06	0.39
3137GAWS2	FREDDIE MAC FHR 3738 BJ				3.500000	15 Dec 2038		
	1,195,772.350	Local	102.915107	1,230,630.39	101.352280	1,211,942.54	-18,687.85	0.40
Original Face:	5,000,000.000	Base	102.915107	1,230,630.39	101.352280	1,211,942.54	-18,687.85	0.40
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
	2,034,870.850	Local	103.596260	2,108,050.09	106.794645	2,173,133.10	65,083.01	0.71
Original Face:	5,000,000.000	Base	103.596260	2,108,050.09	106.794645	2,173,133.10	65,083.01	0.71
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,763,182.100	Local	100.590968	2,779,511.61	103.385432	2,856,727.75	77,216.14	0.93
Original Face:	5,000,000.000	Base	100.590968	2,779,511.61	103.385432	2,856,727.75	77,216.14	0.93
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	311,328.200	Local	105.853029	329,550.33	117.103950	364,577.62	35,027.29	0.12
Original Face:	10,000,000.000	Base	105.853029	329,550.33	117.103950	364,577.62	35,027.29	0.12

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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
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	4,816,939.200	106.998223	5,154,039.36	105.833410	5,097,931.01	-56,108.35	1.67
Original Face:		Base	6,000,000.000	106.998223	5,154,039.36	105.833410	5,097,931.01	-56,108.35	1.67
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.000000	25 Jun 2030		
		Local	552.800	104.985528	580.36	99.812930	551.77	-28.59	0.00
Original Face:		Base	5,568,000.000	104.985528	580.36	99.812930	551.77	-28.59	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	215,778.050	105.065381	226,708.03	108.328380	233,748.87	7,040.84	0.08
Original Face:		Base	5,000,000.000	105.065381	226,708.03	108.328380	233,748.87	7,040.84	0.08
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.311252	4,865,562.59	100.843950	5,042,197.50	176,634.91	1.65
Original Face:		Base	5,000,000.000	97.311252	4,865,562.59	100.843950	5,042,197.50	176,634.91	1.65
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					2.491630	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.479653	4,973,982.65	-26,017.35	1.63
		Base		100.000000	5,000,000.00	99.479653	4,973,982.65	-26,017.35	1.63
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.500000	16 Apr 2035		
		Local	621,319.350	103.026362	640,122.72	100.126620	622,106.06	-18,016.66	0.20
Original Face:		Base	5,000,000.000	103.026362	640,122.72	100.126620	622,106.06	-18,016.66	0.20
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,280,249.300	94.435727	3,097,727.26	100.404220	3,293,508.72	195,781.46	1.08
Original Face:		Base	5,000,000.000	94.435727	3,097,727.26	100.404220	3,293,508.72	195,781.46	1.08
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	635,500.570	99.942346	635,134.18	103.670500	658,826.62	23,692.44	0.22
Original Face:		Base	1,238,000.000	99.942346	635,134.18	103.670500	658,826.62	23,692.44	0.22
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,680,558.100	100.827175	1,694,459.25	106.906780	1,796,630.55	102,171.30	0.59
Original Face:		Base	5,000,000.000	100.827175	1,694,459.25	106.906780	1,796,630.55	102,171.30	0.59
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	4,000,000.000	101.370943	4,054,837.72	101.371094	4,054,843.76	6.04	1.33
Original Face:		Base	4,000,000.000	101.370943	4,054,837.72	101.371094	4,054,843.76	6.04	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
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4				4.400000	01 Apr 2021		
	3,000,000.000	Local	101.371321	3,041,139.64	102.393315	3,071,799.45	30,659.81	1.00
		Base	101.371321	3,041,139.64	102.393315	3,071,799.45	30,659.81	1.00
459200JW2	IBM CORP SR UNSECURED 05/21 2.8				2.800000	13 May 2021		
	5,000,000.000	Local	99.996395	4,999,819.75	101.929638	5,096,481.90	96,662.15	1.67
		Base	99.996395	4,999,819.75	101.929638	5,096,481.90	96,662.15	1.67
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.890962	3,496,183.66	101.820915	3,563,732.03	67,548.37	1.17
		Base	99.890962	3,496,183.66	101.820915	3,563,732.03	67,548.37	1.17
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.613453	4,980,672.65	101.058198	5,052,909.90	72,237.25	1.65
		Base	99.613453	4,980,672.65	101.058198	5,052,909.90	72,237.25	1.65
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.613838	4,980,691.92	104.480912	5,224,045.60	243,353.68	1.71
		Base	99.613838	4,980,691.92	104.480912	5,224,045.60	243,353.68	1.71
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				2.497880	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.711811	4,985,590.55	-14,409.45	1.63
		Base	100.000000	5,000,000.00	99.711811	4,985,590.55	-14,409.45	1.63
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.965058	2,998,951.74	102.618886	3,078,566.58	79,614.84	1.01
		Base	99.965058	2,998,951.74	102.618886	3,078,566.58	79,614.84	1.01
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022		
	3,000,000.000	Local	99.863165	2,995,894.94	102.259133	3,067,773.99	71,879.05	1.00
		Base	99.863165	2,995,894.94	102.259133	3,067,773.99	71,879.05	1.00
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR				2.134130	08 May 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.008610	3,000,258.30	258.30	0.98
		Base	100.000000	3,000,000.00	100.008610	3,000,258.30	258.30	0.98
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR				2.000000	19 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.870559	1,997,411.18	-2,588.82	0.65
		Base	100.000000	2,000,000.00	99.870559	1,997,411.18	-2,588.82	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
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	99.970959	3,998,838.34	102.772686	4,110,907.44	112,069.10	1.34
		Base	99.970959	3,998,838.34	102.772686	4,110,907.44	112,069.10	1.34
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.904235	2,497,605.87	102.383983	2,559,599.58	61,993.71	0.84
		Base	99.904235	2,497,605.87	102.383983	2,559,599.58	61,993.71	0.84
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				2.440880	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.843912	2,521,097.80	21,097.80	0.82
		Base	100.000000	2,500,000.00	100.843912	2,521,097.80	21,097.80	0.82
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	5,000,000.000	Local	100.111640	5,005,581.99	101.101562	5,055,078.10	49,496.11	1.65
		Base	100.111640	5,005,581.99	101.101562	5,055,078.10	49,496.11	1.65
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
	2,500,000.000	Local	100.058564	2,501,464.10	101.117188	2,527,929.70	26,465.60	0.83
		Base	100.058564	2,501,464.10	101.117188	2,527,929.70	26,465.60	0.83
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	5,000,000.000	Local	100.037732	5,001,886.60	100.621094	5,031,054.70	29,168.10	1.65
		Base	100.037732	5,001,886.60	100.621094	5,031,054.70	29,168.10	1.65
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.984286	2,499,607.14	102.362490	2,559,062.25	59,455.11	0.84
Original Face:	2,500,000.000	Base	99.984286	2,499,607.14	102.362490	2,559,062.25	59,455.11	0.84
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.979676	1,999,593.51	101.691460	2,033,829.20	34,235.69	0.67
Original Face:	2,000,000.000	Base	99.979676	1,999,593.51	101.691460	2,033,829.20	34,235.69	0.67
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.819130	26 Jul 2021		
	5,000,000.000	Local	100.929646	5,046,482.29	101.194853	5,059,742.65	13,260.36	1.65
		Base	100.929646	5,046,482.29	101.194853	5,059,742.65	13,260.36	1.65
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.660880	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.694698	3,020,840.94	20,840.94	0.99
		Base	100.000000	3,000,000.00	100.694698	3,020,840.94	20,840.94	0.99

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		258,607,833.330	Local		260,648,088.76		265,770,490.85	5,122,402.09	86.91
	Original Face:	223,490,434.000	Base		260,648,088.76		265,770,490.85	5,122,402.09	86.91
FIXED INCOME Total									
		258,607,833.330	Base		260,648,088.76		265,770,490.85	5,122,402.09	86.91
	Original Face:	223,490,434.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		298,685,992.670	Base		300,685,758.52		305,808,160.61	5,122,402.09	100.00
	Original Face:	223,490,434.000							

& 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								
			4,010,347.620	1.000000	4,010,347.62	1.000000	4,010,347.62	0.00	0.55
		Base		1.000000	4,010,347.62	1.000000	4,010,347.62	0.00	0.55
US DOLLAR Total									
			4,010,347.620		4,010,347.62		4,010,347.62	0.00	0.55
		Base			4,010,347.62		4,010,347.62	0.00	0.55
CASH Total									
			4,010,347.620	Base	4,010,347.62		4,010,347.62	0.00	0.55
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821TD69	ATLANTIC ASSET SECUR					1.890000	06 Apr 2020		
			25,000,000.000	99.811000	24,952,750.00	99.811000	24,952,750.00	0.00	3.43
		Base		99.811000	24,952,750.00	99.811000	24,952,750.00	0.00	3.43
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	102.210021	5,110,501.05	102.210021	5,110,501.05	0.00	0.70
		Base		102.210021	5,110,501.05	102.210021	5,110,501.05	0.00	0.70
13738JE14	CAN AST + CAN LTD JT					1.710000	01 May 2020		
			10,000,000.000	99.710250	9,971,025.00	99.710250	9,971,025.00	0.00	1.37
		Base		99.710250	9,971,025.00	99.710250	9,971,025.00	0.00	1.37
13738JEL0	CAN AST + CAN LTD JT					1.900000	20 May 2020		
			20,000,000.000	99.577778	19,915,555.56	99.577778	19,915,555.56	0.00	2.74
		Base		99.577778	19,915,555.56	99.577778	19,915,555.56	0.00	2.74
138994009	CANTOR FITZGERALD REPO REPO					1.730000	02 Mar 2020		
			55,000,000.000	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	7.56
		Base		100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	7.56

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
17177LF17	CIESCO LLC				1.880000	01 Jun 2020		
	5,000,000.000	Local	99.519556	4,975,977.78	99.519556	4,975,977.78	0.00	0.68
		Base	99.519556	4,975,977.78	99.519556	4,975,977.78	0.00	0.68
22845ALN8	CROWN POINT CAP CO.				1.796250	06 Apr 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	3.44
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	3.44
22845AMB3	CROWN POINT CAP CO.				1.785000	01 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.38
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.38
3016E2C27	EXELON GENERATION COMP				1.740000	02 Mar 2020		
	6,000,000.000	Local	99.995167	5,999,710.00	99.995167	5,999,710.00	0.00	0.83
		Base	99.995167	5,999,710.00	99.995167	5,999,710.00	0.00	0.83
3016E2C27	EXELON GENERATION COMP				1.780000	02 Mar 2020		
	25,000,000.000	Local	99.995056	24,998,763.89	99.995056	24,998,763.89	0.00	3.44
		Base	99.995056	24,998,763.89	99.995056	24,998,763.89	0.00	3.44
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.987181	4,999,359.03	99.987181	4,999,359.03	0.00	0.69
		Base	99.987181	4,999,359.03	99.987181	4,999,359.03	0.00	0.69
40588LCK3	HALKIN FINANCE LLC USC				1.890000	19 Mar 2020		
	5,000,000.000	Local	99.905500	4,995,275.00	99.905500	4,995,275.00	0.00	0.69
		Base	99.905500	4,995,275.00	99.905500	4,995,275.00	0.00	0.69
40588LF12	HALKIN FINANCE LLC USC				1.830000	01 Jun 2020		
	5,000,000.000	Local	99.532333	4,976,616.66	99.532333	4,976,616.66	0.00	0.68
		Base	99.532333	4,976,616.66	99.532333	4,976,616.66	0.00	0.68
41282JD16	HARLEY-DAVIDSON FND CP				1.700000	01 Apr 2020		
	20,000,000.000	Local	99.853611	19,970,722.22	99.853611	19,970,722.22	0.00	2.75
		Base	99.853611	19,970,722.22	99.853611	19,970,722.22	0.00	2.75
45779PC48	INSTITUTIONAL SECURED				1.700000	04 Mar 2020		
	10,000,000.000	Local	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	1.37
		Base	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	1.37

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
45779PD70	INSTITUTIONAL SECURED				1.740000	07 Apr 2020		
	10,000,000.000	Local	99.821167	9,982,116.67	99.821167	9,982,116.67	0.00	1.37
		Base	99.821167	9,982,116.67	99.821167	9,982,116.67	0.00	1.37
48802TU60	KELLS FDG LLC				1.650000	18 Jun 2020		
	15,000,000.000	Local	99.500417	14,925,062.50	99.500417	14,925,062.50	0.00	2.05
		Base	99.500417	14,925,062.50	99.500417	14,925,062.50	0.00	2.05
62454XBK3	MOUNTCLIFF				1.783380	24 Apr 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.06
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.06
62455AE11	MOUNTCLIFF				1.930000	01 May 2020		
	20,000,000.000	Local	99.672972	19,934,594.45	99.672972	19,934,594.45	0.00	2.74
		Base	99.672972	19,934,594.45	99.672972	19,934,594.45	0.00	2.74
66844CCH5	NORTHWESTERN UNIVERS				1.600000	17 Mar 2020		
	10,000,000.000	Local	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	1.37
		Base	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	1.37
67983TES1	OLD LINE FUNDING LLC				1.860000	26 May 2020		
	4,030,000.000	Local	99.555667	4,012,093.36	99.555667	4,012,093.36	0.00	0.55
		Base	99.555667	4,012,093.36	99.555667	4,012,093.36	0.00	0.55
85520LFJ9	STARBIRD FDG. CORP				1.650000	18 Jun 2020		
	10,000,000.000	Local	99.500417	9,950,041.66	99.500417	9,950,041.66	0.00	1.37
		Base	99.500417	9,950,041.66	99.500417	9,950,041.66	0.00	1.37
85520PBF2	STARBIRD FDG. CORP				1.868500	17 Mar 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.75
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.75
86563GDW9	SUMITOMO MITSUI TRUST NY				1.870000	30 Apr 2020		
	10,000,000.000	Local	99.688333	9,968,833.33	99.688333	9,968,833.33	0.00	1.37
		Base	99.688333	9,968,833.33	99.688333	9,968,833.33	0.00	1.37
92646KCC4	VICTORY RECEIVABLES				1.750000	12 Mar 2020		
	20,000,000.000	Local	99.946528	19,989,305.56	99.946528	19,989,305.56	0.00	2.75
		Base	99.946528	19,989,305.56	99.946528	19,989,305.56	0.00	2.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				1.640000	02 Mar 2020		
	59,579,923.730	Local	100.000000	59,579,923.73	100.000000	59,579,923.73	0.00	8.19
		Base	100.000000	59,579,923.73	100.000000	59,579,923.73	0.00	8.19
US DOLLAR Total								
	424,609,923.730	Local		424,199,699.67		424,199,699.67	0.00	58.33
		Base		424,199,699.67		424,199,699.67	0.00	58.33
CASH EQUIVALENT Total								
	424,609,923.730	Base		424,199,699.67		424,199,699.67	0.00	58.33
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCK6	AT+T INC SR UNSECURED 06/20 VAR				2.890500	30 Jun 2020		
	5,648,000.000	Local	100.322046	5,666,189.17	100.273000	5,663,419.04	-2,770.13	0.78
		Base	100.322046	5,666,189.17	100.273000	5,663,419.04	-2,770.13	0.78
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	4,000,000.000	Local	100.425131	4,017,005.22	100.810790	4,032,431.60	15,426.38	0.55
		Base	100.425131	4,017,005.22	100.810790	4,032,431.60	15,426.38	0.55
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				2.341000	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.670594	5,033,529.70	33,529.70	0.69
		Base	100.000000	5,000,000.00	100.670594	5,033,529.70	33,529.70	0.69
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	5,000,000.000	Local	99.986441	4,999,322.03	100.864636	5,043,231.80	43,909.77	0.69
		Base	99.986441	4,999,322.03	100.864636	5,043,231.80	43,909.77	0.69
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
	628,067.210	Local	99.996669	628,046.29	100.138970	628,940.04	893.75	0.09
Original Face:	3,000,000.000	Base	99.996669	628,046.29	100.138970	628,940.04	893.75	0.09
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR				2.032750	24 May 2021		
	10,110,000.000	Local	100.023543	10,112,380.22	100.060681	10,116,134.85	3,754.63	1.39
		Base	100.023543	10,112,380.22	100.060681	10,116,134.85	3,754.63	1.39

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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
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625000	19 Apr 2021		
	3,000,000.000	Local	99.994785	2,999,843.55	101.141829	3,034,254.87	34,411.32	0.42
		Base	99.994785	2,999,843.55	101.141829	3,034,254.87	34,411.32	0.42
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				2.186250	23 Jan 2022		
	5,000,000.000	Local	99.884020	4,994,200.99	100.216628	5,010,831.40	16,630.41	0.69
		Base	99.884020	4,994,200.99	100.216628	5,010,831.40	16,630.41	0.69
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				2.596630	25 Jun 2022		
	10,000,000.000	Local	100.219305	10,021,930.51	100.472398	10,047,239.80	25,309.29	1.38
		Base	100.219305	10,021,930.51	100.472398	10,047,239.80	25,309.29	1.38
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR				2.000000	15 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.011059	5,000,552.95	552.95	0.69
		Base	100.000000	5,000,000.00	100.011059	5,000,552.95	552.95	0.69
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.972796	9,997,279.59	101.176502	10,117,650.20	120,370.61	1.39
		Base	99.972796	9,997,279.59	101.176502	10,117,650.20	120,370.61	1.39
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85				1.850000	04 Sep 2020		
	10,000,000.000	Local	99.985629	9,998,562.85	100.183811	10,018,381.10	19,818.25	1.38
		Base	99.985629	9,998,562.85	100.183811	10,018,381.10	19,818.25	1.38
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4				1.490000	15 Jul 2022		
	5,000,000.000	Local	99.993361	4,999,668.03	99.999990	4,999,999.50	331.47	0.69
Original Face:	5,000,000.000	Base	99.993361	4,999,668.03	99.999990	4,999,999.50	331.47	0.69
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				2.294630	20 May 2022		
	10,000,000.000	Local	100.152533	10,015,253.25	100.269275	10,026,927.50	11,674.25	1.38
		Base	100.152533	10,015,253.25	100.269275	10,026,927.50	11,674.25	1.38
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				2.285000	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.429688	10,042,968.80	42,968.80	1.38
		Base	100.000000	10,000,000.00	100.429688	10,042,968.80	42,968.80	1.38
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.972670	9,997,267.04	102.085910	10,208,591.00	211,323.96	1.40
Original Face:	10,000,000.000	Base	99.972670	9,997,267.04	102.085910	10,208,591.00	211,323.96	1.40

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
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	423,657.010	Local	101.405630	429,612.06	104.117970	441,103.08	11,491.02	0.06
Original Face:	2,096,032.000	Base	101.405630	429,612.06	104.117970	441,103.08	11,491.02	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	3,032,991.350	Local	101.052107	3,064,901.66	104.799003	3,178,544.70	113,643.04	0.44
Original Face:	5,000,000.000	Base	101.052107	3,064,901.66	104.799003	3,178,544.70	113,643.04	0.44
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	3,302,622.070	Local	104.719457	3,458,487.90	107.896547	3,563,415.17	104,927.27	0.49
Original Face:	8,645,247.000	Base	104.719457	3,458,487.90	107.896547	3,563,415.17	104,927.27	0.49
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,367,855.550	Local	104.628609	1,431,168.23	106.457766	1,456,188.46	25,020.23	0.20
Original Face:	4,322,624.000	Base	104.628609	1,431,168.23	106.457766	1,456,188.46	25,020.23	0.20
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	125,768.670	Local	102.818039	129,312.88	101.208540	127,288.63	-2,024.25	0.02
Original Face:	2,161,312.000	Base	102.818039	129,312.88	101.208540	127,288.63	-2,024.25	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	981,847.390	Local	101.500898	996,583.92	102.256110	1,003,998.95	7,415.03	0.14
Original Face:	4,322,624.000	Base	101.500898	996,583.92	102.256110	1,003,998.95	7,415.03	0.14
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	1,416,481.300	Local	101.556418	1,438,527.67	100.673780	1,426,025.27	-12,502.40	0.20
Original Face:	8,584,720.000	Base	101.556418	1,438,527.67	100.673780	1,426,025.27	-12,502.40	0.20
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.750000	25 May 2039		
	450,226.790	Local	100.789491	453,781.29	100.087350	450,620.06	-3,161.23	0.06
Original Face:	5,571,429.000	Base	100.789491	453,781.29	100.087350	450,620.06	-3,161.23	0.06
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	922,894.230	Local	101.420835	936,007.03	102.551390	946,440.86	10,433.83	0.13
Original Face:	4,322,624.000	Base	101.420835	936,007.03	102.551390	946,440.86	10,433.83	0.13
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	1,867,011.510	Local	100.805324	1,882,047.00	100.520540	1,876,730.05	-5,316.95	0.26
Original Face:	5,111,816.000	Base	100.805324	1,882,047.00	100.520540	1,876,730.05	-5,316.95	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
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	1,201,830.390	Local	99.743849	1,198,751.89	99.744450	1,198,759.11	7.22	0.16
Original Face:	4,322,624.000	Base	99.743849	1,198,751.89	99.744450	1,198,759.11	7.22	0.16
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,859,871.500	Local	101.527049	1,888,272.64	101.878510	1,894,809.37	6,536.73	0.26
Original Face:	5,326,337.000	Base	101.527049	1,888,272.64	101.878510	1,894,809.37	6,536.73	0.26
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	1,201,830.390	Local	100.247889	1,204,809.60	100.450380	1,207,243.19	2,433.59	0.17
Original Face:	4,322,624.000	Base	100.247889	1,204,809.60	100.450380	1,207,243.19	2,433.59	0.17
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	2,387,041.840	Local	100.691954	2,403,559.08	101.939540	2,433,339.47	29,780.39	0.33
Original Face:	8,645,247.000	Base	100.691954	2,403,559.08	101.939540	2,433,339.47	29,780.39	0.33
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	725,285.730	Local	100.402528	728,205.21	101.056610	732,949.17	4,743.96	0.10
Original Face:	4,322,624.000	Base	100.402528	728,205.21	101.056610	732,949.17	4,743.96	0.10
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	1,690,007.700	Local	101.611844	1,717,247.99	102.551390	1,733,126.39	15,878.40	0.24
Original Face:	6,483,935.000	Base	101.611844	1,717,247.99	102.551390	1,733,126.39	15,878.40	0.24
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	1,090,577.770	Local	99.879321	1,089,261.67	99.747810	1,087,827.44	-1,434.23	0.15
Original Face:	4,322,624.000	Base	99.879321	1,089,261.67	99.747810	1,087,827.44	-1,434.23	0.15
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	2,967,188.930	Local	99.640312	2,956,516.32	103.559810	3,072,815.22	116,298.90	0.42
Original Face:	4,507,221.000	Base	99.640312	2,956,516.32	103.559810	3,072,815.22	116,298.90	0.42
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	3,752,048.550	Local	98.697713	3,703,186.12	105.765290	3,968,365.03	265,178.91	0.55
Original Face:	5,000,000.000	Base	98.697713	3,703,186.12	105.765290	3,968,365.03	265,178.91	0.55
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	278,777.120	Local	98.242818	273,878.50	102.048350	284,487.45	10,608.95	0.04
Original Face:	2,161,312.000	Base	98.242818	273,878.50	102.048350	284,487.45	10,608.95	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
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	508,162.700	Local	100.132540	508,836.22	100.497290	510,689.74	1,853.52	0.07
Original Face:	4,527,840.000	Base	100.132540	508,836.22	100.497290	510,689.74	1,853.52	0.07
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	4,507,747.510	Local	100.769781	4,542,447.31	101.002090	4,552,919.20	10,471.89	0.63
Original Face:	4,600,000.000	Base	100.769781	4,542,447.31	101.002090	4,552,919.20	10,471.89	0.63
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	672,694.720	Local	101.382514	681,994.82	101.832320	685,020.64	3,025.82	0.09
Original Face:	8,645,247.000	Base	101.382514	681,994.82	101.832320	685,020.64	3,025.82	0.09
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	349,364.990	Local	99.400303	347,269.86	102.498110	358,092.51	10,822.65	0.05
Original Face:	2,161,312.000	Base	99.400303	347,269.86	102.498110	358,092.51	10,822.65	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	469,113.660	Local	99.977449	469,007.87	101.639610	476,805.29	7,797.42	0.07
Original Face:	2,161,312.000	Base	99.977449	469,007.87	101.639610	476,805.29	7,797.42	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	352,012.840	Local	99.955036	351,854.56	101.246290	356,399.94	4,545.38	0.05
Original Face:	2,472,541.000	Base	99.955036	351,854.56	101.246290	356,399.94	4,545.38	0.05
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	1,089,182.290	Local	100.206039	1,091,426.43	104.758730	1,141,013.53	49,587.10	0.16
Original Face:	4,322,624.000	Base	100.206039	1,091,426.43	104.758730	1,141,013.53	49,587.10	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,595,185.530	Local	100.366385	1,601,030.05	101.279830	1,615,601.19	14,571.14	0.22
Original Face:	6,483,935.000	Base	100.366385	1,601,030.05	101.279830	1,615,601.19	14,571.14	0.22
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,495,287.000	Local	100.066934	1,496,287.86	100.486740	1,502,565.16	6,277.30	0.21
Original Face:	5,619,411.000	Base	100.066934	1,496,287.86	100.486740	1,502,565.16	6,277.30	0.21
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,825,583.870	Local	101.276358	1,848,884.86	102.752120	1,875,826.13	26,941.27	0.26
Original Face:	4,322,624.000	Base	101.276358	1,848,884.86	102.752120	1,875,826.13	26,941.27	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,373,125.480	Local	100.024039	1,373,455.56	100.573590	1,381,001.59	7,546.03	0.19
Original Face:	4,322,624.000	Base	100.024039	1,373,455.56	100.573590	1,381,001.59	7,546.03	0.19
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	3,432,813.070	Local	100.745343	3,458,399.31	101.258070	3,476,000.26	17,600.95	0.48
Original Face:	10,806,559.000	Base	100.745343	3,458,399.31	101.258070	3,476,000.26	17,600.95	0.48
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	2,390,865.810	Local	100.474765	2,402,216.80	101.372780	2,423,687.14	21,470.34	0.33
Original Face:	10,806,559.000	Base	100.474765	2,402,216.80	101.372780	2,423,687.14	21,470.34	0.33
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,368,452.670	Local	100.525763	1,375,647.49	101.124830	1,383,845.44	8,197.95	0.19
Original Face:	4,322,624.000	Base	100.525763	1,375,647.49	101.124830	1,383,845.44	8,197.95	0.19
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	2,250,249.630	Local	99.904004	2,248,089.48	100.640990	2,264,673.51	16,584.03	0.31
Original Face:	6,483,935.000	Base	99.904004	2,248,089.48	100.640990	2,264,673.51	16,584.03	0.31
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	1,624,565.580	Local	102.439600	1,664,198.48	104.795360	1,702,469.35	38,270.87	0.23
Original Face:	6,000,000.000	Base	102.439600	1,664,198.48	104.795360	1,702,469.35	38,270.87	0.23
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	3,261,991.500	Local	102.828321	3,354,251.09	106.211560	3,464,612.06	110,360.97	0.48
Original Face:	10,000,000.000	Base	102.828321	3,354,251.09	106.211560	3,464,612.06	110,360.97	0.48
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,261,991.500	Local	102.787001	3,352,903.23	107.257730	3,498,738.04	145,834.81	0.48
Original Face:	10,000,000.000	Base	102.787001	3,352,903.23	107.257730	3,498,738.04	145,834.81	0.48
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	3,138,537.150	Local	101.773048	3,194,184.93	102.469260	3,216,035.79	21,850.86	0.44
Original Face:	5,000,000.000	Base	101.773048	3,194,184.93	102.469260	3,216,035.79	21,850.86	0.44
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042		
	2,476,946.650	Local	102.027518	2,527,167.19	101.572420	2,515,894.65	-11,272.54	0.35
Original Face:	5,000,000.000	Base	102.027518	2,527,167.19	101.572420	2,515,894.65	-11,272.54	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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	7,950,247.430	Local	100.590967	7,997,230.78	103.385432	8,219,397.65	222,166.87	1.13
Original Face:	14,386,036.000	Base	100.590967	7,997,230.78	103.385432	8,219,397.65	222,166.87	1.13
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	2,226,757.630	Local	102.654156	2,285,859.26	103.139682	2,296,670.74	10,811.48	0.32
Original Face:	6,483,935.000	Base	102.654156	2,285,859.26	103.139682	2,296,670.74	10,811.48	0.32
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	476,137.090	Local	101.187524	481,791.33	107.371670	511,236.35	29,445.02	0.07
Original Face:	33,932,595.000	Base	101.187524	481,791.33	107.371670	511,236.35	29,445.02	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	590,180.700	Local	105.853461	624,726.70	117.103950	691,124.91	66,398.21	0.10
Original Face:	18,956,866.000	Base	105.853461	624,726.70	117.103950	691,124.91	66,398.21	0.10
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	388,619.030	Local	99.220115	385,588.25	102.252840	397,373.99	11,785.74	0.05
Original Face:	4,322,624.000	Base	99.220115	385,588.25	102.252840	397,373.99	11,785.74	0.05
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	279,818.170	Local	105.065375	293,992.01	108.328380	303,122.49	9,130.48	0.04
Original Face:	6,483,935.000	Base	105.065375	293,992.01	108.328380	303,122.49	9,130.48	0.04
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A				2.440000	15 Jan 2027		
	6,000,000.000	Local	99.019141	5,941,148.44	100.341560	6,020,493.60	79,345.16	0.83
Original Face:	6,000,000.000	Base	99.019141	5,941,148.44	100.341560	6,020,493.60	79,345.16	0.83
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	10,000,000.000	Local	97.311252	9,731,125.17	100.843950	10,084,395.00	353,269.83	1.39
Original Face:	10,000,000.000	Base	97.311252	9,731,125.17	100.843950	10,084,395.00	353,269.83	1.39
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR				2.020880	11 May 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.050210	7,003,514.70	3,514.70	0.96
		Base	100.000000	7,000,000.00	100.050210	7,003,514.70	3,514.70	0.96
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040		
	0.020	Local	-2,900.000000	-0.58	100.000000	0.02	0.60	0.00
Original Face:	7,000,000.000	Base	-2,900.000000	-0.58	100.000000	0.02	0.60	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,426,604.180	102.102985	2,477,635.31	101.495090	2,462,884.10	-14,751.21	0.34
Original Face:		Base	7,989,505.000	102.102985	2,477,635.31	101.495090	2,462,884.10	-14,751.21	0.34
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,560,498.600	94.435727	6,195,454.52	100.404220	6,587,017.45	391,562.93	0.91
Original Face:		Base	10,000,000.000	94.435727	6,195,454.52	100.404220	6,587,017.45	391,562.93	0.91
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,509,677.800	97.723826	4,407,029.69	102.977270	4,643,943.08	236,913.39	0.64
Original Face:		Base	5,000,000.000	97.723826	4,407,029.69	102.977270	4,643,943.08	236,913.39	0.64
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	3,361,116.200	100.827175	3,388,918.50	106.906780	3,593,261.10	204,342.60	0.49
Original Face:		Base	10,000,000.000	100.827175	3,388,918.50	106.906780	3,593,261.10	204,342.60	0.49
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,520,805.150	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.62
Original Face:		Base	5,000,000.000	96.389630	4,357,587.35	100.526850	4,544,623.01	187,035.66	0.62
46513BR75	STATE OF ISRAEL 03/20 0					3.562500	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.69
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.69
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.720000	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.870620	4,993,531.00	-6,469.00	0.69
		Base		100.000000	5,000,000.00	99.870620	4,993,531.00	-6,469.00	0.69
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.890962	3,496,183.66	101.820915	3,563,732.03	67,548.37	0.49
		Base		99.890962	3,496,183.66	101.820915	3,563,732.03	67,548.37	0.49
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.850000	01 Mar 2020		
		Local	3,000,000.000	99.999999	2,999,999.98	100.000000	3,000,000.00	0.02	0.41
		Base		99.999999	2,999,999.98	100.000000	3,000,000.00	0.02	0.41
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.991162	6,999,381.37	102.898822	7,202,917.54	203,536.17	0.99
		Base		99.991162	6,999,381.37	102.898822	7,202,917.54	203,536.17	0.99

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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
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				2.326750	25 Jan 2029		
	703,559.590	Local	100.000001	703,559.60	97.724020	687,546.71	-16,012.89	0.09
Original Face:	2,161,312.000	Base	100.000001	703,559.60	97.724020	687,546.71	-16,012.89	0.09
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	15,000,000.000	Local	99.921492	14,988,223.87	100.632722	15,094,908.30	106,684.43	2.08
		Base	99.921492	14,988,223.87	100.632722	15,094,908.30	106,684.43	2.08
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.477223	5,023,861.16	102.992188	5,149,609.40	125,748.24	0.71
		Base	100.477223	5,023,861.16	102.992188	5,149,609.40	125,748.24	0.71
912828LY4	US TREASURY N/B 11/19 3.375				3.375000	15 Nov 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	10,000,000.000	Local	99.964153	9,996,415.25	100.382812	10,038,281.20	41,865.95	1.38
		Base	99.964153	9,996,415.25	100.382812	10,038,281.20	41,865.95	1.38
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021		
	1,132,464.280	Local	100.246528	1,135,256.12	100.058070	1,133,121.90	-2,134.22	0.16
Original Face:	9,605,000.000	Base	100.246528	1,135,256.12	100.058070	1,133,121.90	-2,134.22	0.16
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A				1.920000	15 Mar 2021		
	566,416.990	Local	99.998748	566,409.90	100.033240	566,605.27	195.37	0.08
Original Face:	4,000,000.000	Base	99.998748	566,409.90	100.033240	566,605.27	195.37	0.08
94988J5V5	WELLS FARGO BANK NA SR UNSECURED 05/21 VAR				2.076000	21 May 2021		
	5,676,000.000	Local	100.026425	5,677,499.91	100.071129	5,680,037.28	2,537.37	0.78
		Base	100.026425	5,677,499.91	100.071129	5,680,037.28	2,537.37	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		294,744,660.010	Local		294,875,498.19		298,980,401.20	4,104,903.01	41.11
	Original Face:	396,933,931.000	Base		294,875,498.19		298,980,401.20	4,104,903.01	41.11
FIXED INCOME Total									
		294,744,660.010	Base		294,875,498.19		298,980,401.20	4,104,903.01	41.11
	Original Face:	396,933,931.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		723,364,931.360	Base		723,085,545.48		727,190,448.49	4,104,903.01	100.00
	Original Face:	396,933,931.000							

& 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								
			4,998,575.000	1.000000	4,998,575.00	1.000000	4,998,575.00	0.00	1.94
		Base		1.000000	4,998,575.00	1.000000	4,998,575.00	0.00	1.94
US DOLLAR Total									
			4,998,575.000		4,998,575.00		4,998,575.00	0.00	1.94
		Base			4,998,575.00		4,998,575.00	0.00	1.94
CASH Total									
			4,998,575.000	Base	4,998,575.00		4,998,575.00	0.00	1.94
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.665959	31 Dec 2030		
			264,447.180	100.067329	264,625.23	100.080000	264,658.74	33.51	0.10
		Base		100.067329	264,625.23	100.080000	264,658.74	33.51	0.10
07010JCS8	BASIN ELEC PWR COOP					1.710000	26 Mar 2020		
			5,000,000.000	99.881250	4,994,062.50	99.881250	4,994,062.50	0.00	1.94
		Base		99.881250	4,994,062.50	99.881250	4,994,062.50	0.00	1.94
09702LC60	BOEING COMPANY					2.040000	06 Mar 2020		
			10,000,000.000	99.971667	9,997,166.67	99.971667	9,997,166.67	0.00	3.87
		Base		99.971667	9,997,166.67	99.971667	9,997,166.67	0.00	3.87
1247P2DL5	CAFCO LLC					1.730000	20 Apr 2020		
			5,305,000.000	99.759722	5,292,253.26	99.759722	5,292,253.26	0.00	2.05
		Base		99.759722	5,292,253.26	99.759722	5,292,253.26	0.00	2.05
13738JE14	CAN AST + CAN LTD JT					1.710000	01 May 2020		
			10,000,000.000	99.710250	9,971,025.00	99.710250	9,971,025.00	0.00	3.86
		Base		99.710250	9,971,025.00	99.710250	9,971,025.00	0.00	3.86

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13738JF88	CAN AST + CAN LTD JT					1.770000	08 Jun 2020		
		Local	10,000,000.000	99.513250	9,951,325.00	99.513250	9,951,325.00	0.00	3.86
		Base		99.513250	9,951,325.00	99.513250	9,951,325.00	0.00	3.86
2063C0DU3	CONCORD MIN CPTL CO					1.720000	28 Apr 2020		
		Local	10,000,000.000	99.722889	9,972,288.89	99.722889	9,972,288.89	0.00	3.87
		Base		99.722889	9,972,288.89	99.722889	9,972,288.89	0.00	3.87
2063C0DW9	CONCORD MIN CPTL CO					1.780000	30 Apr 2020		
		Local	15,000,000.000	99.703333	14,955,500.00	99.703333	14,955,500.00	0.00	5.80
		Base		99.703333	14,955,500.00	99.703333	14,955,500.00	0.00	5.80
22845ALY4	CROWN POINT CAP CO.					1.789380	24 Apr 2020		
		Local	2,300,000.000	99.994130	2,299,865.00	99.994130	2,299,865.00	0.00	0.89
		Base		99.994130	2,299,865.00	99.994130	2,299,865.00	0.00	0.89
3016E2C27	EXELON GENERATION COMP					1.740000	02 Mar 2020		
		Local	8,000,000.000	99.995167	7,999,613.33	99.995167	7,999,613.33	0.00	3.10
		Base		99.995167	7,999,613.33	99.995167	7,999,613.33	0.00	3.10
3016E2CQ4	EXELON GENERATION COMP					1.780000	24 Mar 2020		
		Local	10,000,000.000	99.886278	9,988,627.78	99.886278	9,988,627.78	0.00	3.87
		Base		99.886278	9,988,627.78	99.886278	9,988,627.78	0.00	3.87
37829ADG0	GLENCOVE FDG DAC/LLC					1.768880	27 Aug 2020		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	3.10
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	3.10
40588LCT4	HALKIN FINANCE LLC USC					1.720000	27 Mar 2020		
		Local	15,000,000.000	99.875778	14,981,366.67	99.875778	14,981,366.67	0.00	5.81
		Base		99.875778	14,981,366.67	99.875778	14,981,366.67	0.00	5.81
40588LFK0	HALKIN FINANCE LLC USC					1.790000	19 Jun 2020		
		Local	10,000,000.000	99.453056	9,945,305.56	99.453056	9,945,305.56	0.00	3.85
		Base		99.453056	9,945,305.56	99.453056	9,945,305.56	0.00	3.85
41282JDG3	HARLEY-DAVIDSON FND CP					1.680000	16 Apr 2020		
		Local	15,000,000.000	99.785333	14,967,800.00	99.785333	14,967,800.00	0.00	5.80
		Base		99.785333	14,967,800.00	99.785333	14,967,800.00	0.00	5.80

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
41282JDH1	HARLEY-DAVIDSON FND CP				1.680000	17 Apr 2020		
	10,000,000.000	Local	99.780667	9,978,066.67	99.780667	9,978,066.67	0.00	3.87
		Base	99.780667	9,978,066.67	99.780667	9,978,066.67	0.00	3.87
45779PC55	INSTITUTIONAL SECURED				1.710000	05 Mar 2020		
	5,000,000.000	Local	99.981000	4,999,050.00	99.981000	4,999,050.00	0.00	1.94
		Base	99.981000	4,999,050.00	99.981000	4,999,050.00	0.00	1.94
45856WDP1	INTERCONTINENTAL EXCHANGE				1.760000	23 Apr 2020		
	10,000,000.000	Local	99.740889	9,974,088.89	99.740889	9,974,088.89	0.00	3.87
		Base	99.740889	9,974,088.89	99.740889	9,974,088.89	0.00	3.87
48803MQP7	KELLS FDG LLC				0.010000	19 May 2020		
	15,000,000.000	Local	99.652611	14,947,891.66	99.652611	14,947,891.66	0.00	5.79
		Base	99.652611	14,947,891.66	99.652611	14,947,891.66	0.00	5.79
62455AC21	MOUNTCLIFF				1.800000	02 Mar 2020		
	1,200,000.000	Local	99.995000	1,199,940.00	99.995000	1,199,940.00	0.00	0.47
		Base	99.995000	1,199,940.00	99.995000	1,199,940.00	0.00	0.47
62455ADU8	MOUNTCLIFF				1.930000	28 Apr 2020		
	10,000,000.000	Local	99.689056	9,968,905.56	99.689056	9,968,905.56	0.00	3.86
		Base	99.689056	9,968,905.56	99.689056	9,968,905.56	0.00	3.86
62455AE11	MOUNTCLIFF				2.000000	01 May 2020		
	5,000,000.000	Local	99.661111	4,983,055.55	99.661111	4,983,055.55	0.00	1.93
		Base	99.661111	4,983,055.55	99.661111	4,983,055.55	0.00	1.93
62455AEB9	MOUNTCLIFF				1.710000	11 May 2020		
	10,000,000.000	Local	99.662750	9,966,275.00	99.662750	9,966,275.00	0.00	3.86
		Base	99.662750	9,966,275.00	99.662750	9,966,275.00	0.00	3.86
65409RCT5	NIEUW AMSTERDAM RECV				1.630000	27 Mar 2020		
	10,000,000.000	Local	99.882278	9,988,227.78	99.882278	9,988,227.78	0.00	3.87
		Base	99.882278	9,988,227.78	99.882278	9,988,227.78	0.00	3.87
67983TDT0	OLD LINE FUNDING LLC				1.680000	27 Apr 2020		
	7,350,000.000	Local	99.734000	7,330,449.00	99.734000	7,330,449.00	0.00	2.84
		Base	99.734000	7,330,449.00	99.734000	7,330,449.00	0.00	2.84

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
85520LFJ9	STARBIRD FDG. CORP				1.650000	18 Jun 2020		
	10,000,000.000	Local	99.500417	9,950,041.66	99.500417	9,950,041.66	0.00	3.86
		Base	99.500417	9,950,041.66	99.500417	9,950,041.66	0.00	3.86
85520PBF2	STARBIRD FDG. CORP				1.879000	17 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.94
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.94
89119AD96	TORONTO DOMINION BANK				1.700000	09 Apr 2020		
	1,000,000.000	Local	99.815833	998,158.33	99.815833	998,158.33	0.00	0.39
		Base	99.815833	998,158.33	99.815833	998,158.33	0.00	0.39
89119AFR4	TORONTO DOMINION BANK				1.700000	25 Jun 2020		
	15,000,000.000	Local	99.452222	14,917,833.33	99.452222	14,917,833.33	0.00	5.78
		Base	99.452222	14,917,833.33	99.452222	14,917,833.33	0.00	5.78
96327RDT8	WHEELS INC				1.700000	27 Apr 2020		
	5,000,000.000	Local	99.730833	4,986,541.67	99.730833	4,986,541.67	0.00	1.93
		Base	99.730833	4,986,541.67	99.730833	4,986,541.67	0.00	1.93
US DOLLAR Total								
	253,419,447.180	Local		252,769,349.99		252,769,383.50	33.51	97.97
		Base		252,769,349.99		252,769,383.50	33.51	97.97
CASH EQUIVALENT Total								
	253,419,447.180	Base		252,769,349.99		252,769,383.50	33.51	97.97
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	236,096.150	Local	0.995084	234,935.57	1.000000	236,096.15	1,160.58	0.09
		Base	0.995084	234,935.57	1.000000	236,096.15	1,160.58	0.09
US DOLLAR Total								
	236,096.150	Local		234,935.57		236,096.15	1,160.58	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
			Base		234,935.57		236,096.15	1,160.58	0.09
EQUITY Total									
		236,096.150	Base		234,935.57		236,096.15	1,160.58	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
FUND Total									
		258,654,118.330	Base		258,002,860.56		258,004,054.65	1,194.09	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						1.486546	31 Dec 2030		
			3,704.660	Local	100.000000	3,704.66	100.000000	3,704.66	0.00	0.12
				Base	100.000000	3,704.66	100.000000	3,704.66	0.00	0.12
US DOLLAR Total										
			3,704.660	Local		3,704.66		3,704.66	0.00	0.12
				Base		3,704.66		3,704.66	0.00	0.12
CASH EQUIVALENT Total										
			3,704.660	Base		3,704.66		3,704.66	0.00	0.12
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	295.910000	254,482.60	-23,500.62	8.17
				Base	323.236302	277,983.22	295.910000	254,482.60	-23,500.62	8.17
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1									
			9,643.000	Local	296.155851	2,855,830.87	296.260000	2,856,835.18	1,004.31	91.71
				Base	296.155851	2,855,830.87	296.260000	2,856,835.18	1,004.31	91.71
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
			204.730	Local	1.000000	204.73	1.000000	204.73	0.00	0.01
				Base	1.000000	204.73	1.000000	204.73	0.00	0.01
US DOLLAR Total										
			10,707.730	Local		3,134,018.82		3,111,522.51	-22,496.31	99.88
				Base		3,134,018.82		3,111,522.51	-22,496.31	99.88
EQUITY Total										
			10,707.730	Base		3,134,018.82		3,111,522.51	-22,496.31	99.88

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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

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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								
		14,412.390	Base	3,137,723.48		3,115,227.17	-22,496.31	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
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						1.486546	31 Dec 2030		
			1,538.210	Local	100.000000	1,538.21	100.000000	1,538.21	0.00	0.12
				Base	100.000000	1,538.21	100.000000	1,538.21	0.00	0.12
US DOLLAR Total										
			1,538.210	Local		1,538.21		1,538.21	0.00	0.12
				Base		1,538.21		1,538.21	0.00	0.12
CASH EQUIVALENT Total										
			1,538.210	Base		1,538.21		1,538.21	0.00	0.12
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST									
			3,844.000	Local	349.126782	1,342,043.35	331.090000	1,272,709.96	-69,333.39	99.87
				Base	349.126782	1,342,043.35	331.090000	1,272,709.96	-69,333.39	99.87
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
			147.890	Local	1.000000	147.89	1.000000	147.89	0.00	0.01
				Base	1.000000	147.89	1.000000	147.89	0.00	0.01
US DOLLAR Total										
			3,991.890	Local		1,342,191.24		1,272,857.85	-69,333.39	99.88
				Base		1,342,191.24		1,272,857.85	-69,333.39	99.88
EQUITY Total										
			3,991.890	Base		1,342,191.24		1,272,857.85	-69,333.39	99.88

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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								
		5,530.100	Base	1,343,729.45		1,274,396.06	-69,333.39	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					1.486546	31 Dec 2030		
			77,315.720	100.000000	77,315.72	100.000000	77,315.72	0.00	9.57
		Base		100.000000	77,315.72	100.000000	77,315.72	0.00	9.57
US DOLLAR Total									
			77,315.720		77,315.72		77,315.72	0.00	9.57
		Base			77,315.72		77,315.72	0.00	9.57
CASH EQUIVALENT Total									
			77,315.720	Base	77,315.72		77,315.72	0.00	9.57
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			10,024.000	81.699110	818,951.88	72.790000	729,646.96	-89,304.92	90.35
		Base		81.699110	818,951.88	72.790000	729,646.96	-89,304.92	90.35
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			610.490	1.000000	610.49	1.000000	610.49	0.00	0.08
		Base		1.000000	610.49	1.000000	610.49	0.00	0.08
US DOLLAR Total									
			10,634.490		819,562.37		730,257.45	-89,304.92	90.43
		Base			819,562.37		730,257.45	-89,304.92	90.43
EQUITY Total									
			10,634.490	Base	819,562.37		730,257.45	-89,304.92	90.43

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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									
		87,950.210	Base		896,878.09		807,573.17	-89,304.92	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					1.486546	31 Dec 2030		
			7,221.070	100.000000	7,221.07	100.000000	7,221.07	0.00	0.20
		Base		100.000000	7,221.07	100.000000	7,221.07	0.00	0.20
US DOLLAR Total									
			7,221.070		7,221.07		7,221.07	0.00	0.20
		Base			7,221.07		7,221.07	0.00	0.20
CASH EQUIVALENT Total									
			7,221.070	Base	7,221.07		7,221.07	0.00	0.20
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			31,780.000	112.873115	3,587,107.59	116.220000	3,693,471.60	106,364.01	99.80
		Base		112.873115	3,587,107.59	116.220000	3,693,471.60	106,364.01	99.80
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			288.720	1.000000	288.72	1.000000	288.72	0.00	0.01
		Base		1.000000	288.72	1.000000	288.72	0.00	0.01
US DOLLAR Total									
			32,068.720		3,587,396.31		3,693,760.32	106,364.01	99.80
		Base			3,587,396.31		3,693,760.32	106,364.01	99.80
EQUITY Total									
			32,068.720	Base	3,587,396.31		3,693,760.32	106,364.01	99.80

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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
FUND Total									
		39,289.790	Base		3,594,617.38		3,700,981.39	106,364.01	100.00

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Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,151,686.310	Local	3,151,686.31	3,151,686.31	0.36	0.00		0.00
		Base	3,151,686.31	3,151,686.31	0.36	0.00	0.00	0.00
CASH EQUIVALENT								
	15,840,788.110	Local	15,850,407.47	15,853,460.74	1.83	3,053.27		3,053.27
		Base	15,850,407.47	15,853,460.74	1.83	3,053.27	0.00	3,053.27
EQUITY								
	20,731,545.000	Local	719,827,072.98	845,395,091.59	97.80	125,568,018.61		125,568,018.61
		Base	719,827,072.98	845,395,091.59	97.80	125,568,018.61	0.00	125,568,018.61
US DOLLAR Total								
	39,724,019.420	Local	738,829,166.76	864,400,238.64	100.00	125,571,071.88		125,571,071.88
		Base	738,829,166.76	864,400,238.64	100.00	125,571,071.88	0.00	125,571,071.88
FUND Total								
	39,724,019.420	Base	738,829,166.76	864,400,238.64	100.00	125,571,071.88	0.00	125,571,071.88

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	16,845,592.950	Local	16,855,569.03	16,859,069.42	2.93	3,500.39		3,500.39
		Base	16,855,569.03	16,859,069.42	2.93	3,500.39	0.00	3,500.39
EQUITY								
	25,611,095.000	Local	514,037,975.67	558,772,418.72	97.07	44,734,443.05		44,734,443.05
		Base	514,037,975.67	558,772,418.72	97.07	44,734,443.05	0.00	44,734,443.05
US DOLLAR Total								
	42,456,687.950	Local	530,893,544.70	575,631,488.14	100.00	44,737,943.44		44,737,943.44
		Base	530,893,544.70	575,631,488.14	100.00	44,737,943.44	0.00	44,737,943.44
FUND Total								
	42,456,687.950	Base	530,893,544.70	575,631,488.14	100.00	44,737,943.44	0.00	44,737,943.44

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								
	15,075,774.340	Local	15,075,774.34	15,075,774.34	0.65	0.00		0.00
		Base	15,075,774.34	15,075,774.34	0.65	0.00	0.00	0.00
CASH EQUIVALENT								
	72,391,174.840	Local	72,221,608.27	72,180,985.23	3.09	-40,623.04		-40,623.04
		Base	72,221,608.27	72,180,985.23	3.09	-40,623.04	0.00	-40,623.04
FIXED INCOME								
	2,046,741,110.380	Local	2,138,836,770.13	2,248,466,029.22	96.26	109,629,259.09		109,629,259.09
Original Face:	2,165,076,208.000	Base	2,138,836,770.13	2,248,466,029.22	96.26	109,629,259.09	0.00	109,629,259.09
US DOLLAR Total								
	2,134,208,059.560	Local	2,226,134,152.74	2,335,722,788.79	100.00	109,588,636.05		109,588,636.05
Original Face:	2,165,076,208.000	Base	2,226,134,152.74	2,335,722,788.79	100.00	109,588,636.05	0.00	109,588,636.05
FUND Total								
	2,134,208,059.560	Base	2,226,134,152.74	2,335,722,788.79	100.00	109,588,636.05	0.00	109,588,636.05
Original Face:	2,165,076,208.000							

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								
	176,824.530	Local	176,824.53	176,824.53	0.05	0.00		0.00
		Base	176,824.53	176,824.53	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	74,293,870.000	Local	74,158,904.84	74,186,586.16	19.08	27,681.32		27,681.32
		Base	74,158,904.84	74,186,586.16	19.08	27,681.32	0.00	27,681.32
FIXED INCOME								
	309,818,769.810	Local	310,448,782.28	314,476,772.70	80.88	4,027,990.42		4,027,990.42
Original Face:	196,711,032.000	Base	310,448,782.28	314,476,772.70	80.88	4,027,990.42	0.00	4,027,990.42
US DOLLAR Total								
	384,289,464.340	Local	384,784,511.65	388,840,183.39	100.00	4,055,671.74		4,055,671.74
Original Face:	196,711,032.000	Base	384,784,511.65	388,840,183.39	100.00	4,055,671.74	0.00	4,055,671.74
FUND Total								
	384,289,464.340	Base	384,784,511.65	388,840,183.39	100.00	4,055,671.74	0.00	4,055,671.74
Original Face:	196,711,032.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	123,895.350	Local	123,895.35	123,895.35	0.10	0.00		0.00
		Base	123,895.35	123,895.35	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	25,500,000.000	Local	25,479,015.55	25,484,811.70	20.36	5,796.15		5,796.15
		Base	25,479,015.55	25,484,811.70	20.36	5,796.15	0.00	5,796.15
FIXED INCOME								
	98,279,926.260	Local	98,981,517.83	99,547,481.37	79.54	565,963.54		565,963.54
Original Face:	95,498,075.000	Base	98,981,517.83	99,547,481.37	79.54	565,963.54	0.00	565,963.54
US DOLLAR Total								
	123,903,821.610	Local	124,584,428.73	125,156,188.42	100.00	571,759.69		571,759.69
Original Face:	95,498,075.000	Base	124,584,428.73	125,156,188.42	100.00	571,759.69	0.00	571,759.69
FUND Total								
	123,903,821.610	Base	124,584,428.73	125,156,188.42	100.00	571,759.69	0.00	571,759.69
Original Face:	95,498,075.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	5,565,027.000	Local	5,568,940.72	5,569,479.02	0.28	538.30		538.30
		Base	5,568,940.72	5,569,479.02	0.28	538.30	0.00	538.30
EQUITY								
	22,943,883.000	Local	1,012,347,991.44	2,000,365,880.23	99.72	988,017,888.79		988,017,888.79
		Base	1,012,347,991.44	2,000,365,880.23	99.72	988,017,888.79	0.00	988,017,888.79
US DOLLAR Total								
	28,508,910.000	Local	1,017,916,932.16	2,005,935,359.25	100.00	988,018,427.09		988,018,427.09
		Base	1,017,916,932.16	2,005,935,359.25	100.00	988,018,427.09	0.00	988,018,427.09
FUND Total								
	28,508,910.000	Base	1,017,916,932.16	2,005,935,359.25	100.00	988,018,427.09	0.00	988,018,427.09

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	28,125.000	Local	28,125.00	28,125.00	0.00	0.00		0.00
		Base	28,125.00	28,125.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	493,414,231.600	Local	492,957,638.54	493,087,015.60	43.17	129,377.06		129,377.06
		Base	492,957,638.54	493,087,015.60	43.17	129,377.06	0.00	129,377.06
FIXED INCOME								
	642,050,157.610	Local	643,636,000.92	649,035,330.96	56.83	5,399,330.04		5,399,330.04
Original Face:	784,398,364.000	Base	643,637,332.72	649,035,330.96	56.83	5,399,330.04	-1,331.80	5,397,998.24
US DOLLAR Total								
	1,135,492,514.210	Local	1,136,621,764.46	1,142,150,471.56	100.00	5,528,707.10		5,528,707.10
Original Face:	784,398,364.000	Base	1,136,623,096.26	1,142,150,471.56	100.00	5,528,707.10	-1,331.80	5,527,375.30
FUND Total								
	1,135,492,514.210	Base	1,136,623,096.26	1,142,150,471.56	100.00	5,528,707.10	-1,331.80	5,527,375.30
Original Face:	784,398,364.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	28,125.000	Local	28,125.00	28,125.00	0.00	0.00		0.00
		Base	28,125.00	28,125.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,204,931,556.450	Local	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59		644,106.59
		Base	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59	0.00	644,106.59
FIXED INCOME								
	1,222,781,631.500	Local	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26		11,872,616.26
Original Face:	544,773,741.000	Base	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26	0.00	11,872,616.26
US DOLLAR Total								
	3,427,741,312.950	Local	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85		12,516,722.85
Original Face:	544,773,741.000	Base	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85	0.00	12,516,722.85
FUND Total								
	3,427,741,312.950	Base	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85	0.00	12,516,722.85
Original Face:	544,773,741.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-904,163.510	Local	-904,163.51	-904,163.51	0.80	0.00		0.00
		Base	-904,163.51	-904,163.51	0.80	0.00	0.00	0.00
CASH EQUIVALENT								
	1,923,810.460	Local	1,925,498.60	1,925,599.18	1.71	100.58		100.58
		Base	1,925,498.60	1,925,599.18	1.71	100.58	0.00	100.58
FIXED INCOME								
	108,898,616.330	Local	108,976,077.11	109,924,687.48	97.49	948,610.37		948,610.37
Original Face:	56,738,000.000	Base	108,976,077.11	109,924,687.48	97.49	948,610.37	0.00	948,610.37
US DOLLAR Total								
	109,918,263.280	Local	109,997,412.20	110,946,123.15	100.00	948,710.95		948,710.95
Original Face:	56,738,000.000	Base	109,997,412.20	110,946,123.15	100.00	948,710.95	0.00	948,710.95
FUND Total								
	109,918,263.280	Base	109,997,412.20	110,946,123.15	100.00	948,710.95	0.00	948,710.95
Original Face:	56,738,000.000							

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								
	28,125.000	Local	28,125.00	28,125.00	0.00	0.00		0.00
		Base	28,125.00	28,125.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	484,606,109.130	Local	483,792,019.90	483,792,019.90	43.74	0.00		0.00
		Base	483,792,019.90	483,792,019.90	43.74	0.00	0.00	0.00
FIXED INCOME								
	613,863,071.630	Local	614,456,138.89	622,221,457.98	56.26	7,765,319.09		7,765,319.09
Original Face:	483,007,603.330	Base	614,456,138.89	622,221,457.98	56.26	7,765,319.09	0.00	7,765,319.09
US DOLLAR Total								
	1,098,497,305.760	Local	1,098,276,283.79	1,106,041,602.88	100.00	7,765,319.09		7,765,319.09
Original Face:	483,007,603.330	Base	1,098,276,283.79	1,106,041,602.88	100.00	7,765,319.09	0.00	7,765,319.09
FUND Total								
	1,098,497,305.760	Base	1,098,276,283.79	1,106,041,602.88	100.00	7,765,319.09	0.00	7,765,319.09
Original Face:	483,007,603.330							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-15,593.680	Local	-15,593.68	-15,593.68	0.00	0.00		0.00
		Base	-15,593.68	-15,593.68	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,559,324,417.600	Local	1,556,366,828.44	1,556,366,828.44	92.68	0.00		0.00
		Base	1,556,366,828.44	1,556,366,828.44	92.68	0.00	0.00	0.00
FIXED INCOME								
	123,128,488.980	Local	122,892,147.08	122,966,445.90	7.32	74,298.82		74,298.82
Original Face:	86,750,000.000	Base	122,892,147.08	122,966,445.90	7.32	74,298.82	0.00	74,298.82
US DOLLAR Total								
	1,682,437,312.900	Local	1,679,243,381.84	1,679,317,680.66	100.00	74,298.82		74,298.82
Original Face:	86,750,000.000	Base	1,679,243,381.84	1,679,317,680.66	100.00	74,298.82	0.00	74,298.82
FUND Total								
	1,682,437,312.900	Base	1,679,243,381.84	1,679,317,680.66	100.00	74,298.82	0.00	74,298.82
Original Face:	86,750,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,536.650	Local	-2,536.65	-2,536.65	0.00	0.00		0.00
		Base	-2,536.65	-2,536.65	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	863,400,120.230	Local	862,980,669.62	862,980,669.62	47.77	0.00		0.00
		Base	862,980,669.62	862,980,669.62	47.77	0.00	0.00	0.00
FIXED INCOME								
	945,000,000.000	Local	943,066,352.97	943,397,775.20	52.23	331,422.23		331,422.23
		Base	943,066,352.97	943,397,775.20	52.23	331,422.23	0.00	331,422.23
US DOLLAR Total								
	1,808,397,583.580	Local	1,806,044,485.94	1,806,375,908.17	100.00	331,422.23		331,422.23
		Base	1,806,044,485.94	1,806,375,908.17	100.00	331,422.23	0.00	331,422.23
FUND Total								
	1,808,397,583.580	Base	1,806,044,485.94	1,806,375,908.17	100.00	331,422.23	0.00	331,422.23

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	306,315.190	Local	306,330.62	306,315.19	0.07	-15.43			-15.43
		Base	306,330.62	306,315.19	0.07	-15.43		0.00	-15.43
FIXED INCOME									
	408,820,000.000	Local	414,109,975.62	414,896,037.80	99.93	786,062.18			786,062.18
		Base	414,109,975.62	414,896,037.80	99.93	786,062.18		0.00	786,062.18
US DOLLAR Total									
	409,126,315.190	Local	414,416,306.24	415,202,352.99	100.00	786,046.75			786,046.75
		Base	414,416,306.24	415,202,352.99	100.00	786,046.75		0.00	786,046.75
FUND Total									
	409,126,315.190	Base	414,416,306.24	415,202,352.99	100.00	786,046.75		0.00	786,046.75

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								
	196,553.740	Local	196,553.74	196,553.74	0.05	0.00		0.00
		Base	196,553.74	196,553.74	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	89,423,007.810	Local	89,332,400.45	89,332,400.45	22.43	0.00		0.00
		Base	89,332,400.45	89,332,400.45	22.43	0.00	0.00	0.00
FIXED INCOME								
	300,731,839.890	Local	302,476,657.21	308,760,040.72	77.52	6,283,383.51		6,283,383.51
Original Face:	294,570,984.000	Base	302,476,657.21	308,760,040.72	77.52	6,283,383.51	0.00	6,283,383.51
US DOLLAR Total								
	390,351,401.440	Local	392,005,611.40	398,288,994.91	100.00	6,283,383.51		6,283,383.51
Original Face:	294,570,984.000	Base	392,005,611.40	398,288,994.91	100.00	6,283,383.51	0.00	6,283,383.51
FUND Total								
	390,351,401.440	Base	392,005,611.40	398,288,994.91	100.00	6,283,383.51	0.00	6,283,383.51
Original Face:	294,570,984.000							

Base Currency:USD - US DOLLAR

		Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
		1,016.450	Local	1,016.45	1,016.45	100.00	0.00		0.00
			Base	1,016.45	1,016.45	100.00	0.00	0.00	0.00
US DOLLAR Total									
		1,016.450	Local	1,016.45	1,016.45	100.00	0.00		0.00
			Base	1,016.45	1,016.45	100.00	0.00	0.00	0.00
FUND Total									
		1,016.450	Base	1,016.45	1,016.45	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								
	78,159.340	Local	78,159.34	78,159.34	0.03	0.00		0.00
		Base	78,159.34	78,159.34	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	40,000,000.000	Local	39,959,510.42	39,959,510.42	13.07	0.00		0.00
		Base	39,959,510.42	39,959,510.42	13.07	0.00	0.00	0.00
FIXED INCOME								
	258,607,833.330	Local	260,648,088.76	265,770,490.85	86.91	5,122,402.09		5,122,402.09
Original Face:	223,490,434.000	Base	260,648,088.76	265,770,490.85	86.91	5,122,402.09	0.00	5,122,402.09
US DOLLAR Total								
	298,685,992.670	Local	300,685,758.52	305,808,160.61	100.00	5,122,402.09		5,122,402.09
Original Face:	223,490,434.000	Base	300,685,758.52	305,808,160.61	100.00	5,122,402.09	0.00	5,122,402.09
FUND Total								
	298,685,992.670	Base	300,685,758.52	305,808,160.61	100.00	5,122,402.09	0.00	5,122,402.09
Original Face:	223,490,434.000							

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								
	4,010,347.620	Local	4,010,347.62	4,010,347.62	0.55	0.00		0.00
		Base	4,010,347.62	4,010,347.62	0.55	0.00	0.00	0.00
CASH EQUIVALENT								
	424,609,923.730	Local	424,199,699.67	424,199,699.67	58.33	0.00		0.00
		Base	424,199,699.67	424,199,699.67	58.33	0.00	0.00	0.00
FIXED INCOME								
	294,744,660.010	Local	294,875,498.19	298,980,401.20	41.11	4,104,903.01		4,104,903.01
Original Face:	396,933,931.000	Base	294,875,498.19	298,980,401.20	41.11	4,104,903.01	0.00	4,104,903.01
US DOLLAR Total								
	723,364,931.360	Local	723,085,545.48	727,190,448.49	100.00	4,104,903.01		4,104,903.01
Original Face:	396,933,931.000	Base	723,085,545.48	727,190,448.49	100.00	4,104,903.01	0.00	4,104,903.01
FUND Total								
	723,364,931.360	Base	723,085,545.48	727,190,448.49	100.00	4,104,903.01	0.00	4,104,903.01
Original Face:	396,933,931.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,998,575.000	Local	4,998,575.00	4,998,575.00	1.94	0.00		0.00
		Base	4,998,575.00	4,998,575.00	1.94	0.00	0.00	0.00
CASH EQUIVALENT								
	253,419,447.180	Local	252,769,349.99	252,769,383.50	97.97	33.51		33.51
		Base	252,769,349.99	252,769,383.50	97.97	33.51	0.00	33.51
EQUITY								
	236,096.150	Local	234,935.57	236,096.15	0.09	1,160.58		1,160.58
		Base	234,935.57	236,096.15	0.09	1,160.58	0.00	1,160.58
US DOLLAR Total								
	258,654,118.330	Local	258,002,860.56	258,004,054.65	100.00	1,194.09		1,194.09
		Base	258,002,860.56	258,004,054.65	100.00	1,194.09	0.00	1,194.09
FUND Total								
	258,654,118.330	Base	258,002,860.56	258,004,054.65	100.00	1,194.09	0.00	1,194.09

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3,704.660	Local	3,704.66	3,704.66	0.12	0.00		0.00
		Base	3,704.66	3,704.66	0.12	0.00	0.00	0.00
EQUITY								
	10,707.730	Local	3,134,018.82	3,111,522.51	99.88	-22,496.31		-22,496.31
		Base	3,134,018.82	3,111,522.51	99.88	-22,496.31	0.00	-22,496.31
US DOLLAR Total								
	14,412.390	Local	3,137,723.48	3,115,227.17	100.00	-22,496.31		-22,496.31
		Base	3,137,723.48	3,115,227.17	100.00	-22,496.31	0.00	-22,496.31
FUND Total								
	14,412.390	Base	3,137,723.48	3,115,227.17	100.00	-22,496.31	0.00	-22,496.31

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,538.210	Local	1,538.21	1,538.21	0.12	0.00		0.00
		Base	1,538.21	1,538.21	0.12	0.00	0.00	0.00
EQUITY								
	3,991.890	Local	1,342,191.24	1,272,857.85	99.88	-69,333.39		-69,333.39
		Base	1,342,191.24	1,272,857.85	99.88	-69,333.39	0.00	-69,333.39
US DOLLAR Total								
	5,530.100	Local	1,343,729.45	1,274,396.06	100.00	-69,333.39		-69,333.39
		Base	1,343,729.45	1,274,396.06	100.00	-69,333.39	0.00	-69,333.39
FUND Total								
	5,530.100	Base	1,343,729.45	1,274,396.06	100.00	-69,333.39	0.00	-69,333.39

Base Currency:USD - US DOLLAR

		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	Local	77,315.720	77,315.72	77,315.72	9.57	0.00		0.00
	Base		77,315.72	77,315.72	9.57	0.00	0.00	0.00
EQUITY								
	Local	10,634.490	819,562.37	730,257.45	90.43	-89,304.92		-89,304.92
	Base		819,562.37	730,257.45	90.43	-89,304.92	0.00	-89,304.92
US DOLLAR Total								
	Local	87,950.210	896,878.09	807,573.17	100.00	-89,304.92		-89,304.92
	Base		896,878.09	807,573.17	100.00	-89,304.92	0.00	-89,304.92
FUND Total								
	Base	87,950.210	896,878.09	807,573.17	100.00	-89,304.92	0.00	-89,304.92

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								
	7,221.070	Local	7,221.07	7,221.07	0.20	0.00		0.00
		Base	7,221.07	7,221.07	0.20	0.00	0.00	0.00
EQUITY								
	32,068.720	Local	3,587,396.31	3,693,760.32	99.80	106,364.01		106,364.01
		Base	3,587,396.31	3,693,760.32	99.80	106,364.01	0.00	106,364.01
US DOLLAR Total								
	39,289.790	Local	3,594,617.38	3,700,981.39	100.00	106,364.01		106,364.01
		Base	3,594,617.38	3,700,981.39	100.00	106,364.01	0.00	106,364.01
FUND Total								
	39,289.790	Base	3,594,617.38	3,700,981.39	100.00	106,364.01	0.00	106,364.01

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	3,151,686.310	3,151,686.31	3,151,686.31	0.36	0.00	0.00	0.00
CASH Total	3,151,686.310	3,151,686.31	3,151,686.31	0.36	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	15,840,788.110	15,850,407.47	15,853,460.74	1.83	3,053.27	0.00	3,053.27
CASH EQUIVALENT Total	15,840,788.110	15,850,407.47	15,853,460.74	1.83	3,053.27	0.00	3,053.27

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	20,731,545.000	719,827,072.98	845,395,091.59	97.80	125,568,018.61	0.00	125,568,018.61
EQUITY Total	20,731,545.000	719,827,072.98	845,395,091.59	97.80	125,568,018.61	0.00	125,568,018.61

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	39,724,019.420	738,829,166.76	864,400,238.64	100.00	125,571,071.88	0.00	125,571,071.88

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
CASH EQUIVALENT							
US DOLLAR	16,845,592.950	16,855,569.03	16,859,069.42	2.93	3,500.39	0.00	3,500.39
CASH EQUIVALENT Total	16,845,592.950	16,855,569.03	16,859,069.42	2.93	3,500.39	0.00	3,500.39

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	25,611,095.000	514,037,975.67	558,772,418.72	97.07	44,734,443.05	0.00	44,734,443.05
EQUITY Total	25,611,095.000	514,037,975.67	558,772,418.72	97.07	44,734,443.05	0.00	44,734,443.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	42,456,687.950	530,893,544.70	575,631,488.14	100.00	44,737,943.44	0.00	44,737,943.44

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
CASH							
US DOLLAR	15,075,774.340	15,075,774.34	15,075,774.34	0.65	0.00	0.00	0.00
CASH Total	15,075,774.340	15,075,774.34	15,075,774.34	0.65	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	72,391,174.840	72,221,608.27	72,180,985.23	3.09	-40,623.04	0.00	-40,623.04
CASH EQUIVALENT Total	72,391,174.840	72,221,608.27	72,180,985.23	3.09	-40,623.04	0.00	-40,623.04

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,046,741,110.380	2,138,836,770.13	2,248,466,029.22	96.26	109,629,259.09	0.00	109,629,259.09
FIXED INCOME Total	2,046,741,110.380	2,138,836,770.13	2,248,466,029.22	96.26	109,629,259.09	0.00	109,629,259.09

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,134,208,059.560	2,226,134,152.74	2,335,722,788.79	100.00	109,588,636.05	0.00	109,588,636.05

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	176,824.530	176,824.53	176,824.53	0.05	0.00	0.00	0.00
CASH Total	176,824.530	176,824.53	176,824.53	0.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	74,293,870.000	74,158,904.84	74,186,586.16	19.08	27,681.32	0.00	27,681.32
CASH EQUIVALENT Total	74,293,870.000	74,158,904.84	74,186,586.16	19.08	27,681.32	0.00	27,681.32

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							
	309,818,769.810	310,448,782.28	314,476,772.70	80.88	4,027,990.42	0.00	4,027,990.42
FIXED INCOME Total							
	309,818,769.810	310,448,782.28	314,476,772.70	80.88	4,027,990.42	0.00	4,027,990.42

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	384,289,464.340	384,784,511.65	388,840,183.39	100.00	4,055,671.74	0.00	4,055,671.74

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	123,895.350	123,895.35	123,895.35	0.10	0.00	0.00	0.00
CASH Total	123,895.350	123,895.35	123,895.35	0.10	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	25,500,000.000	25,479,015.55	25,484,811.70	20.36	5,796.15	0.00	5,796.15
CASH EQUIVALENT Total	25,500,000.000	25,479,015.55	25,484,811.70	20.36	5,796.15	0.00	5,796.15

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	98,279,926.260	98,981,517.83	99,547,481.37	79.54	565,963.54	0.00	565,963.54
FIXED INCOME Total	98,279,926.260	98,981,517.83	99,547,481.37	79.54	565,963.54	0.00	565,963.54

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	123,903,821.610	124,584,428.73	125,156,188.42	100.00	571,759.69	0.00	571,759.69

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							
	5,565,027.000	5,568,940.72	5,569,479.02	0.28	538.30	0.00	538.30
CASH EQUIVALENT Total							
	5,565,027.000	5,568,940.72	5,569,479.02	0.28	538.30	0.00	538.30

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	22,943,883.000	1,012,347,991.44	2,000,365,880.23	99.72	988,017,888.79	0.00	988,017,888.79
EQUITY Total	22,943,883.000	1,012,347,991.44	2,000,365,880.23	99.72	988,017,888.79	0.00	988,017,888.79

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	28,508,910.000	1,017,916,932.16	2,005,935,359.25	100.00	988,018,427.09	0.00	988,018,427.09

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	28,125.000	28,125.00	28,125.00	0.00	0.00	0.00	0.00
CASH Total	28,125.000	28,125.00	28,125.00	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	493,414,231.600	492,957,638.54	493,087,015.60	43.17	129,377.06	0.00	129,377.06
CASH EQUIVALENT Total	493,414,231.600	492,957,638.54	493,087,015.60	43.17	129,377.06	0.00	129,377.06

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	642,050,157.610	643,637,332.72	649,035,330.96	56.83	5,399,330.04	-1,331.80	5,397,998.24
FIXED INCOME Total	642,050,157.610	643,637,332.72	649,035,330.96	56.83	5,399,330.04	-1,331.80	5,397,998.24

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	1,135,492,514.210	1,136,623,096.26	1,142,150,471.56	100.00	5,528,707.10	-1,331.80	5,527,375.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	28,125.000	28,125.00	28,125.00	0.00	0.00	0.00	0.00
CASH Total	28,125.000	28,125.00	28,125.00	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,204,931,556.450	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59	0.00	644,106.59
CASH EQUIVALENT Total	2,204,931,556.450	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59	0.00	644,106.59

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	1,222,781,631.500	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26	0.00	11,872,616.26
FIXED INCOME Total	1,222,781,631.500	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26	0.00	11,872,616.26

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,427,741,312.950	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85	0.00	12,516,722.85

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	-904,163.510	-904,163.51	-904,163.51	0.80	0.00	0.00	0.00
CASH Total	-904,163.510	-904,163.51	-904,163.51	0.80	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,923,810.460	1,925,498.60	1,925,599.18	1.71	100.58	0.00	100.58
CASH EQUIVALENT Total	1,923,810.460	1,925,498.60	1,925,599.18	1.71	100.58	0.00	100.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	108,898,616.330	108,976,077.11	109,924,687.48	97.49	948,610.37	0.00	948,610.37
FIXED INCOME Total							
	108,898,616.330	108,976,077.11	109,924,687.48	97.49	948,610.37	0.00	948,610.37

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	109,918,263.280	109,997,412.20	110,946,123.15	100.00	948,710.95	0.00	948,710.95

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	28,125.000	28,125.00	28,125.00	0.00	0.00	0.00	0.00
CASH Total	28,125.000	28,125.00	28,125.00	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	484,606,109.130	483,792,019.90	483,792,019.90	43.74	0.00	0.00	0.00
CASH EQUIVALENT Total	484,606,109.130	483,792,019.90	483,792,019.90	43.74	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	613,863,071.630	614,456,138.89	622,221,457.98	56.26	7,765,319.09	0.00	7,765,319.09
FIXED INCOME Total							
	613,863,071.630	614,456,138.89	622,221,457.98	56.26	7,765,319.09	0.00	7,765,319.09

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	1,098,497,305.760	1,098,276,283.79	1,106,041,602.88	100.00	7,765,319.09	0.00	7,765,319.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-15,593.680	-15,593.68	-15,593.68	0.00	0.00	0.00	0.00
CASH Total	-15,593.680	-15,593.68	-15,593.68	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	1,559,324,417.600	1,556,366,828.44	1,556,366,828.44	92.68	0.00	0.00	0.00
CASH EQUIVALENT Total	1,559,324,417.600	1,556,366,828.44	1,556,366,828.44	92.68	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							
	123,128,488.980	122,892,147.08	122,966,445.90	7.32	74,298.82	0.00	74,298.82
FIXED INCOME Total							
	123,128,488.980	122,892,147.08	122,966,445.90	7.32	74,298.82	0.00	74,298.82

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	1,682,437,312.900	1,679,243,381.84	1,679,317,680.66	100.00	74,298.82	0.00	74,298.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,536.650	-2,536.65	-2,536.65	0.00	0.00	0.00	0.00
CASH Total	-2,536.650	-2,536.65	-2,536.65	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	863,400,120.230	862,980,669.62	862,980,669.62	47.77	0.00	0.00	0.00
CASH EQUIVALENT Total	863,400,120.230	862,980,669.62	862,980,669.62	47.77	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	945,000,000.000	943,066,352.97	943,397,775.20	52.23	331,422.23	0.00	331,422.23
FIXED INCOME Total	945,000,000.000	943,066,352.97	943,397,775.20	52.23	331,422.23	0.00	331,422.23

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,808,397,583.580	1,806,044,485.94	1,806,375,908.17	100.00	331,422.23	0.00	331,422.23

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	306,315.190	306,330.62	306,315.19	0.07	-15.43	0.00	-15.43
CASH EQUIVALENT Total							
	306,315.190	306,330.62	306,315.19	0.07	-15.43	0.00	-15.43

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							
	408,820,000.000	414,109,975.62	414,896,037.80	99.93	786,062.18	0.00	786,062.18
FIXED INCOME Total							
	408,820,000.000	414,109,975.62	414,896,037.80	99.93	786,062.18	0.00	786,062.18

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	409,126,315.190	414,416,306.24	415,202,352.99	100.00	786,046.75	0.00	786,046.75

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	196,553.740	196,553.74	196,553.74	0.05	0.00	0.00	0.00
CASH Total	196,553.740	196,553.74	196,553.74	0.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	89,423,007.810	89,332,400.45	89,332,400.45	22.43	0.00	0.00	0.00
CASH EQUIVALENT Total	89,423,007.810	89,332,400.45	89,332,400.45	22.43	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	300,731,839.890	302,476,657.21	308,760,040.72	77.52	6,283,383.51	0.00	6,283,383.51
FIXED INCOME Total	300,731,839.890	302,476,657.21	308,760,040.72	77.52	6,283,383.51	0.00	6,283,383.51

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	390,351,401.440	392,005,611.40	398,288,994.91	100.00	6,283,383.51	0.00	6,283,383.51

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,016.450	1,016.45	1,016.45	100.00	0.00	0.00	0.00
CASH Total	1,016.450	1,016.45	1,016.45	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,016.450	1,016.45	1,016.45	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	78,159.340	78,159.34	78,159.34	0.03	0.00	0.00	0.00
CASH Total	78,159.340	78,159.34	78,159.34	0.03	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	40,000,000.000	39,959,510.42	39,959,510.42	13.07	0.00	0.00	0.00
CASH EQUIVALENT Total	40,000,000.000	39,959,510.42	39,959,510.42	13.07	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	258,607,833.330	260,648,088.76	265,770,490.85	86.91	5,122,402.09	0.00	5,122,402.09
FIXED INCOME Total	258,607,833.330	260,648,088.76	265,770,490.85	86.91	5,122,402.09	0.00	5,122,402.09

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	298,685,992.670	300,685,758.52	305,808,160.61	100.00	5,122,402.09	0.00	5,122,402.09

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	4,010,347.620	4,010,347.62	4,010,347.62	0.55	0.00	0.00	0.00
CASH Total	4,010,347.620	4,010,347.62	4,010,347.62	0.55	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	424,609,923.730	424,199,699.67	424,199,699.67	58.33	0.00	0.00	0.00
CASH EQUIVALENT Total	424,609,923.730	424,199,699.67	424,199,699.67	58.33	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	294,744,660.010	294,875,498.19	298,980,401.20	41.11	4,104,903.01	0.00	4,104,903.01
FIXED INCOME Total							
	294,744,660.010	294,875,498.19	298,980,401.20	41.11	4,104,903.01	0.00	4,104,903.01

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	723,364,931.360	723,085,545.48	727,190,448.49	100.00	4,104,903.01	0.00	4,104,903.01

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	4,998,575.000	4,998,575.00	4,998,575.00	1.94	0.00	0.00	0.00
CASH Total	4,998,575.000	4,998,575.00	4,998,575.00	1.94	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	253,419,447.180	252,769,349.99	252,769,383.50	97.97	33.51	0.00	33.51
CASH EQUIVALENT Total	253,419,447.180	252,769,349.99	252,769,383.50	97.97	33.51	0.00	33.51

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	236,096.150	234,935.57	236,096.15	0.09	1,160.58	0.00	1,160.58
EQUITY Total	236,096.150	234,935.57	236,096.15	0.09	1,160.58	0.00	1,160.58

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	258,654,118.330	258,002,860.56	258,004,054.65	100.00	1,194.09	0.00	1,194.09

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	3,704.660	3,704.66	3,704.66	0.12	0.00	0.00	0.00
CASH EQUIVALENT Total	3,704.660	3,704.66	3,704.66	0.12	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	10,707.730	3,134,018.82	3,111,522.51	99.88	-22,496.31	0.00	-22,496.31
EQUITY Total	10,707.730	3,134,018.82	3,111,522.51	99.88	-22,496.31	0.00	-22,496.31

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	14,412.390	3,137,723.48	3,115,227.17	100.00	-22,496.31	0.00	-22,496.31

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	1,538.210	1,538.21	1,538.21	0.12	0.00	0.00	0.00
CASH EQUIVALENT Total	1,538.210	1,538.21	1,538.21	0.12	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	3,991.890	1,342,191.24	1,272,857.85	99.88	-69,333.39	0.00	-69,333.39
EQUITY Total	3,991.890	1,342,191.24	1,272,857.85	99.88	-69,333.39	0.00	-69,333.39

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	5,530.100	1,343,729.45	1,274,396.06	100.00	-69,333.39	0.00	-69,333.39

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	77,315.720	77,315.72	77,315.72	9.57	0.00	0.00	0.00
CASH EQUIVALENT Total	77,315.720	77,315.72	77,315.72	9.57	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	10,634.490	819,562.37	730,257.45	90.43	-89,304.92	0.00	-89,304.92
EQUITY Total	10,634.490	819,562.37	730,257.45	90.43	-89,304.92	0.00	-89,304.92

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	87,950.210	896,878.09	807,573.17	100.00	-89,304.92	0.00	-89,304.92

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,221.070	7,221.07	7,221.07	0.20	0.00	0.00	0.00
CASH EQUIVALENT Total	7,221.070	7,221.07	7,221.07	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	32,068.720	3,587,396.31	3,693,760.32	99.80	106,364.01	0.00	106,364.01
EQUITY Total	32,068.720	3,587,396.31	3,693,760.32	99.80	106,364.01	0.00	106,364.01

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	39,289.790	3,594,617.38	3,700,981.39	100.00	106,364.01	0.00	106,364.01

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,151,686.310	3,151,686.31	3,151,686.31	0.36	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							
	15,840,788.110	15,850,407.47	15,853,460.74	1.83	3,053.27	0.00	3,053.27
					3,053.27 GN	0.00 GN	3,053.27 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,731,545.000	719,827,072.98	845,395,091.59	97.80	125,568,018.61	0.00	125,568,018.61
					212,305,132.84 GN	0.00 GN	212,305,132.84 GN
					-86,737,114.23 LS	0.00 LS	-86,737,114.23 LS
FUND Total							
0.000	39,724,019.420	738,829,166.76	864,400,238.64	100.00	125,571,071.88	0.00	125,571,071.88
					212,308,186.11 GN	0.00 GN	212,308,186.11 GN
					-86,737,114.23 LS	0.00 LS	-86,737,114.23 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							
	16,845,592.950	16,855,569.03	16,859,069.42	2.93	3,500.39	0.00	3,500.39
					3,500.39 GN	0.00 GN	3,500.39 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	25,611,095.000	514,037,975.67	558,772,418.72	97.07	44,734,443.05	0.00	44,734,443.05
					130,760,251.59 GN	0.00 GN	130,760,251.59 GN
					-86,025,808.54 LS	0.00 LS	-86,025,808.54 LS
FUND Total							
0.000	42,456,687.950	530,893,544.70	575,631,488.14	100.00	44,737,943.44	0.00	44,737,943.44
					130,763,751.98 GN	0.00 GN	130,763,751.98 GN
					-86,025,808.54 LS	0.00 LS	-86,025,808.54 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							
	15,075,774.340	15,075,774.34	15,075,774.34	0.65	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	72,391,174.840	72,221,608.27	72,180,985.23	3.09	-40,623.04	0.00	-40,623.04
					14,638.62 GN	0.00 GN	14,638.62 GN
					-55,261.66 LS	0.00 LS	-55,261.66 LS
FIXED INCOME							
	2,046,741,110.380	2,138,836,770.13	2,248,466,029.22	96.26	109,629,259.09	0.00	109,629,259.09
					113,529,448.72 GN	0.00 GN	113,529,448.72 GN
					-3,900,189.63 LS	0.00 LS	-3,900,189.63 LS
Original Face:	2,165,076,208.000						
FUND Total							
0.000	2,134,208,059.560	2,226,134,152.74	2,335,722,788.79	100.00	109,588,636.05	0.00	109,588,636.05
					113,544,087.34 GN	0.00 GN	113,544,087.34 GN
					-3,955,451.29 LS	0.00 LS	-3,955,451.29 LS
Original Face:	2,165,076,208.000						

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							
	176,824.530	176,824.53	176,824.53	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	74,293,870.000	74,158,904.84	74,186,586.16	19.08	27,681.32	0.00	27,681.32
					33,113.66 GN	0.00 GN	33,113.66 GN
					-5,432.34 LS	0.00 LS	-5,432.34 LS
FIXED INCOME							
	309,818,769.810	310,448,782.28	314,476,772.70	80.88	4,027,990.42	0.00	4,027,990.42
					4,058,517.04 GN	0.00 GN	4,058,517.04 GN
					-30,526.62 LS	0.00 LS	-30,526.62 LS
Original Face:	196,711,032.000						
FUND Total							
0.000	384,289,464.340	384,784,511.65	388,840,183.39	100.00	4,055,671.74	0.00	4,055,671.74
					4,091,630.70 GN	0.00 GN	4,091,630.70 GN
					-35,958.96 LS	0.00 LS	-35,958.96 LS
Original Face:	196,711,032.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	123,895.350	123,895.35	123,895.35	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	25,500,000.000	25,479,015.55	25,484,811.70	20.36	5,796.15	0.00	5,796.15
					5,796.15 GN	0.00 GN	5,796.15 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	98,279,926.260	98,981,517.83	99,547,481.37	79.54	565,963.54	0.00	565,963.54
					576,717.53 GN	0.00 GN	576,717.53 GN
					-10,753.99 LS	0.00 LS	-10,753.99 LS
Original Face:	95,498,075.000						
FUND Total							
0.000	123,903,821.610	124,584,428.73	125,156,188.42	100.00	571,759.69	0.00	571,759.69
					582,513.68 GN	0.00 GN	582,513.68 GN
					-10,753.99 LS	0.00 LS	-10,753.99 LS
Original Face:	95,498,075.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	5,565,027.000	5,568,940.72	5,569,479.02	0.28	538.30	0.00	538.30
					538.30 GN	0.00 GN	538.30 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,943,883.000	1,012,347,991.44	2,000,365,880.23	99.72	988,017,888.79	0.00	988,017,888.79
					1,063,828,572.43 GN	0.00 GN	1,063,828,572.43 GN
					-75,810,683.64 LS	0.00 LS	-75,810,683.64 LS
FUND Total							
0.000	28,508,910.000	1,017,916,932.16	2,005,935,359.25	100.00	988,018,427.09	0.00	988,018,427.09
					1,063,829,110.73 GN	0.00 GN	1,063,829,110.73 GN
					-75,810,683.64 LS	0.00 LS	-75,810,683.64 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	28,125.000	28,125.00	28,125.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	493,414,231.600	492,957,638.54	493,087,015.60	43.17	129,377.06	0.00	129,377.06
					129,377.06 GN	0.00 GN	129,377.06 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	642,050,157.610	643,637,332.72	649,035,330.96	56.83	5,399,330.04	-1,331.80	5,397,998.24
					6,226,392.89 GN	0.00 GN	6,226,392.89 GN
					-827,062.85 LS	-1,331.80 LS	-828,394.65 LS
Original Face:	784,398,364.000						
FUND Total							
0.000	1,135,492,514.210	1,136,623,096.26	1,142,150,471.56	100.00	5,528,707.10	-1,331.80	5,527,375.30
					6,355,769.95 GN	0.00 GN	6,355,769.95 GN
					-827,062.85 LS	-1,331.80 LS	-828,394.65 LS
Original Face:	784,398,364.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	28,125.000	28,125.00	28,125.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,204,931,556.450	2,202,698,484.31	2,203,342,590.90	64.05	644,106.59	0.00	644,106.59
					672,162.06 GN	0.00 GN	672,162.06 GN
					-28,055.47 LS	0.00 LS	-28,055.47 LS
FIXED INCOME							
	1,222,781,631.500	1,224,865,325.20	1,236,737,941.46	35.95	11,872,616.26	0.00	11,872,616.26
					12,775,336.07 GN	0.00 GN	12,775,336.07 GN
					-902,719.81 LS	0.00 LS	-902,719.81 LS
Original Face:	544,773,741.000						
FUND Total							
0.000	3,427,741,312.950	3,427,591,934.51	3,440,108,657.36	100.00	12,516,722.85	0.00	12,516,722.85
					13,447,498.13 GN	0.00 GN	13,447,498.13 GN
					-930,775.28 LS	0.00 LS	-930,775.28 LS
Original Face:	544,773,741.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-904,163.510	-904,163.51	-904,163.51	0.80	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,923,810.460	1,925,498.60	1,925,599.18	1.71	100.58	0.00	100.58
					100.58 GN	0.00 GN	100.58 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	108,898,616.330	108,976,077.11	109,924,687.48	97.49	948,610.37	0.00	948,610.37
					953,318.67 GN	0.00 GN	953,318.67 GN
					-4,708.30 LS	0.00 LS	-4,708.30 LS
Original Face:	56,738,000.000						
FUND Total							
0.000	109,918,263.280	109,997,412.20	110,946,123.15	100.00	948,710.95	0.00	948,710.95
					953,419.25 GN	0.00 GN	953,419.25 GN
					-4,708.30 LS	0.00 LS	-4,708.30 LS
Original Face:	56,738,000.000						

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							
	28,125.000	28,125.00	28,125.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	484,606,109.130	483,792,019.90	483,792,019.90	43.74	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							
	613,863,071.630	614,456,138.89	622,221,457.98	56.26	7,765,319.09	0.00	7,765,319.09
					7,934,688.43 GN	0.00 GN	7,934,688.43 GN
					-169,369.34 LS	0.00 LS	-169,369.34 LS
Original Face:	483,007,603.330						
FUND Total							
0.000	1,098,497,305.760	1,098,276,283.79	1,106,041,602.88	100.00	7,765,319.09	0.00	7,765,319.09
					7,934,688.43 GN	0.00 GN	7,934,688.43 GN
					-169,369.34 LS	0.00 LS	-169,369.34 LS
Original Face:	483,007,603.330						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-15,593.680	-15,593.68	-15,593.68	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							
	1,559,324,417.600	1,556,366,828.44	1,556,366,828.44	92.68	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							
	123,128,488.980	122,892,147.08	122,966,445.90	7.32	74,298.82	0.00	74,298.82
					74,298.82 GN	0.00 GN	74,298.82 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	86,750,000.000						
FUND Total							
0.000	1,682,437,312.900	1,679,243,381.84	1,679,317,680.66	100.00	74,298.82	0.00	74,298.82
					74,298.82 GN	0.00 GN	74,298.82 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	86,750,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-2,536.650	-2,536.65	-2,536.65	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							
	863,400,120.230	862,980,669.62	862,980,669.62	47.77	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							
	945,000,000.000	943,066,352.97	943,397,775.20	52.23	331,422.23	0.00	331,422.23
					331,422.23 GN	0.00 GN	331,422.23 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,808,397,583.580	1,806,044,485.94	1,806,375,908.17	100.00	331,422.23	0.00	331,422.23
					331,422.23 GN	0.00 GN	331,422.23 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	306,315.190	306,330.62	306,315.19	0.07	-15.43	0.00	-15.43
					0.00 GN	0.00 GN	0.00 GN
					-15.43 LS	0.00 LS	-15.43 LS
FIXED INCOME							
	408,820,000.000	414,109,975.62	414,896,037.80	99.93	786,062.18	0.00	786,062.18
					786,062.18 GN	0.00 GN	786,062.18 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	409,126,315.190	414,416,306.24	415,202,352.99	100.00	786,046.75	0.00	786,046.75
					786,062.18 GN	0.00 GN	786,062.18 GN
					-15.43 LS	0.00 LS	-15.43 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							
	196,553.740	196,553.74	196,553.74	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	89,423,007.810	89,332,400.45	89,332,400.45	22.43	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							
	300,731,839.890	302,476,657.21	308,760,040.72	77.52	6,283,383.51	0.00	6,283,383.51
					6,393,705.99 GN	0.00 GN	6,393,705.99 GN
					-110,322.48 LS	0.00 LS	-110,322.48 LS
Original Face:	294,570,984.000						
FUND Total							
0.000	390,351,401.440	392,005,611.40	398,288,994.91	100.00	6,283,383.51	0.00	6,283,383.51
					6,393,705.99 GN	0.00 GN	6,393,705.99 GN
					-110,322.48 LS	0.00 LS	-110,322.48 LS
Original Face:	294,570,984.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,016.450	1,016.45	1,016.45	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,016.450	1,016.45	1,016.45	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							
	78,159.340	78,159.34	78,159.34	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	40,000,000.000	39,959,510.42	39,959,510.42	13.07	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							
	258,607,833.330	260,648,088.76	265,770,490.85	86.91	5,122,402.09	0.00	5,122,402.09
					5,289,585.04 GN	0.00 GN	5,289,585.04 GN
					-167,182.95 LS	0.00 LS	-167,182.95 LS
Original Face:	223,490,434.000						
FUND Total							
0.000	298,685,992.670	300,685,758.52	305,808,160.61	100.00	5,122,402.09	0.00	5,122,402.09
					5,289,585.04 GN	0.00 GN	5,289,585.04 GN
					-167,182.95 LS	0.00 LS	-167,182.95 LS
Original Face:	223,490,434.000						

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							
	4,010,347.620	4,010,347.62	4,010,347.62	0.55	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							
	424,609,923.730	424,199,699.67	424,199,699.67	58.33	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	294,744,660.010	294,875,498.19	298,980,401.20	41.11	4,104,903.01	0.00	4,104,903.01
					4,182,752.06 GN	0.00 GN	4,182,752.06 GN
					-77,849.05 LS	0.00 LS	-77,849.05 LS
Original Face:	396,933,931.000						
FUND Total							
0.000	723,364,931.360	723,085,545.48	727,190,448.49	100.00	4,104,903.01	0.00	4,104,903.01
					4,182,752.06 GN	0.00 GN	4,182,752.06 GN
					-77,849.05 LS	0.00 LS	-77,849.05 LS
Original Face:	396,933,931.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,998,575.000	4,998,575.00	4,998,575.00	1.94	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							
	253,419,447.180	252,769,349.99	252,769,383.50	97.97	33.51	0.00	33.51
					33.51 GN	0.00 GN	33.51 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	236,096.150	234,935.57	236,096.15	0.09	1,160.58	0.00	1,160.58
					1,160.58 GN	0.00 GN	1,160.58 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	258,654,118.330	258,002,860.56	258,004,054.65	100.00	1,194.09	0.00	1,194.09
					1,194.09 GN	0.00 GN	1,194.09 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,704.660	3,704.66	3,704.66	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	10,707.730	3,134,018.82	3,111,522.51	99.88	-22,496.31	0.00	-22,496.31
					1,004.31 GN	0.00 GN	1,004.31 GN
					-23,500.62 LS	0.00 LS	-23,500.62 LS
FUND Total							
0.000	14,412.390	3,137,723.48	3,115,227.17	100.00	-22,496.31	0.00	-22,496.31
					1,004.31 GN	0.00 GN	1,004.31 GN
					-23,500.62 LS	0.00 LS	-23,500.62 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,538.210	1,538.21	1,538.21	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	3,991.890	1,342,191.24	1,272,857.85	99.88	-69,333.39	0.00	-69,333.39
					0.00 GN	0.00 GN	0.00 GN
					-69,333.39 LS	0.00 LS	-69,333.39 LS
FUND Total							
0.000	5,530.100	1,343,729.45	1,274,396.06	100.00	-69,333.39	0.00	-69,333.39
					0.00 GN	0.00 GN	0.00 GN
					-69,333.39 LS	0.00 LS	-69,333.39 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 EQUIVALENT							
	77,315.720	77,315.72	77,315.72	9.57	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							
	10,634.490	819,562.37	730,257.45	90.43	-89,304.92	0.00	-89,304.92
					0.00 GN	0.00 GN	0.00 GN
					-89,304.92 LS	0.00 LS	-89,304.92 LS
FUND Total							
0.000	87,950.210	896,878.09	807,573.17	100.00	-89,304.92	0.00	-89,304.92
					0.00 GN	0.00 GN	0.00 GN
					-89,304.92 LS	0.00 LS	-89,304.92 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	7,221.070	7,221.07	7,221.07	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							
	32,068.720	3,587,396.31	3,693,760.32	99.80	106,364.01	0.00	106,364.01
					106,364.01 GN	0.00 GN	106,364.01 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	39,289.790	3,594,617.38	3,700,981.39	100.00	106,364.01	0.00	106,364.01
					106,364.01 GN	0.00 GN	106,364.01 GN
					0.00 LS	0.00 LS	0.00 LS