Holdings

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

As of: *March 31, 2022* *View Date:* *April 5, 2022*

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								
			-780.950	1.000000	-780.95	1.000000	-780.95	0.00	0.00
		Base		1.000000	-780.95	1.000000	-780.95	0.00	0.00
US DOLLAR Total									
			-780.950		-780.95		-780.95	0.00	0.00
		Base			-780.95		-780.95	0.00	0.00
CASH Total									
			-780.950	Base	-780.95		-780.95	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.253164	31 Dec 2030		
			31,356,735.520	100.000000	31,356,735.52	100.000000	31,356,735.52	0.00	2.72
		Base		100.000000	31,356,735.52	100.000000	31,356,735.52	0.00	2.72
US DOLLAR Total									
			31,356,735.520		31,356,735.52		31,356,735.52	0.00	2.72
		Base			31,356,735.52		31,356,735.52	0.00	2.72
CASH EQUIVALENT Total									
			31,356,735.520	Base	31,356,735.52		31,356,735.52	0.00	2.72
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01								
			29,774.000	43.575196	1,297,407.88	146.030000	4,347,897.22	3,050,489.34	0.38
		Base		43.575196	1,297,407.88	146.030000	4,347,897.22	3,050,489.34	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00191U102	ASGN INC COMMON STOCK USD.01							
	25,279.000	Local	65.217919	1,648,643.78	116.710000	2,950,312.09	1,301,668.31	0.26
		Base	65.217919	1,648,643.78	116.710000	2,950,312.09	1,301,668.31	0.26
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	43,637.000	Local	39.141146	1,708,002.17	65.530000	2,859,532.61	1,151,530.44	0.25
		Base	39.141146	1,708,002.17	65.530000	2,859,532.61	1,151,530.44	0.25
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	57,043.000	Local	14.745060	841,102.48	31.490000	1,796,284.07	955,181.59	0.16
		Base	14.745060	841,102.48	31.490000	1,796,284.07	955,181.59	0.16
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	16,991.000	Local	117.838176	2,002,188.45	189.300000	3,216,396.30	1,214,207.85	0.28
		Base	117.838176	2,002,188.45	189.300000	3,216,396.30	1,214,207.85	0.28
00766T100	AECOM COMMON STOCK USD.01							
	19,829.000	Local	33.884968	671,905.03	76.810000	1,523,065.49	851,160.46	0.13
		Base	33.884968	671,905.03	76.810000	1,523,065.49	851,160.46	0.13
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	19,724.000	Local	83.224751	1,641,524.99	140.950000	2,780,097.80	1,138,572.81	0.24
		Base	83.224751	1,641,524.99	140.950000	2,780,097.80	1,138,572.81	0.24
013872106	ALCOA CORP COMMON STOCK USD.01							
	89,325.000	Local	59.326800	5,299,366.42	90.030000	8,041,929.75	2,742,563.33	0.70
		Base	59.326800	5,299,366.42	90.030000	8,041,929.75	2,742,563.33	0.70
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	6,647.000	Local	406.360035	2,701,075.15	847.000000	5,630,009.00	2,928,933.85	0.49
		Base	406.360035	2,701,075.15	847.000000	5,630,009.00	2,928,933.85	0.49
018522300	ALLETE INC COMMON STOCK							
	25,508.000	Local	67.763749	1,728,517.71	66.980000	1,708,525.84	-19,991.87	0.15
		Base	67.763749	1,728,517.71	66.980000	1,708,525.84	-19,991.87	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	24,156.000	Local	38.541983	931,020.14	56.150000	1,356,359.40	425,339.26	0.12
		Base	38.541983	931,020.14	56.150000	1,356,359.40	425,339.26	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
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	15,819.000	135.477273	2,143,114.98	172.290000	2,725,455.51	582,340.53	0.24
		Base		135.477273	2,143,114.98	172.290000	2,725,455.51	582,340.53	0.24
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	67,519.000	41.150733	2,778,456.33	55.970000	3,779,038.43	1,000,582.10	0.33
		Base		41.150733	2,778,456.33	55.970000	3,779,038.43	1,000,582.10	0.33
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	74,452.000	16.844573	1,254,112.12	16.800000	1,250,793.60	-3,318.52	0.11
		Base		16.844573	1,254,112.12	16.800000	1,250,793.60	-3,318.52	0.11
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	32,131.000	50.696284	1,628,922.30	145.620000	4,678,916.22	3,049,993.92	0.41
		Base		50.696284	1,628,922.30	145.620000	4,678,916.22	3,049,993.92	0.41
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001								
		Local	48,644.000	25.577646	1,244,199.02	21.720000	1,056,547.68	-187,651.34	0.09
		Base		25.577646	1,244,199.02	21.720000	1,056,547.68	-187,651.34	0.09
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK								
		Local	157,546.000	6.928603	1,091,573.75	10.870000	1,712,525.02	620,951.27	0.15
		Base		6.928603	1,091,573.75	10.870000	1,712,525.02	620,951.27	0.15
03750L109	APARTMENT INCOME REIT CO REIT USD.01								
		Local	76,169.000	39.072700	2,976,128.46	53.460000	4,071,994.74	1,095,866.28	0.35
		Base		39.072700	2,976,128.46	53.460000	4,071,994.74	1,095,866.28	0.35
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,939.000	57.817799	1,846,642.67	117.500000	3,752,832.50	1,906,189.83	0.33
		Base		57.817799	1,846,642.67	117.500000	3,752,832.50	1,906,189.83	0.33
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	33,026.000	38.464476	1,270,327.78	118.630000	3,917,874.38	2,647,546.60	0.34
		Base		38.464476	1,270,327.78	118.630000	3,917,874.38	2,647,546.60	0.34
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	51,169.000	59.436945	3,041,329.02	45.990000	2,353,262.31	-688,066.71	0.20
		Base		59.436945	3,041,329.02	45.990000	2,353,262.31	-688,066.71	0.20

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

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044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	25,686.000	35.315241	907,107.27	98.410000	2,527,759.26	1,620,651.99	0.22
		Base		35.315241	907,107.27	98.410000	2,527,759.26	1,620,651.99	0.22
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1								
		Local	32,344.000	137.901866	4,460,297.96	165.370000	5,348,727.28	888,429.32	0.46
		Base		137.901866	4,460,297.96	165.370000	5,348,727.28	888,429.32	0.46
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	72,588.000	18.239607	1,323,976.62	22.760000	1,652,102.88	328,126.26	0.14
		Base		18.239607	1,323,976.62	22.760000	1,652,102.88	328,126.26	0.14
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	19,397.000	41.634519	807,584.76	99.580000	1,931,553.26	1,123,968.50	0.17
		Base		41.634519	807,584.76	99.580000	1,931,553.26	1,123,968.50	0.17
05368V106	AVIENT CORP COMMON STOCK USD.01								
		Local	44,391.000	33.935092	1,506,412.65	48.000000	2,130,768.00	624,355.35	0.18
		Base		33.935092	1,506,412.65	48.000000	2,130,768.00	624,355.35	0.18
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	19,446.000	36.047269	700,975.19	263.300000	5,120,131.80	4,419,156.61	0.44
		Base		36.047269	700,975.19	263.300000	5,120,131.80	4,419,156.61	0.44
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	48,017.000	29.687108	1,425,485.85	40.590000	1,949,010.03	523,524.18	0.17
		Base		29.687108	1,425,485.85	40.590000	1,949,010.03	523,524.18	0.17
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	33,156.000	72.183988	2,393,332.31	137.730000	4,566,575.88	2,173,243.57	0.40
		Base		72.183988	2,393,332.31	137.730000	4,566,575.88	2,173,243.57	0.40
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01								
		Local	65,970.000	27.889129	1,839,845.86	67.610000	4,460,231.70	2,620,385.84	0.39
		Base		27.889129	1,839,845.86	67.610000	4,460,231.70	2,620,385.84	0.39
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	19,531.000	56.562887	1,104,729.75	83.920000	1,639,041.52	534,311.77	0.14
		Base		56.562887	1,104,729.75	83.920000	1,639,041.52	534,311.77	0.14

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Base Currency: USD - US DOLLAR

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06417N103	BANK OZK COMMON STOCK								
		Local	58,704.000	40.627193	2,384,978.72	42.700000	2,506,660.80	121,682.08	0.22
		Base		40.627193	2,384,978.72	42.700000	2,506,660.80	121,682.08	0.22
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,785.000	66.415578	1,446,863.36	55.400000	1,206,889.00	-239,974.36	0.10
		Base		66.415578	1,446,863.36	55.400000	1,206,889.00	-239,974.36	0.10
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01								
		Local	35,893.000	13.754901	493,704.65	23.080000	828,410.44	334,705.79	0.07
		Base		13.754901	493,704.65	23.080000	828,410.44	334,705.79	0.07
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	30,965.000	46.053397	1,426,043.44	77.020000	2,384,924.30	958,880.86	0.21
		Base		46.053397	1,426,043.44	77.020000	2,384,924.30	958,880.86	0.21
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	21,691.000	82.999758	1,800,347.75	59.870000	1,298,640.17	-501,707.58	0.11
		Base		82.999758	1,800,347.75	59.870000	1,298,640.17	-501,707.58	0.11
093671105	H+R BLOCK INC COMMON STOCK								
		Local	79,834.000	15.867613	1,266,775.04	26.040000	2,078,877.36	812,102.32	0.18
		Base		15.867613	1,266,775.04	26.040000	2,078,877.36	812,102.32	0.18
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,555.000	332.516716	1,514,613.64	388.470000	1,769,480.85	254,867.21	0.15
		Base		332.516716	1,514,613.64	388.470000	1,769,480.85	254,867.21	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	39,793.000	33.226535	1,322,183.52	65.780000	2,617,583.54	1,295,400.02	0.23
		Base		33.226535	1,322,183.52	65.780000	2,617,583.54	1,295,400.02	0.23
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	37,783.000	37.586203	1,420,119.50	51.660000	1,951,869.78	531,750.28	0.17
		Base		37.586203	1,420,119.50	51.660000	1,951,869.78	531,750.28	0.17
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	38.160000	155,387.52	63,743.68	0.01
		Base		22.505855	91,643.84	38.160000	155,387.52	63,743.68	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
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	23,850.000	78.288483	1,867,180.31	68.000000	1,621,800.00	-245,380.31	0.14
		Base		78.288483	1,867,180.31	68.000000	1,621,800.00	-245,380.31	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	144,514.000	17.137930	2,476,670.78	25.810000	3,729,906.34	1,253,235.56	0.32
		Base		17.137930	2,476,670.78	25.810000	3,729,906.34	1,253,235.56	0.32
114340102	AZENTA INC COMMON STOCK USD.01								
		Local	36,349.000	80.056809	2,909,984.94	82.880000	3,012,605.12	102,620.18	0.26
		Base		80.056809	2,909,984.94	82.880000	3,012,605.12	102,620.18	0.26
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	49,301.000	85.022583	4,191,698.37	64.300000	3,170,054.30	-1,021,644.07	0.28
		Base		85.022583	4,191,698.37	64.300000	3,170,054.30	-1,021,644.07	0.28
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	37,407.000	29.744739	1,112,661.45	80.890000	3,025,852.23	1,913,190.78	0.26
		Base		29.744739	1,112,661.45	80.890000	3,025,852.23	1,913,190.78	0.26
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	92,916.000	35.631657	3,310,751.07	64.540000	5,996,798.64	2,686,047.57	0.52
		Base		35.631657	3,310,751.07	64.540000	5,996,798.64	2,686,047.57	0.52
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	56,664.000	34.765253	1,969,938.32	48.680000	2,758,403.52	788,465.20	0.24
		Base		34.765253	1,969,938.32	48.680000	2,758,403.52	788,465.20	0.24
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	13,866.000	129.009607	1,788,847.21	185.400000	2,570,756.40	781,909.19	0.22
		Base		129.009607	1,788,847.21	185.400000	2,570,756.40	781,909.19	0.22
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	58,418.000	17.175346	1,003,349.39	25.090000	1,465,707.62	462,358.23	0.13
		Base		17.175346	1,003,349.39	25.090000	1,465,707.62	462,358.23	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	98,248.000	10.061077	988,480.67	20.720000	2,035,698.56	1,047,217.89	0.18
		Base		10.061077	988,480.67	20.720000	2,035,698.56	1,047,217.89	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
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,405.000	Local	698.086549	1,678,898.15	1,464.240000	3,521,497.20	1,842,599.05	0.31
		Base	698.086549	1,678,898.15	1,464.240000	3,521,497.20	1,842,599.05	0.31
127055101	CABOT CORP COMMON STOCK USD1.0							
	27,456.000	Local	32.036678	879,599.03	68.410000	1,878,264.96	998,665.93	0.16
		Base	32.036678	879,599.03	68.410000	1,878,264.96	998,665.93	0.16
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	11,318.000	Local	174.925110	1,979,802.39	301.260000	3,409,660.68	1,429,858.29	0.30
		Base	174.925110	1,979,802.39	301.260000	3,409,660.68	1,429,858.29	0.30
12740C103	CADENCE BANK COMMON STOCK USD2.5							
	91,382.000	Local	26.061766	2,381,576.34	29.260000	2,673,837.32	292,260.98	0.23
		Base	26.061766	2,381,576.34	29.260000	2,673,837.32	292,260.98	0.23
13100M509	CALIX INC COMMON STOCK							
	26,604.000	Local	65.135822	1,732,873.40	42.910000	1,141,577.64	-591,295.76	0.10
		Base	65.135822	1,732,873.40	42.910000	1,141,577.64	-591,295.76	0.10
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
	56,860.000	Local	33.530127	1,906,523.04	23.420000	1,331,661.20	-574,861.84	0.12
		Base	33.530127	1,906,523.04	23.420000	1,331,661.20	-574,861.84	0.12
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	49,586.000	Local	65.341965	3,240,046.70	166.200000	8,241,193.20	5,001,146.50	0.72
		Base	65.341965	3,240,046.70	166.200000	8,241,193.20	5,001,146.50	0.72
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	25,369.000	Local	65.568917	1,663,417.85	245.920000	6,238,744.48	4,575,326.63	0.54
		Base	65.568917	1,663,417.85	245.920000	6,238,744.48	4,575,326.63	0.54
146229109	CARTER S INC COMMON STOCK USD.01							
	20,507.000	Local	58.199646	1,193,500.15	91.990000	1,886,438.93	692,938.78	0.16
		Base	58.199646	1,193,500.15	91.990000	1,886,438.93	692,938.78	0.16
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	18,005.000	Local	109.752017	1,976,085.06	198.170000	3,568,050.85	1,591,965.79	0.31
		Base	109.752017	1,976,085.06	198.170000	3,568,050.85	1,591,965.79	0.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	36,754.000	18.953766	696,626.72	44.750000	1,644,741.50	948,114.78	0.14
		Base		18.953766	696,626.72	44.750000	1,644,741.50	948,114.78	0.14
15872M104	CHAMPIONX CORP COMMON STOCK USD.01								
		Local	98,044.000	21.640062	2,121,678.22	24.480000	2,400,117.12	278,438.90	0.21
		Base		21.640062	2,121,678.22	24.480000	2,400,117.12	278,438.90	0.21
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,470.000	343.533471	2,566,195.03	506.550000	3,783,928.50	1,217,733.47	0.33
		Base		343.533471	2,566,195.03	506.550000	3,783,928.50	1,217,733.47	0.33
163851108	CHEMOURS CO/THE COMMON STOCK USD.01								
		Local	77,641.000	20.932832	1,625,246.03	31.480000	2,444,138.68	818,892.65	0.21
		Base		20.932832	1,625,246.03	31.480000	2,444,138.68	818,892.65	0.21
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	15,925.000	104.621322	1,666,094.55	141.760000	2,257,528.00	591,433.45	0.20
		Base		104.621322	1,666,094.55	141.760000	2,257,528.00	591,433.45	0.20
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	16,703.000	58.418040	975,756.53	221.780000	3,704,391.34	2,728,634.81	0.32
		Base		58.418040	975,756.53	221.780000	3,704,391.34	2,728,634.81	0.32
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	75,149.000	23.730299	1,783,308.26	60.630000	4,556,283.87	2,772,975.61	0.40
		Base		23.730299	1,783,308.26	60.630000	4,556,283.87	2,772,975.61	0.40
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	27,794.000	58.403109	1,623,256.01	84.790000	2,356,653.26	733,397.25	0.20
		Base		58.403109	1,623,256.01	84.790000	2,356,653.26	733,397.25	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,289.000	46.047557	1,118,449.10	111.640000	2,711,623.96	1,593,174.86	0.24
		Base		46.047557	1,118,449.10	111.640000	2,711,623.96	1,593,174.86	0.24
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	231,986.000	17.240466	3,999,546.79	32.210000	7,472,269.06	3,472,722.27	0.65
		Base		17.240466	3,999,546.79	32.210000	7,472,269.06	3,472,722.27	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
192422103	COGNEX CORP COMMON STOCK USD.002							
	85,783.000	Local	27.759616	2,381,303.13	77.150000	6,618,158.45	4,236,855.32	0.57
		Base	27.759616	2,381,303.13	77.150000	6,618,158.45	4,236,855.32	0.57
192479103	COHERENT INC COMMON STOCK USD.01							
	12,020.000	Local	182.710954	2,196,185.67	273.360000	3,285,787.20	1,089,601.53	0.29
		Base	182.710954	2,196,185.67	273.360000	3,285,787.20	1,089,601.53	0.29
194014106	COLFAX CORP COMMON STOCK USD.001							
	65,957.000	Local	32.963471	2,174,171.66	39.790000	2,624,429.03	450,257.37	0.23
		Base	32.963471	2,174,171.66	39.790000	2,624,429.03	450,257.37	0.23
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	16,771.000	Local	97.089562	1,628,289.04	90.530000	1,518,278.63	-110,010.41	0.13
		Base	97.089562	1,628,289.04	90.530000	1,518,278.63	-110,010.41	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	53,616.000	Local	30.662311	1,643,990.45	71.590000	3,838,369.44	2,194,378.99	0.33
		Base	30.662311	1,643,990.45	71.590000	3,838,369.44	2,194,378.99	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	58,943.000	Local	15.563670	917,369.43	41.620000	2,453,207.66	1,535,838.23	0.21
		Base	15.563670	917,369.43	41.620000	2,453,207.66	1,535,838.23	0.21
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	21,621.000	Local	64.325929	1,390,790.91	66.350000	1,434,553.35	43,762.44	0.12
		Base	64.325929	1,390,790.91	66.350000	1,434,553.35	43,762.44	0.12
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,815.000	Local	49.958348	1,039,883.02	166.560000	3,466,946.40	2,427,063.38	0.30
		Base	49.958348	1,039,883.02	166.560000	3,466,946.40	2,427,063.38	0.30
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
	1.000	Local	29.050000	29.05	60.130000	60.13	31.08	0.00
		Base	29.050000	29.05	60.130000	60.13	31.08	0.00
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	54,500.000	Local	30.229537	1,647,509.75	28.540000	1,555,430.00	-92,079.75	0.14
		Base	30.229537	1,647,509.75	28.540000	1,555,430.00	-92,079.75	0.14

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222070203	COTY INC CL A COMMON STOCK USD.01							
	166,860.000	Local	4.075848	680,096.08	8.990000	1,500,071.40	819,975.32	0.13
		Base	4.075848	680,096.08	8.990000	1,500,071.40	819,975.32	0.13
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	72,143.000	Local	37.543805	2,708,522.71	40.290000	2,906,641.47	198,118.76	0.25
		Base	37.543805	2,708,522.71	40.290000	2,906,641.47	198,118.76	0.25
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,413.000	Local	145.798488	1,663,998.14	118.730000	1,355,065.49	-308,932.65	0.12
		Base	145.798488	1,663,998.14	118.730000	1,355,065.49	-308,932.65	0.12
224399105	CRANE CO COMMON STOCK USD1.0							
	24,220.000	Local	45.080728	1,091,855.24	108.280000	2,622,541.60	1,530,686.36	0.23
		Base	45.080728	1,091,855.24	108.280000	2,622,541.60	1,530,686.36	0.23
227046109	CROCS INC COMMON STOCK USD.001							
	28,553.000	Local	111.751657	3,190,845.06	76.400000	2,181,449.20	-1,009,395.86	0.19
		Base	111.751657	3,190,845.06	76.400000	2,181,449.20	-1,009,395.86	0.19
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	27,647.000	Local	67.580398	1,868,395.27	138.410000	3,826,621.27	1,958,226.00	0.33
		Base	67.580398	1,868,395.27	138.410000	3,826,621.27	1,958,226.00	0.33
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	19,039.000	Local	78.597906	1,496,425.54	150.160000	2,858,896.24	1,362,470.70	0.25
		Base	78.597906	1,496,425.54	150.160000	2,858,896.24	1,362,470.70	0.25
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	46,934.000	Local	40.397461	1,896,014.45	54.260000	2,546,638.84	650,624.39	0.22
		Base	40.397461	1,896,014.45	54.260000	2,546,638.84	650,624.39	0.22
235825205	DANA INC COMMON STOCK USD.01							
	69,982.000	Local	19.663271	1,376,075.04	17.570000	1,229,583.74	-146,491.30	0.11
		Base	19.663271	1,376,075.04	17.570000	1,229,583.74	-146,491.30	0.11
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	78,509.000	Local	27.967216	2,195,678.20	80.380000	6,310,553.42	4,114,875.22	0.55
		Base	27.967216	2,195,678.20	80.380000	6,310,553.42	4,114,875.22	0.55

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243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	13,217.000	Local	81.753616	1,080,537.54	273.770000	3,618,418.09	2,537,880.55	0.31
		Base	81.753616	1,080,537.54	273.770000	3,618,418.09	2,537,880.55	0.31
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,524.000	Local	33.457128	1,021,245.37	100.020000	3,053,010.48	2,031,765.11	0.27
		Base	33.457128	1,021,245.37	100.020000	3,053,010.48	2,031,765.11	0.27
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001							
	42,811.000	Local	57.596786	2,465,776.01	43.810000	1,875,549.91	-590,226.10	0.16
		Base	57.596786	2,465,776.01	43.810000	1,875,549.91	-590,226.10	0.16
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	59,938.000	Local	30.341593	1,818,614.40	51.930000	3,112,580.34	1,293,965.94	0.27
		Base	30.341593	1,818,614.40	51.930000	3,112,580.34	1,293,965.94	0.27
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	85,146.000	Local	32.118587	2,734,769.22	33.420000	2,845,579.32	110,810.10	0.25
		Base	32.118587	2,734,769.22	33.420000	2,845,579.32	110,810.10	0.25
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	14,644.000	Local	77.908027	1,140,885.15	95.260000	1,394,987.44	254,102.29	0.12
		Base	77.908027	1,140,885.15	95.260000	1,394,987.44	254,102.29	0.12
26884L109	EQT CORP COMMON STOCK							
	145,957.000	Local	17.435812	2,544,878.78	34.410000	5,022,380.37	2,477,501.59	0.44
		Base	17.435812	2,544,878.78	34.410000	5,022,380.37	2,477,501.59	0.44
26884U109	EPR PROPERTIES REIT USD.01							
	36,295.000	Local	55.169985	2,002,394.60	54.710000	1,985,699.45	-16,695.15	0.17
		Base	55.169985	2,002,394.60	54.710000	1,985,699.45	-16,695.15	0.17
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	19,168.000	Local	71.276868	1,366,235.00	128.360000	2,460,404.48	1,094,169.48	0.21
		Base	71.276868	1,366,235.00	128.360000	2,460,404.48	1,094,169.48	0.21
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	68,853.000	Local	26.795550	1,844,954.02	79.020000	5,440,764.06	3,595,810.04	0.47
		Base	26.795550	1,844,954.02	79.020000	5,440,764.06	3,595,810.04	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
277276101	EASTGROUP PROPERTIES INC REIT							
	19,740.000	Local	119.814813	2,365,144.40	203.280000	4,012,747.20	1,647,602.80	0.35
		Base	119.814813	2,365,144.40	203.280000	4,012,747.20	1,647,602.80	0.35
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	25,897.000	Local	54.112142	1,401,342.15	112.630000	2,916,779.11	1,515,436.96	0.25
		Base	54.112142	1,401,342.15	112.630000	2,916,779.11	1,515,436.96	0.25
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	48,274.000	Local	46.991516	2,268,468.46	71.110000	3,432,764.14	1,164,295.68	0.30
		Base	46.991516	2,268,468.46	71.110000	3,432,764.14	1,164,295.68	0.30
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	31,805.000	Local	30.332269	964,717.82	30.760000	978,321.80	13,603.98	0.08
		Base	30.332269	964,717.82	30.760000	978,321.80	13,603.98	0.08
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,015.000	Local	66.553469	1,332,067.68	74.570000	1,492,518.55	160,450.87	0.13
		Base	66.553469	1,332,067.68	74.570000	1,492,518.55	160,450.87	0.13
29404K106	ENVESTNET INC COMMON STOCK							
	26,513.000	Local	79.620781	2,110,985.77	74.440000	1,973,627.72	-137,358.05	0.17
		Base	79.620781	2,110,985.77	74.440000	1,973,627.72	-137,358.05	0.17
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	78,296.000	Local	43.685069	3,420,366.18	48.710000	3,813,798.16	393,431.98	0.33
		Base	43.685069	3,420,366.18	48.710000	3,813,798.16	393,431.98	0.33
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	197,259.000	Local	14.154375	2,792,077.87	8.440000	1,664,865.96	-1,127,211.91	0.14
		Base	14.154375	2,792,077.87	8.440000	1,664,865.96	-1,127,211.91	0.14
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	111,593.000	Local	26.712651	2,980,944.86	51.130000	5,705,750.09	2,724,805.23	0.50
		Base	26.712651	2,980,944.86	51.130000	5,705,750.09	2,724,805.23	0.50
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	18,932.000	Local	80.760973	1,528,966.75	111.320000	2,107,510.24	578,543.49	0.18
		Base	80.760973	1,528,966.75	111.320000	2,107,510.24	578,543.49	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
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	153,516.000	Local	20.962084	3,218,015.23	22.670000	3,480,207.72	262,192.49	0.30
		Base	20.962084	3,218,015.23	22.670000	3,480,207.72	262,192.49	0.30
302520101	FNB CORP COMMON STOCK USD.01							
	164,860.000	Local	12.227027	2,015,747.74	12.450000	2,052,507.00	36,759.26	0.18
		Base	12.227027	2,015,747.74	12.450000	2,052,507.00	36,759.26	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,637.000	Local	110.821671	1,843,740.14	157.220000	2,615,669.14	771,929.00	0.23
		Base	110.821671	1,843,740.14	157.220000	2,615,669.14	771,929.00	0.23
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	12,751.000	Local	89.501653	1,141,235.58	466.460000	5,947,831.46	4,806,595.88	0.52
		Base	89.501653	1,141,235.58	466.460000	5,947,831.46	4,806,595.88	0.52
314211103	FEDERATED HERMES INC COMMON STOCK							
	46,989.000	Local	23.252776	1,092,624.70	34.060000	1,600,445.34	507,820.64	0.14
		Base	23.252776	1,092,624.70	34.060000	1,600,445.34	507,820.64	0.14
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	53,259.000	Local	24.694372	1,315,197.56	64.820000	3,452,248.38	2,137,050.82	0.30
		Base	24.694372	1,315,197.56	64.820000	3,452,248.38	2,137,050.82	0.30
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	62,241.000	Local	27.919709	1,737,750.60	44.120000	2,746,072.92	1,008,322.32	0.24
		Base	27.919709	1,737,750.60	44.120000	2,746,072.92	1,008,322.32	0.24
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	259,097.000	Local	11.616036	3,009,680.12	23.490000	6,086,188.53	3,076,508.41	0.53
		Base	11.616036	3,009,680.12	23.490000	6,086,188.53	3,076,508.41	0.53
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	63,217.000	Local	27.005505	1,707,207.02	61.910000	3,913,764.47	2,206,557.45	0.34
		Base	27.005505	1,707,207.02	61.910000	3,913,764.47	2,206,557.45	0.34
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	47,979.000	Local	49.110193	2,356,257.97	83.740000	4,017,761.46	1,661,503.49	0.35
		Base	49.110193	2,356,257.97	83.740000	4,017,761.46	1,661,503.49	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
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	39,035.000	Local	81.652217	3,187,294.30	70.340000	2,745,721.90	-441,572.40	0.24
		Base	81.652217	3,187,294.30	70.340000	2,745,721.90	-441,572.40	0.24
33829M101	FIVE BELOW COMMON STOCK USD.01							
	27,183.000	Local	81.564100	2,217,156.94	158.370000	4,304,971.71	2,087,814.77	0.37
		Base	81.564100	2,217,156.94	158.370000	4,304,971.71	2,087,814.77	0.37
343412102	FLUOR CORP COMMON STOCK USD.01							
	68,613.000	Local	27.937187	1,916,854.22	28.690000	1,968,506.97	51,652.75	0.17
		Base	27.937187	1,916,854.22	28.690000	1,968,506.97	51,652.75	0.17
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	96,414.000	Local	15.431447	1,487,807.57	25.710000	2,478,803.94	990,996.37	0.22
		Base	15.431447	1,487,807.57	25.710000	2,478,803.94	990,996.37	0.22
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	63,206.000	Local	40.041727	2,530,877.37	35.900000	2,269,095.40	-261,781.97	0.20
		Base	40.041727	2,530,877.37	35.900000	2,269,095.40	-261,781.97	0.20
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	42,368.000	Local	36.354058	1,540,248.75	29.660000	1,256,634.88	-283,613.87	0.11
		Base	36.354058	1,540,248.75	29.660000	1,256,634.88	-283,613.87	0.11
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	20,429.000	Local	76.810424	1,569,160.15	97.950000	2,001,020.55	431,860.40	0.17
		Base	76.810424	1,569,160.15	97.950000	2,001,020.55	431,860.40	0.17
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	78,265.000	Local	10.888351	852,176.79	16.620000	1,300,764.30	448,587.51	0.11
		Base	10.888351	852,176.79	16.620000	1,300,764.30	448,587.51	0.11
361448103	GATX CORP COMMON STOCK USD.625							
	17,225.000	Local	39.347768	677,765.30	123.330000	2,124,359.25	1,446,593.95	0.18
		Base	39.347768	677,765.30	123.330000	2,124,359.25	1,446,593.95	0.18
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	47,837.000	Local	28.016622	1,340,231.17	71.340000	3,412,691.58	2,072,460.41	0.30
		Base	28.016622	1,340,231.17	71.340000	3,412,691.58	2,072,460.41	0.30

& 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
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	30,007.000	Local	221.500339	6,646,560.68	166.580000	4,998,566.06	-1,647,994.62	0.43
		Base	221.500339	6,646,560.68	166.580000	4,998,566.06	-1,647,994.62	0.43
364760108	GAP INC/THE COMMON STOCK USD.05							
	103,270.000	Local	15.898564	1,641,844.70	14.080000	1,454,041.60	-187,803.10	0.13
		Base	15.898564	1,641,844.70	14.080000	1,454,041.60	-187,803.10	0.13
371901109	GENTEX CORP COMMON STOCK USD.06							
	114,760.000	Local	13.021657	1,494,365.31	29.170000	3,347,549.20	1,853,183.89	0.29
		Base	13.021657	1,494,365.31	29.170000	3,347,549.20	1,853,183.89	0.29
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	52,632.000	Local	37.128230	1,954,133.01	50.280000	2,646,336.96	692,203.95	0.23
		Base	37.128230	1,954,133.01	50.280000	2,646,336.96	692,203.95	0.23
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	38,345.000	Local	31.165525	1,195,042.04	73.780000	2,829,094.10	1,634,052.06	0.25
		Base	31.165525	1,195,042.04	73.780000	2,829,094.10	1,634,052.06	0.25
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	136,332.000	Local	17.816866	2,429,008.92	14.290000	1,948,184.28	-480,824.64	0.17
		Base	17.816866	2,429,008.92	14.290000	1,948,184.28	-480,824.64	0.17
384109104	GRACO INC COMMON STOCK USD1.0							
	82,468.000	Local	20.284444	1,672,817.51	69.720000	5,749,668.96	4,076,851.45	0.50
		Base	20.284444	1,672,817.51	69.720000	5,749,668.96	4,076,851.45	0.50
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,935.000	Local	444.425323	859,963.00	611.470000	1,183,194.45	323,231.45	0.10
		Base	444.425323	859,963.00	611.470000	1,183,194.45	323,231.45	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	19,225.000	Local	93.388449	1,795,392.94	97.110000	1,866,939.75	71,546.81	0.16
		Base	93.388449	1,795,392.94	97.110000	1,866,939.75	71,546.81	0.16
397624107	GREIF INC CL A COMMON STOCK							
	12,883.000	Local	49.402821	636,456.54	65.060000	838,167.98	201,711.44	0.07
		Base	49.402821	636,456.54	65.060000	838,167.98	201,711.44	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
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	42,395.000	Local	38.461610	1,630,579.97	32.780000	1,389,708.10	-240,871.87	0.12
		Base	38.461610	1,630,579.97	32.780000	1,389,708.10	-240,871.87	0.12
403949100	HF SINCLAIR CORP COMMON STOCK							
	72,536.000	Local	33.801566	2,451,830.42	39.850000	2,890,559.60	438,729.18	0.25
		Base	33.801566	2,451,830.42	39.850000	2,890,559.60	438,729.18	0.25
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,800.000	Local	94.840261	2,352,038.47	63.220000	1,567,856.00	-784,182.47	0.14
		Base	94.840261	2,352,038.47	63.220000	1,567,856.00	-784,182.47	0.14
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	44,312.000	Local	27.389441	1,213,680.90	34.400000	1,524,332.80	310,651.90	0.13
		Base	27.389441	1,213,680.90	34.400000	1,524,332.80	310,651.90	0.13
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	68,310.000	Local	42.604713	2,910,327.95	39.880000	2,724,202.80	-186,125.15	0.24
		Base	42.604713	2,910,327.95	39.880000	2,724,202.80	-186,125.15	0.24
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	42,128.000	Local	32.436588	1,366,488.57	52.150000	2,196,975.20	830,486.63	0.19
		Base	32.436588	1,366,488.57	52.150000	2,196,975.20	830,486.63	0.19
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	169,434.000	Local	16.821647	2,850,158.92	14.890000	2,522,872.26	-327,286.66	0.22
		Base	16.821647	2,850,158.92	14.890000	2,522,872.26	-327,286.66	0.22
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	17,263.000	Local	61.105628	1,054,866.46	149.520000	2,581,163.76	1,526,297.30	0.22
		Base	61.105628	1,054,866.46	149.520000	2,581,163.76	1,526,297.30	0.22
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	74,661.000	Local	23.623783	1,763,775.29	39.400000	2,941,643.40	1,177,868.11	0.26
		Base	23.623783	1,763,775.29	39.400000	2,941,643.40	1,177,868.11	0.26
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	53,038.000	Local	28.163402	1,493,730.52	42.310000	2,244,037.78	750,307.26	0.19
		Base	28.163402	1,493,730.52	42.310000	2,244,037.78	750,307.26	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	1,000.000	Local	46.808790	46,808.79	18.570000	18,570.00	-28,238.79	0.00
		Base	46.808790	46,808.79	18.570000	18,570.00	-28,238.79	0.00
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	71,587.000	Local	30.621951	2,192,133.59	27.480000	1,967,210.76	-224,922.83	0.17
		Base	30.621951	2,192,133.59	27.480000	1,967,210.76	-224,922.83	0.17
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,563.000	Local	82.167949	3,332,978.51	67.440000	2,735,568.72	-597,409.79	0.24
		Base	82.167949	3,332,978.51	67.440000	2,735,568.72	-597,409.79	0.24
428291108	HEXCEL CORP COMMON STOCK USD.01							
	40,705.000	Local	42.226471	1,718,828.49	59.470000	2,420,726.35	701,897.86	0.21
		Base	42.226471	1,718,828.49	59.470000	2,420,726.35	701,897.86	0.21
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	50,894.000	Local	35.249598	1,793,993.03	45.740000	2,327,891.56	533,898.53	0.20
		Base	35.249598	1,793,993.03	45.740000	2,327,891.56	533,898.53	0.20
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	73,073.000	Local	21.625397	1,580,232.61	22.600000	1,651,449.80	71,217.19	0.14
		Base	21.625397	1,580,232.61	22.600000	1,651,449.80	71,217.19	0.14
443510607	HUBBELL INC COMMON STOCK USD.01							
	26,399.000	Local	74.490148	1,966,465.41	183.770000	4,851,344.23	2,884,878.82	0.42
		Base	74.490148	1,966,465.41	183.770000	4,851,344.23	2,884,878.82	0.42
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	73,983.000	Local	23.827151	1,762,804.14	27.750000	2,053,028.25	290,224.11	0.18
		Base	23.827151	1,762,804.14	27.750000	2,053,028.25	290,224.11	0.18
449253103	IAA INC COMMON STOCK USD.01							
	65,427.000	Local	52.064756	3,406,440.78	38.250000	2,502,582.75	-903,858.03	0.22
		Base	52.064756	3,406,440.78	38.250000	2,502,582.75	-903,858.03	0.22
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,675.000	Local	232.182045	2,246,361.29	222.640000	2,154,042.00	-92,319.29	0.19
		Base	232.182045	2,246,361.29	222.640000	2,154,042.00	-92,319.29	0.19

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45073V108	ITT INC COMMON STOCK USD1.0							
	41,533.000	Local	28.933227	1,201,683.70	75.210000	3,123,696.93	1,922,013.23	0.27
		Base	28.933227	1,201,683.70	75.210000	3,123,696.93	1,922,013.23	0.27
451107106	IDACORP INC COMMON STOCK							
	24,510.000	Local	51.136503	1,253,355.69	115.360000	2,827,473.60	1,574,117.91	0.25
		Base	51.136503	1,253,355.69	115.360000	2,827,473.60	1,574,117.91	0.25
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,062.000	Local	94.329025	1,798,099.87	64.070000	1,221,302.34	-576,797.53	0.11
		Base	94.329025	1,798,099.87	64.070000	1,221,302.34	-576,797.53	0.11
457187102	INGREDION INC COMMON STOCK USD.01							
	32,283.000	Local	53.739794	1,734,881.78	87.150000	2,813,463.45	1,078,581.67	0.24
		Base	53.739794	1,734,881.78	87.150000	2,813,463.45	1,078,581.67	0.24
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	17,299.000	Local	91.748924	1,587,164.63	100.420000	1,737,165.58	150,000.95	0.15
		Base	91.748924	1,587,164.63	100.420000	1,737,165.58	150,000.95	0.15
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	35,343.000	Local	60.519655	2,138,946.16	64.260000	2,271,141.18	132,195.02	0.20
		Base	60.519655	2,138,946.16	64.260000	2,271,141.18	132,195.02	0.20
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	42,394.000	Local	58.025955	2,459,952.35	65.910000	2,794,188.54	334,236.19	0.24
		Base	58.025955	2,459,952.35	65.910000	2,794,188.54	334,236.19	0.24
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	25,826.000	Local	23.025373	594,653.28	42.210000	1,090,115.46	495,462.18	0.09
		Base	23.025373	594,653.28	42.210000	1,090,115.46	495,462.18	0.09
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	64,144.000	Local	40.707244	2,611,125.44	40.320000	2,586,286.08	-24,839.36	0.22
		Base	40.707244	2,611,125.44	40.320000	2,586,286.08	-24,839.36	0.22
46590V100	JBG SMITH PROPERTIES COMMON STOCK USD.01							
	55,390.000	Local	35.934304	1,990,401.09	29.220000	1,618,495.80	-371,905.29	0.14
		Base	35.934304	1,990,401.09	29.220000	1,618,495.80	-371,905.29	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
466313103	JABIL INC COMMON STOCK USD.001							
	69,548.000	Local	26.020553	1,809,677.39	61.730000	4,293,198.04	2,483,520.65	0.37
		Base	26.020553	1,809,677.39	61.730000	4,293,198.04	2,483,520.65	0.37
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	93,879.000	Local	17.946590	1,684,807.95	32.850000	3,083,925.15	1,399,117.20	0.27
		Base	17.946590	1,684,807.95	32.850000	3,083,925.15	1,399,117.20	0.27
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	154,309.000	Local	12.370444	1,908,870.86	14.950000	2,306,919.55	398,048.69	0.20
		Base	12.370444	1,908,870.86	14.950000	2,306,919.55	398,048.69	0.20
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	24,487.000	Local	97.368588	2,384,264.61	239.460000	5,863,657.02	3,479,392.41	0.51
		Base	97.368588	2,384,264.61	239.460000	5,863,657.02	3,479,392.41	0.51
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	23,397.000	Local	74.395711	1,740,636.45	96.780000	2,264,361.66	523,725.21	0.20
		Base	74.395711	1,740,636.45	96.780000	2,264,361.66	523,725.21	0.20
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR							
	152,199.000	Local	16.878940	2,568,957.75	6.710000	1,021,255.29	-1,547,702.46	0.09
		Base	16.878940	2,568,957.75	6.710000	1,021,255.29	-1,547,702.46	0.09
48242W106	KBR INC COMMON STOCK USD.001							
	68,066.000	Local	25.523120	1,737,256.68	54.730000	3,725,252.18	1,987,995.50	0.32
		Base	25.523120	1,737,256.68	54.730000	3,725,252.18	1,987,995.50	0.32
48666K109	KB HOME COMMON STOCK USD1.0							
	41,585.000	Local	16.711705	694,956.24	32.380000	1,346,522.30	651,566.06	0.12
		Base	16.711705	694,956.24	32.380000	1,346,522.30	651,566.06	0.12
488401100	KEMPER CORP COMMON STOCK USD.1							
	29,046.000	Local	44.999778	1,307,063.55	56.540000	1,642,260.84	335,197.29	0.14
		Base	44.999778	1,307,063.55	56.540000	1,642,260.84	335,197.29	0.14
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	40,316.000	Local	29.398288	1,185,221.38	28.610000	1,153,440.76	-31,780.62	0.10
		Base	29.398288	1,185,221.38	28.610000	1,153,440.76	-31,780.62	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
49427F108	KILROY REALTY CORP REIT USD.01							
	50,968.000	Local	60.758477	3,096,738.08	76.420000	3,894,974.56	798,236.48	0.34
		Base	60.758477	3,096,738.08	76.420000	3,894,974.56	798,236.48	0.34
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,407.000	Local	200.374414	2,085,296.53	228.020000	2,373,004.14	287,707.61	0.21
		Base	200.374414	2,085,296.53	228.020000	2,373,004.14	287,707.61	0.21
497266106	KIRBY CORP COMMON STOCK USD.1							
	29,166.000	Local	54.256682	1,582,450.38	72.190000	2,105,493.54	523,043.16	0.18
		Base	54.256682	1,582,450.38	72.190000	2,105,493.54	523,043.16	0.18
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	106,265.000	Local	22.254270	2,364,850.00	22.770000	2,419,654.05	54,804.05	0.21
		Base	22.254270	2,364,850.00	22.770000	2,419,654.05	54,804.05	0.21
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	80,522.000	Local	43.178674	3,476,833.19	50.460000	4,063,140.12	586,306.93	0.35
		Base	43.178674	3,476,833.19	50.460000	4,063,140.12	586,306.93	0.35
500255104	KOHLS CORP COMMON STOCK USD.01							
	67,520.000	Local	19.688569	1,329,372.15	60.460000	4,082,259.20	2,752,887.05	0.35
		Base	19.688569	1,329,372.15	60.460000	4,082,259.20	2,752,887.05	0.35
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	87,001.000	Local	18.597235	1,617,978.01	13.120000	1,141,453.12	-476,524.89	0.10
		Base	18.597235	1,617,978.01	13.120000	1,141,453.12	-476,524.89	0.10
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	15,367.000	Local	126.535380	1,944,469.19	168.600000	2,590,876.20	646,407.01	0.22
		Base	126.535380	1,944,469.19	168.600000	2,590,876.20	646,407.01	0.22
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	42,125.000	Local	44.984374	1,894,966.76	116.180000	4,894,082.50	2,999,115.74	0.42
		Base	44.984374	1,894,966.76	116.180000	4,894,082.50	2,999,115.74	0.42
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,619.000	Local	80.008853	769,605.16	149.150000	1,434,673.85	665,068.69	0.12
		Base	80.008853	769,605.16	149.150000	1,434,673.85	665,068.69	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
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	18,289.000	Local	56.686643	1,036,742.02	150.830000	2,758,529.87	1,721,787.85	0.24
		Base	56.686643	1,036,742.02	150.830000	2,758,529.87	1,721,787.85	0.24
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	66,443.000	Local	57.680993	3,832,498.22	60.950000	4,049,700.85	217,202.63	0.35
		Base	57.680993	3,832,498.22	60.950000	4,049,700.85	217,202.63	0.35
521865204	LEAR CORP COMMON STOCK USD.01							
	28,968.000	Local	135.759455	3,932,679.88	142.590000	4,130,547.12	197,867.24	0.36
		Base	135.759455	3,932,679.88	142.590000	4,130,547.12	197,867.24	0.36
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	64,715.000	Local	40.770046	2,638,433.54	34.800000	2,252,082.00	-386,351.54	0.20
		Base	40.770046	2,638,433.54	34.800000	2,252,082.00	-386,351.54	0.20
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	16,336.000	Local	85.124907	1,390,600.48	257.860000	4,212,400.96	2,821,800.48	0.37
		Base	85.124907	1,390,600.48	257.860000	4,212,400.96	2,821,800.48	0.37
53223X107	LIFE STORAGE INC REIT USD.01							
	39,797.000	Local	74.086741	2,948,430.04	140.430000	5,588,692.71	2,640,262.67	0.49
		Base	74.086741	2,948,430.04	140.430000	5,588,692.71	2,640,262.67	0.49
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	28,650.000	Local	45.476463	1,302,900.67	137.810000	3,948,256.50	2,645,355.83	0.34
		Base	45.476463	1,302,900.67	137.810000	3,948,256.50	2,645,355.83	0.34
536797103	LITHIA MOTORS INC COMMON STOCK							
	2,446.000	Local	305.092547	746,256.37	300.120000	734,093.52	-12,162.85	0.06
		Base	305.092547	746,256.37	300.120000	734,093.52	-12,162.85	0.06
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,951.000	Local	157.153743	1,878,144.38	249.410000	2,980,698.91	1,102,554.53	0.26
		Base	157.153743	1,878,144.38	249.410000	2,980,698.91	1,102,554.53	0.26
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	33,039.000	Local	22.084047	729,634.83	37.390000	1,235,328.21	505,693.38	0.11
		Base	22.084047	729,634.83	37.390000	1,235,328.21	505,693.38	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
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	42,692.000	Local	12.751979	544,407.48	62.120000	2,652,027.04	2,107,619.56	0.23
		Base	12.751979	544,407.48	62.120000	2,652,027.04	2,107,619.56	0.23
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	35,031.000	Local	59.550578	2,086,116.29	97.600000	3,419,025.60	1,332,909.31	0.30
		Base	59.550578	2,086,116.29	97.600000	3,419,025.60	1,332,909.31	0.30
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	98,666.000	Local	21.633446	2,134,485.59	26.650000	2,629,448.90	494,963.31	0.23
		Base	21.633446	2,134,485.59	26.650000	2,629,448.90	494,963.31	0.23
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	155,427.000	Local	12.577733	1,954,919.38	13.550000	2,106,035.85	151,116.47	0.18
		Base	12.577733	1,954,919.38	13.550000	2,106,035.85	151,116.47	0.18
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	26,909.000	Local	103.456885	2,783,921.33	150.000000	4,036,350.00	1,252,428.67	0.35
		Base	103.456885	2,783,921.33	150.000000	4,036,350.00	1,252,428.67	0.35
553498106	MSA SAFETY INC COMMON STOCK							
	17,692.000	Local	53.073511	938,976.56	132.700000	2,347,728.40	1,408,751.84	0.20
		Base	53.073511	938,976.56	132.700000	2,347,728.40	1,408,751.84	0.20
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	22,871.000	Local	64.681146	1,479,322.50	85.210000	1,948,837.91	469,515.41	0.17
		Base	64.681146	1,479,322.50	85.210000	1,948,837.91	469,515.41	0.17
554382101	MACERICH CO/THE REIT USD.01							
	106,615.000	Local	21.735644	2,317,345.69	15.640000	1,667,458.60	-649,887.09	0.14
		Base	21.735644	2,317,345.69	15.640000	1,667,458.60	-649,887.09	0.14
55616P104	MACY S INC COMMON STOCK USD.01							
	145,205.000	Local	26.875500	3,902,456.98	24.360000	3,537,193.80	-365,263.18	0.31
		Base	26.875500	3,902,456.98	24.360000	3,537,193.80	-365,263.18	0.31
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	30,643.000	Local	59.792024	1,832,206.98	138.710000	4,250,490.53	2,418,283.55	0.37
		Base	59.792024	1,832,206.98	138.710000	4,250,490.53	2,418,283.55	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
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,317.000	Local	54.856935	1,443,669.97	93.920000	2,471,692.64	1,028,022.67	0.21
		Base	54.856935	1,443,669.97	93.920000	2,471,692.64	1,028,022.67	0.21
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,667.000	Local	112.902469	2,333,355.32	157.700000	3,259,185.90	925,830.58	0.28
		Base	112.902469	2,333,355.32	157.700000	3,259,185.90	925,830.58	0.28
574795100	MASIMO CORP COMMON STOCK USD.001							
	24,650.000	Local	111.762093	2,754,935.60	145.540000	3,587,561.00	832,625.40	0.31
		Base	111.762093	2,754,935.60	145.540000	3,587,561.00	832,625.40	0.31
576323109	MASTEC INC COMMON STOCK USD.1							
	28,554.000	Local	46.861462	1,338,082.18	87.100000	2,487,053.40	1,148,971.22	0.22
		Base	46.861462	1,338,082.18	87.100000	2,487,053.40	1,148,971.22	0.22
577081102	MATTEL INC COMMON STOCK USD1.0							
	169,986.000	Local	10.879680	1,849,393.31	22.210000	3,775,389.06	1,925,995.75	0.33
		Base	10.879680	1,849,393.31	22.210000	3,775,389.06	1,925,995.75	0.33
577933104	MAXIMUS INC COMMON STOCK							
	30,045.000	Local	63.720541	1,914,483.66	74.950000	2,251,872.75	337,389.09	0.20
		Base	63.720541	1,914,483.66	74.950000	2,251,872.75	337,389.09	0.20
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	289,574.000	Local	16.500957	4,778,248.10	21.140000	6,121,594.36	1,343,346.26	0.53
		Base	16.500957	4,778,248.10	21.140000	6,121,594.36	1,343,346.26	0.53
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,950.000	Local	114.043044	1,590,900.46	163.590000	2,282,080.50	691,180.04	0.20
		Base	114.043044	1,590,900.46	163.590000	2,282,080.50	691,180.04	0.20
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	27,537.000	Local	72.977544	2,009,582.63	64.450000	1,774,759.65	-234,822.98	0.15
		Base	72.977544	2,009,582.63	64.450000	1,774,759.65	-234,822.98	0.15
589400100	MERCURY GENERAL CORP COMMON STOCK							
	12,896.000	Local	43.722184	563,841.29	55.000000	709,280.00	145,438.71	0.06
		Base	43.722184	563,841.29	55.000000	709,280.00	145,438.71	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
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	26,990.000	Local	77.951411	2,103,908.59	163.940000	4,424,740.60	2,320,832.01	0.38
		Base	77.951411	2,103,908.59	163.940000	4,424,740.60	2,320,832.01	0.38
600544100	MILLERKNOLL INC COMMON STOCK USD.2							
	36,751.000	Local	27.600389	1,014,341.88	34.560000	1,270,114.56	255,772.68	0.11
		Base	27.600389	1,014,341.88	34.560000	1,270,114.56	255,772.68	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	16,154.000	Local	34.600474	558,936.05	66.150000	1,068,587.10	509,651.05	0.09
		Base	34.600474	558,936.05	66.150000	1,068,587.10	509,651.05	0.09
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	70,449.000	Local	24.687716	1,739,224.91	40.390000	2,845,435.11	1,106,210.20	0.25
		Base	24.687716	1,739,224.91	40.390000	2,845,435.11	1,106,210.20	0.25
626755102	MURPHY USA INC COMMON STOCK							
	11,131.000	Local	51.373750	571,841.21	199.960000	2,225,754.76	1,653,913.55	0.19
		Base	51.373750	571,841.21	199.960000	2,225,754.76	1,653,913.55	0.19
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	64,046.000	Local	19.627631	1,257,071.27	40.190000	2,574,008.74	1,316,937.47	0.22
		Base	19.627631	1,257,071.27	40.190000	2,574,008.74	1,316,937.47	0.22
62955J103	NOV INC COMMON STOCK USD.01							
	190,521.000	Local	12.204974	2,325,303.93	19.610000	3,736,116.81	1,410,812.88	0.32
		Base	12.204974	2,325,303.93	19.610000	3,736,116.81	1,410,812.88	0.32
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,369.000	Local	44.607492	1,979,189.82	68.700000	3,048,150.30	1,068,960.48	0.26
		Base	44.607492	1,979,189.82	68.700000	3,048,150.30	1,068,960.48	0.26
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	63,989.000	Local	29.504873	1,887,987.34	40.590000	2,597,313.51	709,326.17	0.23
		Base	29.504873	1,887,987.34	40.590000	2,597,313.51	709,326.17	0.23
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	85,218.000	Local	35.132593	2,993,929.30	44.940000	3,829,696.92	835,767.62	0.33
		Base	35.132593	2,993,929.30	44.940000	3,829,696.92	835,767.62	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	39,759.000	Local	47.651932	1,894,593.15	62.760000	2,495,274.84	600,681.69	0.22
		Base	47.651932	1,894,593.15	62.760000	2,495,274.84	600,681.69	0.22
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	74,721.000	Local	12.112188	905,034.80	17.040000	1,273,245.84	368,211.04	0.11
		Base	12.112188	905,034.80	17.040000	1,273,245.84	368,211.04	0.11
640491106	NEOGEN CORP COMMON STOCK USD.16							
	52,282.000	Local	34.688161	1,813,566.44	30.840000	1,612,376.88	-201,189.56	0.14
		Base	34.688161	1,813,566.44	30.840000	1,612,376.88	-201,189.56	0.14
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	46,030.000	Local	95.209911	4,382,512.20	93.750000	4,315,312.50	-67,199.70	0.37
		Base	95.209911	4,382,512.20	93.750000	4,315,312.50	-67,199.70	0.37
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	46,609.000	Local	35.347533	1,647,513.17	45.860000	2,137,488.74	489,975.57	0.19
		Base	35.347533	1,647,513.17	45.860000	2,137,488.74	489,975.57	0.19
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	225,626.000	Local	14.857219	3,352,174.87	10.720000	2,418,710.72	-933,464.15	0.21
		Base	14.857219	3,352,174.87	10.720000	2,418,710.72	-933,464.15	0.21
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	81,074.000	Local	20.427165	1,656,112.00	45.840000	3,716,432.16	2,060,320.16	0.32
		Base	20.427165	1,656,112.00	45.840000	3,716,432.16	2,060,320.16	0.32
651587107	NEWMARKET CORP COMMON STOCK							
	3,319.000	Local	210.146273	697,475.48	324.380000	1,076,617.22	379,141.74	0.09
		Base	210.146273	697,475.48	324.380000	1,076,617.22	379,141.74	0.09
655664100	NORDSTROM INC COMMON STOCK							
	54,109.000	Local	16.363845	885,431.28	27.110000	1,466,894.99	581,463.71	0.13
		Base	16.363845	885,431.28	27.110000	1,466,894.99	581,463.71	0.13
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	26,241.000	Local	60.846820	1,596,681.41	60.490000	1,587,318.09	-9,363.32	0.14
		Base	60.846820	1,596,681.41	60.490000	1,587,318.09	-9,363.32	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	24,174.000	51.021902	1,233,403.46	47.880000	1,157,451.12	-75,952.34	0.10
		Base		51.021902	1,233,403.46	47.880000	1,157,451.12	-75,952.34	0.10
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,102.000	66.284287	1,663,868.17	56.700000	1,423,283.40	-240,584.77	0.12
		Base		66.284287	1,663,868.17	56.700000	1,423,283.40	-240,584.77	0.12
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	97,125.000	23.680996	2,300,016.76	40.780000	3,960,757.50	1,660,740.74	0.34
		Base		23.680996	2,300,016.76	40.780000	3,960,757.50	1,660,740.74	0.34
67098H104	O I GLASS INC COMMON STOCK								
		Local	74,442.000	14.254322	1,061,120.21	13.180000	981,145.56	-79,974.65	0.09
		Base		14.254322	1,061,120.21	13.180000	981,145.56	-79,974.65	0.09
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	141,206.000	16.501786	2,330,151.24	16.380000	2,312,954.28	-17,196.96	0.20
		Base		16.501786	2,330,151.24	16.380000	2,312,954.28	-17,196.96	0.20
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	138,534.000	16.476827	2,282,600.70	25.870000	3,583,874.58	1,301,273.88	0.31
		Base		16.476827	2,282,600.70	25.870000	3,583,874.58	1,301,273.88	0.31
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	68,471.000	18.420151	1,261,246.13	52.280000	3,579,663.88	2,318,417.75	0.31
		Base		18.420151	1,261,246.13	52.280000	3,579,663.88	2,318,417.75	0.31
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	28,484.000	70.144714	1,998,002.03	42.960000	1,223,672.64	-774,329.39	0.11
		Base		70.144714	1,998,002.03	42.960000	1,223,672.64	-774,329.39	0.11
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	115,950.000	30.116078	3,491,959.19	31.160000	3,613,002.00	121,042.81	0.31
		Base		30.116078	3,491,959.19	31.160000	3,613,002.00	121,042.81	0.31
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,001.000	45.940226	1,194,491.81	88.240000	2,294,328.24	1,099,836.43	0.20
		Base		45.940226	1,194,491.81	88.240000	2,294,328.24	1,099,836.43	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
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	67,202.000	Local	28.424205	1,910,163.40	28.560000	1,919,289.12	9,125.72	0.17
		Base	28.424205	1,910,163.40	28.560000	1,919,289.12	9,125.72	0.17
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	32,316.000	Local	42.757311	1,381,745.27	100.650000	3,252,605.40	1,870,860.13	0.28
		Base	42.757311	1,381,745.27	100.650000	3,252,605.40	1,870,860.13	0.28
690742101	OWENS CORNING COMMON STOCK USD.001							
	48,756.000	Local	58.961763	2,874,739.71	91.500000	4,461,174.00	1,586,434.29	0.39
		Base	58.961763	2,874,739.71	91.500000	4,461,174.00	1,586,434.29	0.39
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,647.000	Local	22.492616	936,749.97	47.670000	1,985,312.49	1,048,562.52	0.17
		Base	22.492616	936,749.97	47.670000	1,985,312.49	1,048,562.52	0.17
69360J107	PS BUSINESS PARKS INC/MD REIT USD.01							
	9,758.000	Local	149.581402	1,459,615.32	168.080000	1,640,124.64	180,509.32	0.14
		Base	149.581402	1,459,615.32	168.080000	1,640,124.64	180,509.32	0.14
695263103	PACWEST BANCORP COMMON STOCK							
	58,023.000	Local	40.808085	2,367,807.49	43.130000	2,502,531.99	134,724.50	0.22
		Base	40.808085	2,367,807.49	43.130000	2,502,531.99	134,724.50	0.22
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	15,703.000	Local	83.031263	1,303,839.92	105.280000	1,653,211.84	349,371.92	0.14
		Base	83.031263	1,303,839.92	105.280000	1,653,211.84	349,371.92	0.14
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	114,740.000	Local	22.610844	2,594,368.20	19.530000	2,240,872.20	-353,496.00	0.19
		Base	22.610844	2,594,368.20	19.530000	2,240,872.20	-353,496.00	0.19
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	42,102.000	Local	22.091082	930,078.74	32.370000	1,362,841.74	432,763.00	0.12
		Base	22.091082	930,078.74	32.370000	1,362,841.74	432,763.00	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	19,252.000	Local	143.641023	2,765,376.97	205.770000	3,961,484.04	1,196,107.07	0.34
		Base	143.641023	2,765,376.97	205.770000	3,961,484.04	1,196,107.07	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	112,967.000	Local	31.087115	3,511,818.10	24.480000	2,765,432.16	-746,385.94	0.24
		Base	31.087115	3,511,818.10	24.480000	2,765,432.16	-746,385.94	0.24
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	17,039.000	Local	145.327312	2,476,232.07	222.130000	3,784,873.07	1,308,641.00	0.33
		Base	145.327312	2,476,232.07	222.130000	3,784,873.07	1,308,641.00	0.33
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	75,110.000	Local	45.642460	3,428,205.18	50.910000	3,823,850.10	395,644.92	0.33
		Base	45.642460	3,428,205.18	50.910000	3,823,850.10	395,644.92	0.33
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	106,884.000	Local	17.004323	1,817,490.10	17.540000	1,874,745.36	57,255.26	0.16
		Base	17.004323	1,817,490.10	17.540000	1,874,745.36	57,255.26	0.16
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,646.000	Local	29.310396	693,073.63	25.100000	593,514.60	-99,559.03	0.05
		Base	29.310396	693,073.63	25.100000	593,514.60	-99,559.03	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	36,941.000	Local	61.358854	2,266,657.43	92.080000	3,401,527.28	1,134,869.85	0.30
		Base	61.358854	2,266,657.43	92.080000	3,401,527.28	1,134,869.85	0.30
731068102	POLARIS INC COMMON STOCK USD.01							
	27,676.000	Local	61.833731	1,711,310.33	105.320000	2,914,836.32	1,203,525.99	0.25
		Base	61.833731	1,711,310.33	105.320000	2,914,836.32	1,203,525.99	0.25
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	27,613.000	Local	36.160675	998,504.73	69.260000	1,912,476.38	913,971.65	0.17
		Base	36.160675	998,504.73	69.260000	1,912,476.38	913,971.65	0.17
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	36,259.000	Local	39.482776	1,431,605.97	52.730000	1,911,937.07	480,331.10	0.17
		Base	39.482776	1,431,605.97	52.730000	1,911,937.07	480,331.10	0.17
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	28,704.000	Local	93.145000	2,673,634.08	92.680000	2,660,286.72	-13,347.36	0.23
		Base	93.145000	2,673,634.08	92.680000	2,660,286.72	-13,347.36	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
74164M108	PRIMERICA INC COMMON STOCK							
	19,161.000	Local	49.931372	956,735.01	136.820000	2,621,608.02	1,664,873.01	0.23
		Base	49.931372	956,735.01	136.820000	2,621,608.02	1,664,873.01	0.23
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	27,520.000	Local	22.685867	624,315.05	28.770000	791,750.40	167,435.35	0.07
		Base	22.685867	624,315.05	28.770000	791,750.40	167,435.35	0.07
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	33,785.000	Local	59.035047	1,994,499.05	51.400000	1,736,549.00	-257,950.05	0.15
		Base	59.035047	1,994,499.05	51.400000	1,736,549.00	-257,950.05	0.15
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	44,721.000	Local	54.060208	2,417,626.55	69.380000	3,102,742.98	685,116.43	0.27
		Base	54.060208	2,417,626.55	69.380000	3,102,742.98	685,116.43	0.27
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,200.000	Local	102.602068	1,662,153.50	142.410000	2,307,042.00	644,888.50	0.20
		Base	102.602068	1,662,153.50	142.410000	2,307,042.00	644,888.50	0.20
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	18,401.000	Local	200.549155	3,690,305.00	112.460000	2,069,376.46	-1,620,928.54	0.18
		Base	200.549155	3,690,305.00	112.460000	2,069,376.46	-1,620,928.54	0.18
749397105	R1 RCM INC COMMON STOCK USD.01							
	64,798.000	Local	23.180531	1,502,052.03	26.760000	1,733,994.48	231,942.45	0.15
		Base	23.180531	1,502,052.03	26.760000	1,733,994.48	231,942.45	0.15
749607107	RLI CORP COMMON STOCK USD1.0							
	466.000	Local	97.827489	45,587.61	110.630000	51,553.58	5,965.97	0.00
		Base	97.827489	45,587.61	110.630000	51,553.58	5,965.97	0.00
74967X103	RH COMMON STOCK USD.0001							
	674.000	Local	543.558027	366,358.11	326.090000	219,784.66	-146,573.45	0.02
		Base	543.558027	366,358.11	326.090000	219,784.66	-146,573.45	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	62,919.000	Local	34.038278	2,141,654.39	81.440000	5,124,123.36	2,982,468.97	0.44
		Base	34.038278	2,141,654.39	81.440000	5,124,123.36	2,982,468.97	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
754907103	RAYONIER INC REIT							
	70,535.000	Local	24.777644	1,747,691.12	41.120000	2,900,399.20	1,152,708.08	0.25
		Base	24.777644	1,747,691.12	41.120000	2,900,399.20	1,152,708.08	0.25
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	32,877.000	Local	108.461971	3,565,904.22	148.780000	4,891,440.06	1,325,535.84	0.42
		Base	108.461971	3,565,904.22	148.780000	4,891,440.06	1,325,535.84	0.42
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	32,591.000	Local	63.146160	2,057,996.49	109.460000	3,567,410.86	1,509,414.37	0.31
		Base	63.146160	2,057,996.49	109.460000	3,567,410.86	1,509,414.37	0.31
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	30,400.000	Local	50.812877	1,544,711.47	183.350000	5,573,840.00	4,029,128.53	0.48
		Base	50.812877	1,544,711.47	183.350000	5,573,840.00	4,029,128.53	0.48
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,948.000	Local	87.844254	2,191,538.46	188.090000	4,692,469.32	2,500,930.86	0.41
		Base	87.844254	2,191,538.46	188.090000	4,692,469.32	2,500,930.86	0.41
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	77,759.000	Local	51.975763	4,041,583.38	74.590000	5,800,043.81	1,758,460.43	0.50
		Base	51.975763	4,041,583.38	74.590000	5,800,043.81	1,758,460.43	0.50
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	31,847.000	Local	81.780766	2,604,472.07	141.280000	4,499,344.16	1,894,872.09	0.39
		Base	81.780766	2,604,472.07	141.280000	4,499,344.16	1,894,872.09	0.39
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	26,052.000	Local	65.301243	1,701,227.98	79.330000	2,066,705.16	365,477.18	0.18
		Base	65.301243	1,701,227.98	79.330000	2,066,705.16	365,477.18	0.18
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	51,053.000	Local	31.251895	1,595,503.00	60.210000	3,073,901.13	1,478,398.13	0.27
		Base	31.251895	1,595,503.00	60.210000	3,073,901.13	1,478,398.13	0.27
78440X887	SL GREEN REALTY CORP REIT USD.01							
	32,031.000	Local	75.599873	2,421,539.52	81.180000	2,600,276.58	178,737.06	0.23
		Base	75.599873	2,421,539.52	81.180000	2,600,276.58	178,737.06	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
78442P106	SLM CORP COMMON STOCK USD.2							
	135,322.000	Local	9.375177	1,268,667.75	18.360000	2,484,511.92	1,215,844.17	0.22
		Base	9.375177	1,268,667.75	18.360000	2,484,511.92	1,215,844.17	0.22
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	14,458.000	Local	420.826659	6,084,311.84	490.450000	7,090,926.10	1,006,614.26	0.62
		Base	420.826659	6,084,311.84	490.450000	7,090,926.10	1,006,614.26	0.62
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	110,953.000	Local	22.329510	2,477,526.17	14.890000	1,652,090.17	-825,436.00	0.14
		Base	22.329510	2,477,526.17	14.890000	1,652,090.17	-825,436.00	0.14
78573M104	SABRE CORP COMMON STOCK USD.01							
	156,932.000	Local	19.841208	3,113,720.46	11.430000	1,793,732.76	-1,319,987.70	0.16
		Base	19.841208	3,113,720.46	11.430000	1,793,732.76	-1,319,987.70	0.16
78709Y105	SAIA INC COMMON STOCK USD.001							
	12,779.000	Local	350.334874	4,476,929.36	243.820000	3,115,775.78	-1,361,153.58	0.27
		Base	350.334874	4,476,929.36	243.820000	3,115,775.78	-1,361,153.58	0.27
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	45,252.000	Local	44.020345	1,992,008.66	51.180000	2,315,997.36	323,988.70	0.20
		Base	44.020345	1,992,008.66	51.180000	2,315,997.36	323,988.70	0.20
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	10,293.000	Local	157.500154	1,621,149.09	187.490000	1,929,834.57	308,685.48	0.17
		Base	157.500154	1,621,149.09	187.490000	1,929,834.57	308,685.48	0.17
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	27,628.000	Local	56.265726	1,554,509.48	92.170000	2,546,472.76	991,963.28	0.22
		Base	56.265726	1,554,509.48	92.170000	2,546,472.76	991,963.28	0.22
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	46,828.000	Local	52.905488	2,477,458.20	58.750000	2,751,145.00	273,686.80	0.24
		Base	52.905488	2,477,458.20	58.750000	2,751,145.00	273,686.80	0.24
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	19,688.000	Local	62.070348	1,222,041.02	122.960000	2,420,836.48	1,198,795.46	0.21
		Base	62.070348	1,222,041.02	122.960000	2,420,836.48	1,198,795.46	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	29,209.000	71.255923	2,081,314.26	89.360000	2,610,116.24	528,801.98	0.23
		Base		71.255923	2,081,314.26	89.360000	2,610,116.24	528,801.98	0.23
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,265.000	51.738786	1,617,613.15	69.340000	2,167,915.10	550,301.95	0.19
		Base		51.738786	1,617,613.15	69.340000	2,167,915.10	550,301.95	0.19
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,391.000	35.492162	723,720.68	83.950000	1,711,824.45	988,103.77	0.15
		Base		35.492162	723,720.68	83.950000	1,711,824.45	988,103.77	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	80,015.000	16.590208	1,327,465.51	65.820000	5,266,587.30	3,939,121.79	0.46
		Base		16.590208	1,327,465.51	65.820000	5,266,587.30	3,939,121.79	0.46
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	18,534.000	57.307530	1,062,137.77	150.200000	2,783,806.80	1,721,669.03	0.24
		Base		57.307530	1,062,137.77	150.200000	2,783,806.80	1,721,669.03	0.24
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	40,714.000	21.006673	855,265.70	46.230000	1,882,208.22	1,026,942.52	0.16
		Base		21.006673	855,265.70	46.230000	1,882,208.22	1,026,942.52	0.16
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	21,077.000	90.727517	1,912,263.87	109.040000	2,298,236.08	385,972.21	0.20
		Base		90.727517	1,912,263.87	109.040000	2,298,236.08	385,972.21	0.20
82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	7,272.000	293.156881	2,131,836.84	247.820000	1,802,147.04	-329,689.80	0.16
		Base		293.156881	2,131,836.84	247.820000	1,802,147.04	-329,689.80	0.16
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	37,547.000	54.188133	2,034,601.82	43.500000	1,633,294.50	-401,307.32	0.14
		Base		54.188133	2,034,601.82	43.500000	1,633,294.50	-401,307.32	0.14
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	65,455.000	35.541387	2,326,361.50	40.760000	2,667,945.80	341,584.30	0.23
		Base		35.541387	2,326,361.50	40.760000	2,667,945.80	341,584.30	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
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	47,708.000	Local	35.526635	1,694,904.69	62.560000	2,984,612.48	1,289,707.79	0.26
		Base	35.526635	1,694,904.69	62.560000	2,984,612.48	1,289,707.79	0.26
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	29,299.000	Local	77.017576	2,256,537.95	78.290000	2,293,818.71	37,280.76	0.20
		Base	77.017576	2,256,537.95	78.290000	2,293,818.71	37,280.76	0.20
84857L101	SPIRE INC COMMON STOCK USD1.0							
	25,109.000	Local	77.166134	1,937,564.45	71.760000	1,801,821.84	-135,742.61	0.16
		Base	77.166134	1,937,564.45	71.760000	1,801,821.84	-135,742.61	0.16
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	61,960.000	Local	43.720171	2,708,901.80	46.020000	2,851,399.20	142,497.40	0.25
		Base	43.720171	2,708,901.80	46.020000	2,851,399.20	142,497.40	0.25
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	54,468.000	Local	21.441510	1,167,876.14	31.980000	1,741,886.64	574,010.50	0.15
		Base	21.441510	1,167,876.14	31.980000	1,741,886.64	574,010.50	0.15
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	23,096.000	Local	112.439459	2,596,901.74	79.910000	1,845,601.36	-751,300.38	0.16
		Base	112.439459	2,596,901.74	79.910000	1,845,601.36	-751,300.38	0.16
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	91,474.000	Local	16.760601	1,533,159.21	83.430000	7,631,675.82	6,098,516.61	0.66
		Base	16.760601	1,533,159.21	83.430000	7,631,675.82	6,098,516.61	0.66
858912108	STERICYCLE INC COMMON STOCK USD.01							
	44,572.000	Local	48.650614	2,168,455.16	58.920000	2,626,182.24	457,727.08	0.23
		Base	48.650614	2,168,455.16	58.920000	2,626,182.24	457,727.08	0.23
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	50,703.000	Local	33.256813	1,686,220.18	67.900000	3,442,733.70	1,756,513.52	0.30
		Base	33.256813	1,686,220.18	67.900000	3,442,733.70	1,756,513.52	0.30
862121100	STORE CAPITAL CORP REIT USD.01							
	119,071.000	Local	23.686446	2,820,368.76	29.230000	3,480,445.33	660,076.57	0.30
		Base	23.686446	2,820,368.76	29.230000	3,480,445.33	660,076.57	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
867652406	SUNPOWER CORP COMMON STOCK USD.001							
	40,288.000	Local	30.268344	1,219,451.04	21.480000	865,386.24	-354,064.80	0.08
		Base	30.268344	1,219,451.04	21.480000	865,386.24	-354,064.80	0.08
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	100,439.000	Local	64.189886	6,447,167.96	30.370000	3,050,332.43	-3,396,835.53	0.26
		Base	64.189886	6,447,167.96	30.370000	3,050,332.43	-3,396,835.53	0.26
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	19,177.000	Local	101.222615	1,941,146.08	199.500000	3,825,811.50	1,884,665.42	0.33
		Base	101.222615	1,941,146.08	199.500000	3,825,811.50	1,884,665.42	0.33
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	70,359.000	Local	24.477422	1,722,206.96	49.000000	3,447,591.00	1,725,384.04	0.30
		Base	24.477422	1,722,206.96	49.000000	3,447,591.00	1,725,384.04	0.30
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	20,111.000	Local	47.430475	953,874.28	103.210000	2,075,656.31	1,121,782.03	0.18
		Base	47.430475	953,874.28	103.210000	2,075,656.31	1,121,782.03	0.18
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	50,311.000	Local	58.139486	2,925,055.66	80.950000	4,072,675.45	1,147,619.79	0.35
		Base	58.139486	2,925,055.66	80.950000	4,072,675.45	1,147,619.79	0.35
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	53,924.000	Local	14.219437	766,768.93	20.080000	1,082,793.92	316,024.99	0.09
		Base	14.219437	766,768.93	20.080000	1,082,793.92	316,024.99	0.09
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	30,826.000	Local	133.773483	4,123,701.39	116.290000	3,584,755.54	-538,945.85	0.31
		Base	133.773483	4,123,701.39	116.290000	3,584,755.54	-538,945.85	0.31
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	111,097.000	Local	45.716073	5,078,918.51	75.470000	8,384,490.59	3,305,572.08	0.73
		Base	45.716073	5,078,918.51	75.470000	8,384,490.59	3,305,572.08	0.73
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	59,627.000	Local	24.475851	1,459,421.56	27.220000	1,623,046.94	163,625.38	0.14
		Base	24.475851	1,459,421.56	27.220000	1,623,046.94	163,625.38	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
87901J105	TEGNA INC COMMON STOCK USD1.0							
	107,366.000	Local	14.377249	1,543,627.75	22.400000	2,404,998.40	861,370.65	0.21
		Base	14.377249	1,543,627.75	22.400000	2,404,998.40	861,370.65	0.21
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	93,406.000	Local	15.749828	1,471,128.40	27.920000	2,607,895.52	1,136,767.12	0.23
		Base	15.749828	1,471,128.40	27.920000	2,607,895.52	1,136,767.12	0.23
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	51,978.000	Local	29.264436	1,521,106.86	85.960000	4,468,028.88	2,946,922.02	0.39
		Base	29.264436	1,521,106.86	85.960000	4,468,028.88	2,946,922.02	0.39
88076W103	TERADATA CORP COMMON STOCK USD.01							
	52,644.000	Local	29.155201	1,534,846.41	49.290000	2,594,822.76	1,059,976.35	0.23
		Base	29.155201	1,534,846.41	49.290000	2,594,822.76	1,059,976.35	0.23
880779103	TEREX CORP COMMON STOCK USD.01							
	33,867.000	Local	23.034995	780,126.17	35.660000	1,207,697.22	427,571.05	0.10
		Base	23.034995	780,126.17	35.660000	1,207,697.22	427,571.05	0.10
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	26,200.000	Local	80.084529	2,098,214.66	164.940000	4,321,428.00	2,223,213.34	0.38
		Base	80.084529	2,098,214.66	164.940000	4,321,428.00	2,223,213.34	0.38
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	24,564.000	Local	72.655891	1,784,719.30	57.310000	1,407,762.84	-376,956.46	0.12
		Base	72.655891	1,784,719.30	57.310000	1,407,762.84	-376,956.46	0.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	33,792.000	Local	48.902213	1,652,503.57	83.730000	2,829,404.16	1,176,900.59	0.25
		Base	48.902213	1,652,503.57	83.730000	2,829,404.16	1,176,900.59	0.25
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	26,986.000	Local	44.286427	1,195,113.51	78.700000	2,123,798.20	928,684.69	0.18
		Base	44.286427	1,195,113.51	78.700000	2,123,798.20	928,684.69	0.18
887389104	TIMKEN CO COMMON STOCK							
	33,495.000	Local	29.539954	989,440.77	60.700000	2,033,146.50	1,043,705.73	0.18
		Base	29.539954	989,440.77	60.700000	2,033,146.50	1,043,705.73	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
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	54,522.000	Local	29.384903	1,602,123.66	47.020000	2,563,624.44	961,500.78	0.22
		Base	29.384903	1,602,123.66	47.020000	2,563,624.44	961,500.78	0.22
89055F103	TOPBUILD CORP COMMON STOCK							
	15,975.000	Local	120.845059	1,930,499.81	181.390000	2,897,705.25	967,205.44	0.25
		Base	120.845059	1,930,499.81	181.390000	2,897,705.25	967,205.44	0.25
891092108	TORO CO COMMON STOCK USD1.0							
	50,902.000	Local	42.658617	2,171,408.93	85.490000	4,351,611.98	2,180,203.05	0.38
		Base	42.658617	2,171,408.93	85.490000	4,351,611.98	2,180,203.05	0.38
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	41,872.000	Local	43.462147	1,819,847.04	57.940000	2,426,063.68	606,216.64	0.21
		Base	43.462147	1,819,847.04	57.940000	2,426,063.68	606,216.64	0.21
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	55,855.000	Local	33.954975	1,896,555.15	65.330000	3,649,007.15	1,752,452.00	0.32
		Base	33.954975	1,896,555.15	65.330000	3,649,007.15	1,752,452.00	0.32
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	39,686.000	Local	11.855087	470,480.99	34.360000	1,363,610.96	893,129.97	0.12
		Base	11.855087	470,480.99	34.360000	1,363,610.96	893,129.97	0.12
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	48,060.000	Local	29.102144	1,398,649.02	27.120000	1,303,387.20	-95,261.82	0.11
		Base	29.102144	1,398,649.02	27.120000	1,303,387.20	-95,261.82	0.11
902104108	II VI INC COMMON STOCK							
	51,593.000	Local	35.197416	1,815,940.26	72.490000	3,739,976.57	1,924,036.31	0.32
		Base	35.197416	1,815,940.26	72.490000	3,739,976.57	1,924,036.31	0.32
902681105	UGI CORP COMMON STOCK							
	101,797.000	Local	27.132322	2,761,988.96	36.220000	3,687,087.34	925,098.38	0.32
		Base	27.132322	2,761,988.96	36.220000	3,687,087.34	925,098.38	0.32
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	20,914.000	Local	73.767002	1,542,763.09	97.160000	2,032,004.24	489,241.15	0.18
		Base	73.767002	1,542,763.09	97.160000	2,032,004.24	489,241.15	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
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	105,107.000	Local	17.368504	1,825,551.33	18.860000	1,982,318.02	156,766.69	0.17
		Base	17.368504	1,825,551.33	18.860000	1,982,318.02	156,766.69	0.17
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	66,178.000	Local	36.283419	2,401,164.08	34.880000	2,308,288.64	-92,875.44	0.20
		Base	36.283419	2,401,164.08	34.880000	2,308,288.64	-92,875.44	0.20
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	126,604.000	Local	22.435689	2,840,448.00	37.740000	4,778,034.96	1,937,586.96	0.41
		Base	22.435689	2,840,448.00	37.740000	4,778,034.96	1,937,586.96	0.41
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	21,852.000	Local	71.950641	1,572,265.40	179.410000	3,920,467.32	2,348,201.92	0.34
		Base	71.950641	1,572,265.40	179.410000	3,920,467.32	2,348,201.92	0.34
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	82,949.000	Local	16.802829	1,393,777.90	32.140000	2,665,980.86	1,272,202.96	0.23
		Base	16.802829	1,393,777.90	32.140000	2,665,980.86	1,272,202.96	0.23
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	21,036.000	Local	105.788389	2,225,364.56	166.950000	3,511,960.20	1,286,595.64	0.30
		Base	105.788389	2,225,364.56	166.950000	3,511,960.20	1,286,595.64	0.30
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	99,201.000	Local	25.543584	2,533,949.08	31.510000	3,125,823.51	591,874.43	0.27
		Base	25.543584	2,533,949.08	31.510000	3,125,823.51	591,874.43	0.27
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	31,821.000	Local	23.209192	738,539.71	25.110000	799,025.31	60,485.60	0.07
		Base	23.209192	738,539.71	25.110000	799,025.31	60,485.60	0.07
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	204,481.000	Local	10.686287	2,185,142.65	13.020000	2,662,342.62	477,199.97	0.23
		Base	10.686287	2,185,142.65	13.020000	2,662,342.62	477,199.97	0.23
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,298.000	Local	101.793197	1,048,266.34	238.600000	2,457,102.80	1,408,836.46	0.21
		Base	101.793197	1,048,266.34	238.600000	2,457,102.80	1,408,836.46	0.21

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92047W101	VALVOLINE INC COMMON STOCK USD.01							
	87,024.000	Local	12.801363	1,114,025.80	31.560000	2,746,477.44	1,632,451.64	0.24
		Base	12.801363	1,114,025.80	31.560000	2,746,477.44	1,632,451.64	0.24
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
	36,000.000	Local	182.732900	6,578,384.40	181.810000	6,545,160.00	-33,224.40	0.57
		Base	182.732900	6,578,384.40	181.810000	6,545,160.00	-33,224.40	0.57
92552V100	VIASAT INC COMMON STOCK USD.0001							
	36,096.000	Local	65.169610	2,352,362.25	48.800000	1,761,484.80	-590,877.45	0.15
		Base	65.169610	2,352,362.25	48.800000	1,761,484.80	-590,877.45	0.15
925815102	VICOR CORP COMMON STOCK USD.01							
	10,406.000	Local	126.286375	1,314,136.02	70.550000	734,143.30	-579,992.72	0.06
		Base	126.286375	1,314,136.02	70.550000	734,143.30	-579,992.72	0.06
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	35,248.000	Local	58.859552	2,074,681.48	51.360000	1,810,337.28	-264,344.20	0.16
		Base	58.859552	2,074,681.48	51.360000	1,810,337.28	-264,344.20	0.16
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	64,391.000	Local	10.792115	694,915.07	19.600000	1,262,063.60	567,148.53	0.11
		Base	10.792115	694,915.07	19.600000	1,262,063.60	567,148.53	0.11
92839U206	VISTEON CORP COMMON STOCK							
	13,584.000	Local	119.178528	1,618,921.13	109.130000	1,482,421.92	-136,499.21	0.13
		Base	119.178528	1,618,921.13	109.130000	1,482,421.92	-136,499.21	0.13
928881101	VONTIER CORP COMMON STOCK USD.0001							
	82,028.000	Local	31.139626	2,554,321.25	25.390000	2,082,690.92	-471,630.33	0.18
		Base	31.139626	2,554,321.25	25.390000	2,082,690.92	-471,630.33	0.18
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	52,402.000	Local	66.618400	3,490,937.40	66.350000	3,476,872.70	-14,064.70	0.30
		Base	66.618400	3,490,937.40	66.350000	3,476,872.70	-14,064.70	0.30
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	31,647.000	Local	19.423982	614,710.76	32.820000	1,038,654.54	423,943.78	0.09
		Base	19.423982	614,710.76	32.820000	1,038,654.54	423,943.78	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
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	16,024.000	102.803383	1,647,321.41	304.640000	4,881,551.36	3,234,229.95	0.42
		Base		102.803383	1,647,321.41	304.640000	4,881,551.36	3,234,229.95	0.42
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	13,371.000	153.440000	2,051,646.24	139.590000	1,866,457.89	-185,188.35	0.16
		Base		153.440000	2,051,646.24	139.590000	1,866,457.89	-185,188.35	0.16
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	87,244.000	37.373495	3,260,613.16	56.120000	4,896,133.28	1,635,520.12	0.43
		Base		37.373495	3,260,613.16	56.120000	4,896,133.28	1,635,520.12	0.43
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	85,641.000	8.311340	711,791.44	21.970000	1,881,532.77	1,169,741.33	0.16
		Base		8.311340	711,791.44	21.970000	1,881,532.77	1,169,741.33	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	29,048.000	30.625021	889,595.61	41.000000	1,190,968.00	301,372.39	0.10
		Base		30.625021	889,595.61	41.000000	1,190,968.00	301,372.39	0.10
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	191,072.000	18.090400	3,456,568.91	18.740000	3,580,689.28	124,120.37	0.31
		Base		18.090400	3,456,568.91	18.740000	3,580,689.28	124,120.37	0.31
96208T104	WEX INC COMMON STOCK USD.01								
		Local	21,746.000	96.680822	2,102,421.16	178.450000	3,880,573.70	1,778,152.54	0.34
		Base		96.680822	2,102,421.16	178.450000	3,880,573.70	1,778,152.54	0.34
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	21,126.000	43.177175	912,160.99	53.030000	1,120,311.78	208,150.79	0.10
		Base		43.177175	912,160.99	53.030000	1,120,311.78	208,150.79	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	35,398.000	38.154943	1,350,608.68	145.000000	5,132,710.00	3,782,101.32	0.45
		Base		38.154943	1,350,608.68	145.000000	5,132,710.00	3,782,101.32	0.45
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	14,472.000	139.088948	2,012,895.26	117.350000	1,698,289.20	-314,606.06	0.15
		Base		139.088948	2,012,895.26	117.350000	1,698,289.20	-314,606.06	0.15

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97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	27,660.000	Local	68.353198	1,890,649.45	92.930000	2,570,443.80	679,794.35	0.22
		Base	68.353198	1,890,649.45	92.930000	2,570,443.80	679,794.35	0.22
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	59,959.000	Local	44.821695	2,687,463.99	113.860000	6,826,931.74	4,139,467.75	0.59
		Base	44.821695	2,687,463.99	113.860000	6,826,931.74	4,139,467.75	0.59
980745103	WOODWARD INC COMMON STOCK USD.00292							
	30,603.000	Local	48.109009	1,472,280.00	124.910000	3,822,620.73	2,350,340.73	0.33
		Base	48.109009	1,472,280.00	124.910000	3,822,620.73	2,350,340.73	0.33
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	21,235.000	Local	72.396680	1,537,343.50	62.440000	1,325,913.40	-211,430.10	0.12
		Base	72.396680	1,537,343.50	62.440000	1,325,913.40	-211,430.10	0.12
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	15,816.000	Local	20.269120	320,576.40	51.410000	813,100.56	492,524.16	0.07
		Base	20.269120	320,576.40	51.410000	813,100.56	492,524.16	0.07
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	45,210.000	Local	56.760743	2,566,153.17	84.690000	3,828,834.90	1,262,681.73	0.33
		Base	56.760743	2,566,153.17	84.690000	3,828,834.90	1,262,681.73	0.33
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	47,866.000	Local	39.842298	1,907,091.43	72.800000	3,484,644.80	1,577,553.37	0.30
		Base	39.842298	1,907,091.43	72.800000	3,484,644.80	1,577,553.37	0.30
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	59,550.000	Local	25.019522	1,489,912.51	20.170000	1,201,123.50	-288,789.01	0.10
		Base	25.019522	1,489,912.51	20.170000	1,201,123.50	-288,789.01	0.10
985817105	YELP INC COMMON STOCK USD.000001							
	33,302.000	Local	32.687224	1,088,549.93	34.110000	1,135,931.22	47,381.29	0.10
		Base	32.687224	1,088,549.93	34.110000	1,135,931.22	47,381.29	0.10
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	42,524.000	Local	77.553963	3,297,904.73	59.980000	2,550,589.52	-747,315.21	0.22
		Base	77.553963	3,297,904.73	59.980000	2,550,589.52	-747,315.21	0.22

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G0084W101	ADIENT PLC COMMON STOCK USD.001							
	45,981.000	Local	37.713053	1,734,083.88	40.770000	1,874,645.37	140,561.49	0.16
		Base	37.713053	1,734,083.88	40.770000	1,874,645.37	140,561.49	0.16
G14838109	MIMECAST LTD COMMON STOCK USD.01							
	30,209.000	Local	78.549845	2,372,912.26	79.560000	2,403,428.04	30,515.78	0.21
		Base	78.549845	2,372,912.26	79.560000	2,403,428.04	30,515.78	0.21
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	71,623.000	Local	43.717535	3,131,181.03	51.390000	3,680,705.97	549,524.94	0.32
		Base	43.717535	3,131,181.03	51.390000	3,680,705.97	549,524.94	0.32
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	53,582.000	Local	35.364086	1,894,878.46	41.210000	2,208,114.22	313,235.76	0.19
		Base	35.364086	1,894,878.46	41.210000	2,208,114.22	313,235.76	0.19
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	82,731.000	Local	45.159448	3,736,086.32	43.510000	3,599,625.81	-136,460.51	0.31
		Base	45.159448	3,736,086.32	43.510000	3,599,625.81	-136,460.51	0.31
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,711.000	Local	113.752216	1,332,152.20	195.840000	2,293,482.24	961,330.04	0.20
		Base	113.752216	1,332,152.20	195.840000	2,293,482.24	961,330.04	0.20
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	82,021.000	Local	26.705944	2,190,448.21	35.020000	2,872,375.42	681,927.21	0.25
		Base	26.705944	2,190,448.21	35.020000	2,872,375.42	681,927.21	0.25
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	29,825.000	Local	143.469134	4,278,966.93	155.670000	4,642,857.75	363,890.82	0.40
		Base	143.469134	4,278,966.93	155.670000	4,642,857.75	363,890.82	0.40
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	25,825.000	Local	72.069596	1,861,197.32	81.830000	2,113,259.75	252,062.43	0.18
		Base	72.069596	1,861,197.32	81.830000	2,113,259.75	252,062.43	0.18
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	81,629.000	Local	24.830853	2,026,917.73	34.780000	2,839,056.62	812,138.89	0.25
		Base	24.830853	2,026,917.73	34.780000	2,839,056.62	812,138.89	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	21,340.000	Local	118.933006	2,538,030.35	158.510000	3,382,603.40	844,573.05	0.29
		Base	118.933006	2,538,030.35	158.510000	3,382,603.40	844,573.05	0.29
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,188.000	Local	247.764919	1,533,169.32	241.770000	1,496,072.76	-37,096.56	0.13
		Base	247.764919	1,533,169.32	241.770000	1,496,072.76	-37,096.56	0.13
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	64,907.000	Local	39.177520	2,542,895.28	38.430000	2,494,376.01	-48,519.27	0.22
		Base	39.177520	2,542,895.28	38.430000	2,494,376.01	-48,519.27	0.22
US DOLLAR Total								
	20,835,660.000	Local		774,977,151.23		1,120,467,499.43	345,490,348.20	97.28
		Base		774,977,151.23		1,120,467,499.43	345,490,348.20	97.28
EQUITY Total								
	20,835,660.000	Base		774,977,151.23		1,120,467,499.43	345,490,348.20	97.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		52,191,614.570	Base		806,333,105.80		1,151,823,454.00	345,490,348.20	100.00

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

Base Currency: USD - US DOLLAR

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									
			-1,439.530	Local	1.000000	-1,439.53	1.000000	-1,439.53	0.00	0.00
				Base	1.000000	-1,439.53	1.000000	-1,439.53	0.00	0.00
US DOLLAR Total										
			-1,439.530	Local		-1,439.53		-1,439.53	0.00	0.00
				Base		-1,439.53		-1,439.53	0.00	0.00
CASH Total										
			-1,439.530	Base		-1,439.53		-1,439.53	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						0.253164	31 Dec 2030		
			4,162,011.650	Local	100.000000	4,162,011.65	100.000000	4,162,011.65	0.00	0.55
				Base	100.000000	4,162,011.65	100.000000	4,162,011.65	0.00	0.55
US DOLLAR Total										
			4,162,011.650	Local		4,162,011.65		4,162,011.65	0.00	0.55
				Base		4,162,011.65		4,162,011.65	0.00	0.55
CASH EQUIVALENT Total										
			4,162,011.650	Base		4,162,011.65		4,162,011.65	0.00	0.55
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004									
			29,633.000	Local	27.108361	803,302.06	55.730000	1,651,447.09	848,145.03	0.22
				Base	27.108361	803,302.06	55.730000	1,651,447.09	848,145.03	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,854.000	26.859664	640,710.42	48.430000	1,155,249.22	514,538.80	0.15
		Base		26.859664	640,710.42	48.430000	1,155,249.22	514,538.80	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	48,163.000	28.539116	1,374,529.45	46.040000	2,217,424.52	842,895.07	0.29
		Base		28.539116	1,374,529.45	46.040000	2,217,424.52	842,895.07	0.29
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	20,913.000	36.155574	756,121.51	40.630000	849,695.19	93,573.68	0.11
		Base		36.155574	756,121.51	40.630000	849,695.19	93,573.68	0.11
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	33,823.000	33.445640	1,131,231.87	104.330000	3,528,753.59	2,397,521.72	0.46
		Base		33.445640	1,131,231.87	104.330000	3,528,753.59	2,397,521.72	0.46
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	9,103.000	52.881456	481,379.89	28.110000	255,885.33	-225,494.56	0.03
		Base		52.881456	481,379.89	28.110000	255,885.33	-225,494.56	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,812.000	48.578166	379,492.63	39.880000	311,542.56	-67,950.07	0.04
		Base		48.578166	379,492.63	39.880000	311,542.56	-67,950.07	0.04
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	17,667.000	32.862085	580,574.45	48.240000	852,256.08	271,681.63	0.11
		Base		32.862085	580,574.45	48.240000	852,256.08	271,681.63	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	22,525.000	19.411034	437,233.53	20.080000	452,302.00	15,068.47	0.06
		Base		19.411034	437,233.53	20.080000	452,302.00	15,068.47	0.06
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	40,419.000	16.442533	664,590.75	31.990000	1,293,003.81	628,413.06	0.17
		Base		16.442533	664,590.75	31.990000	1,293,003.81	628,413.06	0.17
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
		Local	62,710.000	38.639224	2,423,065.71	39.400000	2,470,774.00	47,708.29	0.32
		Base		38.639224	2,423,065.71	39.400000	2,470,774.00	47,708.29	0.32

& 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
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	63,285.000	24.117635	1,526,284.53	21.670000	1,371,385.95	-154,898.58	0.18
		Base		24.117635	1,526,284.53	21.670000	1,371,385.95	-154,898.58	0.18
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	11,395.000	75.833117	864,118.37	93.290000	1,063,039.55	198,921.18	0.14
		Base		75.833117	864,118.37	93.290000	1,063,039.55	198,921.18	0.14
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	35,635.000	35.540119	1,266,472.14	29.710000	1,058,715.85	-207,756.29	0.14
		Base		35.540119	1,266,472.14	29.710000	1,058,715.85	-207,756.29	0.14
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	35,128.000	17.942809	630,295.01	18.450000	648,111.60	17,816.59	0.09
		Base		17.942809	630,295.01	18.450000	648,111.60	17,816.59	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	20,127.000	19.263477	387,716.00	51.090000	1,028,288.43	640,572.43	0.14
		Base		19.263477	387,716.00	51.090000	1,028,288.43	640,572.43	0.14
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	53,564.000	22.566495	1,208,751.74	39.350000	2,107,743.40	898,991.66	0.28
		Base		22.566495	1,208,751.74	39.350000	2,107,743.40	898,991.66	0.28
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	26,951.000	32.793795	883,825.57	86.080000	2,319,942.08	1,436,116.51	0.30
		Base		32.793795	883,825.57	86.080000	2,319,942.08	1,436,116.51	0.30
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	16,510.000	42.307406	698,495.27	94.140000	1,554,251.40	855,756.13	0.20
		Base		42.307406	698,495.27	94.140000	1,554,251.40	855,756.13	0.20
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	13,969.000	16.117544	225,145.97	39.880000	557,083.72	331,937.75	0.07
		Base		16.117544	225,145.97	39.880000	557,083.72	331,937.75	0.07
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	51,002.000	56.131268	2,862,806.92	66.360000	3,384,492.72	521,685.80	0.44
		Base		56.131268	2,862,806.92	66.360000	3,384,492.72	521,685.80	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
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	7,081.000	Local	79.364772	561,981.95	143.790000	1,018,176.99	456,195.04	0.13
		Base	79.364772	561,981.95	143.790000	1,018,176.99	456,195.04	0.13
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	32,951.000	Local	47.308568	1,558,864.64	66.460000	2,189,923.46	631,058.82	0.29
		Base	47.308568	1,558,864.64	66.460000	2,189,923.46	631,058.82	0.29
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	23,167.000	Local	44.112617	1,021,957.00	84.320000	1,953,441.44	931,484.44	0.26
		Base	44.112617	1,021,957.00	84.320000	1,953,441.44	931,484.44	0.26
014491104	ALEXANDER + BALDWIN INC REIT							
	51,892.000	Local	20.370248	1,057,052.93	23.190000	1,203,375.48	146,322.55	0.16
		Base	20.370248	1,057,052.93	23.190000	1,203,375.48	146,322.55	0.16
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	91,041.000	Local	9.897111	901,042.90	26.840000	2,443,540.44	1,542,497.54	0.32
		Base	9.897111	901,042.90	26.840000	2,443,540.44	1,542,497.54	0.32
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
	13,532.000	Local	34.257663	463,574.70	44.680000	604,609.76	141,035.06	0.08
		Base	34.257663	463,574.70	44.680000	604,609.76	141,035.06	0.08
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	10,871.000	Local	102.035901	1,109,232.28	162.390000	1,765,341.69	656,109.41	0.23
		Base	102.035901	1,109,232.28	162.390000	1,765,341.69	656,109.41	0.23
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	87,696.000	Local	8.100263	710,360.68	22.520000	1,974,913.92	1,264,553.24	0.26
		Base	8.100263	710,360.68	22.520000	1,974,913.92	1,264,553.24	0.26
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	33,129.000	Local	18.245560	604,457.17	10.400000	344,541.60	-259,915.57	0.05
		Base	18.245560	604,457.17	10.400000	344,541.60	-259,915.57	0.05
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	37,673.000	Local	35.444783	1,335,311.30	37.890000	1,427,429.97	92,118.67	0.19
		Base	35.444783	1,335,311.30	37.890000	1,427,429.97	92,118.67	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	81,606.000	Local	13.199758	1,077,179.44	7.760000	633,262.56	-443,916.88	0.08
		Base	13.199758	1,077,179.44	7.760000	633,262.56	-443,916.88	0.08
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	58,961.000	Local	25.431015	1,499,438.08	39.910000	2,353,133.51	853,695.43	0.31
		Base	25.431015	1,499,438.08	39.910000	2,353,133.51	853,695.43	0.31
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
	13,386.000	Local	32.514801	435,243.13	21.240000	284,318.64	-150,924.49	0.04
		Base	32.514801	435,243.13	21.240000	284,318.64	-150,924.49	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	26,426.000	Local	43.629552	1,152,954.55	89.020000	2,352,442.52	1,199,487.97	0.31
		Base	43.629552	1,152,954.55	89.020000	2,352,442.52	1,199,487.97	0.31
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	19,255.000	Local	14.653610	282,155.26	20.320000	391,261.60	109,106.34	0.05
		Base	14.653610	282,155.26	20.320000	391,261.60	109,106.34	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	11,855.000	Local	53.742446	637,116.70	48.950000	580,302.25	-56,814.45	0.08
		Base	53.742446	637,116.70	48.950000	580,302.25	-56,814.45	0.08
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	4,331.000	Local	95.549263	413,823.86	80.560000	348,905.36	-64,918.50	0.05
		Base	95.549263	413,823.86	80.560000	348,905.36	-64,918.50	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	13,854.000	Local	38.811093	537,688.88	49.670000	688,128.18	150,439.30	0.09
		Base	38.811093	537,688.88	49.670000	688,128.18	150,439.30	0.09
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	47,330.000	Local	32.715488	1,548,424.03	43.880000	2,076,840.40	528,416.37	0.27
		Base	32.715488	1,548,424.03	43.880000	2,076,840.40	528,416.37	0.27
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	26,360.000	Local	20.004655	527,322.70	35.900000	946,324.00	419,001.30	0.12
		Base	20.004655	527,322.70	35.900000	946,324.00	419,001.30	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
034164103	ANDERSONS INC/THE COMMON STOCK							
	21,771.000	Local	28.734689	625,582.92	50.260000	1,094,210.46	468,627.54	0.14
		Base	28.734689	625,582.92	50.260000	1,094,210.46	468,627.54	0.14
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	27,701.000	Local	16.526492	457,800.36	21.540000	596,679.54	138,879.18	0.08
		Base	16.526492	457,800.36	21.540000	596,679.54	138,879.18	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	10,329.000	Local	36.571186	377,743.78	25.110000	259,361.19	-118,382.59	0.03
		Base	36.571186	377,743.78	25.110000	259,361.19	-118,382.59	0.03
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	17,790.000	Local	23.635675	420,478.65	47.460000	844,313.40	423,834.75	0.11
		Base	23.635675	420,478.65	47.460000	844,313.40	423,834.75	0.11
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	94,519.000	Local	16.642379	1,573,021.04	13.930000	1,316,649.67	-256,371.37	0.17
		Base	16.642379	1,573,021.04	13.930000	1,316,649.67	-256,371.37	0.17
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
	27,025.000	Local	80.986584	2,188,662.42	48.470000	1,309,901.75	-878,760.67	0.17
		Base	80.986584	2,188,662.42	48.470000	1,309,901.75	-878,760.67	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	27,515.000	Local	46.491925	1,279,225.31	102.660000	2,824,689.90	1,545,464.59	0.37
		Base	46.491925	1,279,225.31	102.660000	2,824,689.90	1,545,464.59	0.37
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	17,791.000	Local	31.062763	552,637.61	80.500000	1,432,175.50	879,537.89	0.19
		Base	31.062763	552,637.61	80.500000	1,432,175.50	879,537.89	0.19
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	95,889.000	Local	9.632736	923,673.39	9.230000	885,055.47	-38,617.92	0.12
		Base	9.632736	923,673.39	9.230000	885,055.47	-38,617.92	0.12
039653100	ARCOSA INC COMMON STOCK USD.01							
	34,578.000	Local	32.847346	1,135,795.52	57.250000	1,979,590.50	843,794.98	0.26
		Base	32.847346	1,135,795.52	57.250000	1,979,590.50	843,794.98	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
03966V107	ARCONIC CORP COMMON STOCK USD.01								
		Local	76,187.000	12.028595	916,422.60	25.620000	1,951,910.94	1,035,488.34	0.26
		Base		12.028595	916,422.60	25.620000	1,951,910.94	1,035,488.34	0.26
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	60,313.000	6.592956	397,640.93	8.860000	534,373.18	136,732.25	0.07
		Base		6.592956	397,640.93	8.860000	534,373.18	136,732.25	0.07
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	48,168.000	13.537589	652,078.57	14.600000	703,252.80	51,174.23	0.09
		Base		13.537589	652,078.57	14.600000	703,252.80	51,174.23	0.09
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	64,169.000	17.071303	1,095,448.45	8.400000	539,019.60	-556,428.85	0.07
		Base		17.071303	1,095,448.45	8.400000	539,019.60	-556,428.85	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	16,553.000	82.746647	1,369,705.25	160.200000	2,651,790.60	1,282,085.35	0.35
		Base		82.746647	1,369,705.25	160.200000	2,651,790.60	1,282,085.35	0.35
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	16,287.000	38.961200	634,561.07	43.000000	700,341.00	65,779.93	0.09
		Base		38.961200	634,561.07	43.000000	700,341.00	65,779.93	0.09
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,315.000	44.614833	861,735.50	86.370000	1,668,236.55	806,501.05	0.22
		Base		44.614833	861,735.50	86.370000	1,668,236.55	806,501.05	0.22
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	34,476.000	38.111832	1,313,943.53	33.500000	1,154,946.00	-158,997.53	0.15
		Base		38.111832	1,313,943.53	33.500000	1,154,946.00	-158,997.53	0.15
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001								
		Local	44,059.000	30.553921	1,346,175.22	20.370000	897,481.83	-448,693.39	0.12
		Base		30.553921	1,346,175.22	20.370000	897,481.83	-448,693.39	0.12
05379B107	AVISTA CORP COMMON STOCK								
		Local	50,632.000	33.899081	1,716,378.26	45.150000	2,286,034.80	569,656.54	0.30
		Base		33.899081	1,716,378.26	45.150000	2,286,034.80	569,656.54	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
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,833.000	33.192510	791,077.08	75.530000	1,800,106.49	1,009,029.41	0.24
		Base		33.192510	791,077.08	75.530000	1,800,106.49	1,009,029.41	0.24
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	38,314.000	24.604241	942,686.89	46.390000	1,777,386.46	834,699.57	0.23
		Base		24.604241	942,686.89	46.390000	1,777,386.46	834,699.57	0.23
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	46,431.000	24.659520	1,144,966.15	26.980000	1,252,708.38	107,742.23	0.16
		Base		24.659520	1,144,966.15	26.980000	1,252,708.38	107,742.23	0.16
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001								
		Local	11,513.000	72.437256	833,970.13	69.960000	805,449.48	-28,520.65	0.11
		Base		72.437256	833,970.13	69.960000	805,449.48	-28,520.65	0.11
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	20,927.000	37.438415	783,473.71	99.710000	2,086,631.17	1,303,157.46	0.27
		Base		37.438415	783,473.71	99.710000	2,086,631.17	1,303,157.46	0.27
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,168.000	67.286362	1,558,890.44	136.700000	3,167,065.60	1,608,175.16	0.42
		Base		67.286362	1,558,890.44	136.700000	3,167,065.60	1,608,175.16	0.42
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	13,529.000	48.802691	660,251.60	83.210000	1,125,748.09	465,496.49	0.15
		Base		48.802691	660,251.60	83.210000	1,125,748.09	465,496.49	0.15
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	41,047.000	24.517835	1,006,383.57	28.330000	1,162,861.51	156,477.94	0.15
		Base		24.517835	1,006,383.57	28.330000	1,162,861.51	156,477.94	0.15
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,709.000	17.159267	664,218.06	19.360000	749,406.24	85,188.18	0.10
		Base		17.159267	664,218.06	19.360000	749,406.24	85,188.18	0.10
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	61,278.000	23.509864	1,440,637.45	43.960000	2,693,780.88	1,253,143.43	0.35
		Base		23.509864	1,440,637.45	43.960000	2,693,780.88	1,253,143.43	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
	24,506.000	Local	44.315993	1,086,007.73	58.530000	1,434,336.18	348,328.45	0.19
		Base	44.315993	1,086,007.73	58.530000	1,434,336.18	348,328.45	0.19
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
	26,039.000	Local	8.434253	219,619.51	3.580000	93,219.62	-126,399.89	0.01
		Base	8.434253	219,619.51	3.580000	93,219.62	-126,399.89	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01							
	33,324.000	Local	33.626636	1,120,574.02	40.190000	1,339,291.56	218,717.54	0.18
		Base	33.626636	1,120,574.02	40.190000	1,339,291.56	218,717.54	0.18
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
	68,926.000	Local	10.866663	748,995.62	22.530000	1,552,902.78	803,907.16	0.20
		Base	10.866663	748,995.62	22.530000	1,552,902.78	803,907.16	0.20
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
	25,201.000	Local	19.545556	492,567.56	25.040000	631,033.04	138,465.48	0.08
		Base	19.545556	492,567.56	25.040000	631,033.04	138,465.48	0.08
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
	34,819.000	Local	31.161910	1,085,026.53	28.970000	1,008,706.43	-76,320.10	0.13
		Base	31.161910	1,085,026.53	28.970000	1,008,706.43	-76,320.10	0.13
089302103	BIG LOTS INC COMMON STOCK USD.01							
	21,850.000	Local	32.767270	715,964.85	34.600000	756,010.00	40,045.15	0.10
		Base	32.767270	715,964.85	34.600000	756,010.00	40,045.15	0.10
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
	21,454.000	Local	53.022995	1,137,555.34	22.730000	487,649.42	-649,905.92	0.06
		Base	53.022995	1,137,555.34	22.730000	487,649.42	-649,905.92	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
	16,673.000	Local	38.397636	640,203.78	28.300000	471,845.90	-168,357.88	0.06
		Base	38.397636	640,203.78	28.300000	471,845.90	-168,357.88	0.06
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
	58,107.000	Local	17.894127	1,039,774.03	21.940000	1,274,867.58	235,093.55	0.17
		Base	17.894127	1,039,774.03	21.940000	1,274,867.58	235,093.55	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
095229100	BLUCORA INC COMMON STOCK USD.0001							
	34,857.000	Local	14.300464	498,471.28	19.550000	681,454.35	182,983.07	0.09
		Base	14.300464	498,471.28	19.550000	681,454.35	182,983.07	0.09
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
	28,140.000	Local	34.520633	971,410.61	69.470000	1,954,885.80	983,475.19	0.26
		Base	34.520633	971,410.61	69.470000	1,954,885.80	983,475.19	0.26
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
	21,228.000	Local	37.668346	799,623.65	94.790000	2,012,202.12	1,212,578.47	0.26
		Base	37.668346	799,623.65	94.790000	2,012,202.12	1,212,578.47	0.26
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
	27,672.000	Local	33.157471	917,533.54	56.680000	1,568,448.96	650,915.42	0.21
		Base	33.157471	917,533.54	56.680000	1,568,448.96	650,915.42	0.21
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	34,552.000	Local	36.246016	1,252,372.36	46.270000	1,598,721.04	346,348.68	0.21
		Base	36.246016	1,252,372.36	46.270000	1,598,721.04	346,348.68	0.21
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
	122,434.000	Local	10.495804	1,285,043.31	14.140000	1,731,216.76	446,173.45	0.23
		Base	10.495804	1,285,043.31	14.140000	1,731,216.76	446,173.45	0.23
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
	25,058.000	Local	11.831173	296,465.53	24.250000	607,656.50	311,190.97	0.08
		Base	11.831173	296,465.53	24.250000	607,656.50	311,190.97	0.08
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	31,909.000	Local	24.464375	780,633.73	38.160000	1,217,647.44	437,013.71	0.16
		Base	24.464375	780,633.73	38.160000	1,217,647.44	437,013.71	0.16
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
	16,582.000	Local	29.604009	490,893.68	37.080000	614,860.56	123,966.88	0.08
		Base	29.604009	490,893.68	37.080000	614,860.56	123,966.88	0.08
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
	55,531.000	Local	11.260205	625,290.46	15.820000	878,500.42	253,209.96	0.12
		Base	11.260205	625,290.46	15.820000	878,500.42	253,209.96	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
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	21,015.000	Local	36.611354	769,387.60	33.040000	694,335.60	-75,052.00	0.09
		Base	36.611354	769,387.60	33.040000	694,335.60	-75,052.00	0.09
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	23,249.000	Local	30.114750	700,137.83	63.570000	1,477,938.93	777,801.10	0.19
		Base	30.114750	700,137.83	63.570000	1,477,938.93	777,801.10	0.19
126501105	CTS CORP COMMON STOCK							
	23,056.000	Local	17.336614	399,712.97	35.340000	814,799.04	415,086.07	0.11
		Base	17.336614	399,712.97	35.340000	814,799.04	415,086.07	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK							
	96,930.000	Local	17.085158	1,656,064.34	23.210000	2,249,745.30	593,680.96	0.30
		Base	17.085158	1,656,064.34	23.210000	2,249,745.30	593,680.96	0.30
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	26,793.000	Local	31.402855	841,376.69	55.220000	1,479,509.46	638,132.77	0.19
		Base	31.402855	841,376.69	55.220000	1,479,509.46	638,132.77	0.19
128126109	CALAMP CORP COMMON STOCK USD.01							
	25,688.000	Local	12.507617	321,295.66	7.310000	187,779.28	-133,516.38	0.02
		Base	12.507617	321,295.66	7.310000	187,779.28	-133,516.38	0.02
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
	12,648.000	Local	42.069814	532,099.01	36.450000	461,019.60	-71,079.41	0.06
		Base	42.069814	532,099.01	36.450000	461,019.60	-71,079.41	0.06
129500104	CALERES INC COMMON STOCK USD.01							
	27,252.000	Local	15.219888	414,772.40	19.330000	526,781.16	112,008.76	0.07
		Base	15.219888	414,772.40	19.330000	526,781.16	112,008.76	0.07
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	37,639.000	Local	36.539108	1,375,295.49	59.280000	2,231,239.92	855,944.43	0.29
		Base	36.539108	1,375,295.49	59.280000	2,231,239.92	855,944.43	0.29
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
	33,805.000	Local	69.358961	2,344,679.69	59.080000	1,997,199.40	-347,480.29	0.26
		Base	69.358961	2,344,679.69	59.080000	1,997,199.40	-347,480.29	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
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	92,386.000	11.886863	1,098,179.73	10.880000	1,005,159.68	-93,020.05	0.13
		Base		11.886863	1,098,179.73	10.880000	1,005,159.68	-93,020.05	0.13
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	29,956.000	15.276224	457,614.58	12.150000	363,965.40	-93,649.18	0.05
		Base		15.276224	457,614.58	12.150000	363,965.40	-93,649.18	0.05
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	29,033.000	37.486446	1,088,343.99	22.600000	656,145.80	-432,198.19	0.09
		Base		37.486446	1,088,343.99	22.600000	656,145.80	-432,198.19	0.09
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	76,741.000	15.830103	1,214,817.91	19.300000	1,481,101.30	266,283.39	0.19
		Base		15.830103	1,214,817.91	19.300000	1,481,101.30	266,283.39	0.19
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	34,535.000	21.977260	758,984.67	41.980000	1,449,779.30	690,794.63	0.19
		Base		21.977260	758,984.67	41.980000	1,449,779.30	690,794.63	0.19
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	46,473.000	16.123636	749,313.73	14.430000	670,605.39	-78,708.34	0.09
		Base		16.123636	749,313.73	14.430000	670,605.39	-78,708.34	0.09
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	13,626.000	23.390034	318,712.61	14.660000	199,757.16	-118,955.45	0.03
		Base		23.390034	318,712.61	14.660000	199,757.16	-118,955.45	0.03
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,097.000	135.092921	823,661.54	240.850000	1,468,462.45	644,800.91	0.19
		Base		135.092921	823,661.54	240.850000	1,468,462.45	644,800.91	0.19
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	27,330.000	65.714554	1,795,978.75	55.180000	1,508,069.40	-287,909.35	0.20
		Base		65.714554	1,795,978.75	55.180000	1,508,069.40	-287,909.35	0.20
15202L107	CENTERSPACE REIT								
		Local	10,733.000	76.849082	824,821.20	98.120000	1,053,121.96	228,300.76	0.14
		Base		76.849082	824,821.20	98.120000	1,053,121.96	228,300.76	0.14

Base Currency: USD - US DOLLAR

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153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	6,975.000	Local	22.350313	155,893.43	43.960000	306,621.00	150,727.57	0.04
		Base	22.350313	155,893.43	43.960000	306,621.00	150,727.57	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	28,365.000	Local	19.932080	565,373.45	40.780000	1,156,724.70	591,351.25	0.15
		Base	19.932080	565,373.45	40.780000	1,156,724.70	591,351.25	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	19,828.000	Local	22.076672	437,736.26	27.900000	553,201.20	115,464.94	0.07
		Base	22.076672	437,736.26	27.900000	553,201.20	115,464.94	0.07
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	36,111.000	Local	11.978131	432,542.30	26.310000	950,080.41	517,538.11	0.12
		Base	11.978131	432,542.30	26.310000	950,080.41	517,538.11	0.12
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	21,259.000	Local	30.757425	653,872.09	53.570000	1,138,844.63	484,972.54	0.15
		Base	30.757425	653,872.09	53.570000	1,138,844.63	484,972.54	0.15
156727109	CERENCE INC COMMON STOCK USD.01							
	28,022.000	Local	36.370040	1,019,161.25	36.100000	1,011,594.20	-7,567.05	0.13
		Base	36.370040	1,019,161.25	36.100000	1,011,594.20	-7,567.05	0.13
157210105	CEVA INC COMMON STOCK USD.001							
	16,437.000	Local	27.947371	459,370.93	40.650000	668,164.05	208,793.12	0.09
		Base	27.947371	459,370.93	40.650000	668,164.05	208,793.12	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	25,486.000	Local	52.730547	1,343,890.73	171.770000	4,377,730.22	3,033,839.49	0.57
		Base	52.730547	1,343,890.73	171.770000	4,377,730.22	3,033,839.49	0.57
16208T102	CHATHAM LODGING TRUST REIT USD.01							
	34,892.000	Local	17.462932	609,316.63	13.790000	481,160.68	-128,155.95	0.06
		Base	17.462932	609,316.63	13.790000	481,160.68	-128,155.95	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	34,712.000	Local	27.422415	951,886.88	39.790000	1,381,190.48	429,303.60	0.18
		Base	27.422415	951,886.88	39.790000	1,381,190.48	429,303.60	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
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	23,310.000	Local	28.670255	668,303.65	32.600000	759,906.00	91,602.35	0.10
		Base	28.670255	668,303.65	32.600000	759,906.00	91,602.35	0.10
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
	12,595.000	Local	98.481770	1,240,377.89	137.760000	1,735,087.20	494,709.31	0.23
		Base	98.481770	1,240,377.89	137.760000	1,735,087.20	494,709.31	0.23
168615102	CHICO S FAS INC COMMON STOCK USD.01							
	87,674.000	Local	6.769635	593,520.99	4.800000	420,835.20	-172,685.79	0.06
		Base	6.769635	593,520.99	4.800000	420,835.20	-172,685.79	0.06
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
	9,762.000	Local	51.984074	507,468.53	49.300000	481,266.60	-26,201.93	0.06
		Base	51.984074	507,468.53	49.300000	481,266.60	-26,201.93	0.06
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
	14,168.000	Local	25.952273	367,691.80	27.000000	382,536.00	14,844.20	0.05
		Base	25.952273	367,691.80	27.000000	382,536.00	14,844.20	0.05
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	76,173.000	Local	15.991731	1,218,138.14	17.280000	1,316,269.44	98,131.30	0.17
		Base	15.991731	1,218,138.14	17.280000	1,316,269.44	98,131.30	0.17
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	14,494.000	Local	36.314107	526,336.67	26.620000	385,830.28	-140,506.39	0.05
		Base	36.314107	526,336.67	26.620000	385,830.28	-140,506.39	0.05
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	10,816.000	Local	50.584369	547,120.54	78.700000	851,219.20	304,098.66	0.11
		Base	50.584369	547,120.54	78.700000	851,219.20	304,098.66	0.11
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
	51,728.000	Local	54.498195	2,819,082.65	59.710000	3,088,678.88	269,596.23	0.41
		Base	54.498195	2,819,082.65	59.710000	3,088,678.88	269,596.23	0.41
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
	11,940.000	Local	35.803647	427,495.54	28.030000	334,678.20	-92,817.34	0.04
		Base	35.803647	427,495.54	28.030000	334,678.20	-92,817.34	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
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,321.000	253.222291	840,951.23	496.850000	1,650,038.85	809,087.62	0.22
		Base		253.222291	840,951.23	496.850000	1,650,038.85	809,087.62	0.22
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	30,357.000	49.372293	1,498,794.69	66.350000	2,014,186.95	515,392.26	0.26
		Base		49.372293	1,498,794.69	66.350000	2,014,186.95	515,392.26	0.26
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	45,597.000	17.439764	795,200.91	12.910000	588,657.27	-206,543.64	0.08
		Base		17.439764	795,200.91	12.910000	588,657.27	-206,543.64	0.08
192576106	COHU INC COMMON STOCK USD1.0								
		Local	34,834.000	17.581248	612,425.18	29.600000	1,031,086.40	418,661.22	0.14
		Base		17.581248	612,425.18	29.600000	1,031,086.40	418,661.22	0.14
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	24,733.000	22.681325	560,977.22	20.360000	503,563.88	-57,413.34	0.07
		Base		22.681325	560,977.22	20.360000	503,563.88	-57,413.34	0.07
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	55,614.000	28.788063	1,601,019.34	32.270000	1,794,663.78	193,644.44	0.24
		Base		28.788063	1,601,019.34	32.270000	1,794,663.78	193,644.44	0.24
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	25,786.000	27.706792	714,447.34	89.010000	2,295,211.86	1,580,764.52	0.30
		Base		27.706792	714,447.34	89.010000	2,295,211.86	1,580,764.52	0.30
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	38,548.000	43.140457	1,662,978.35	70.150000	2,704,142.20	1,041,163.85	0.36
		Base		43.140457	1,662,978.35	70.150000	2,704,142.20	1,041,163.85	0.36
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	88,838.000	9.549654	848,372.15	11.870000	1,054,507.06	206,134.91	0.14
		Base		9.549654	848,372.15	11.870000	1,054,507.06	206,134.91	0.14
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	16,802.000	33.418426	561,496.40	42.210000	709,212.42	147,716.02	0.09
		Base		33.418426	561,496.40	42.210000	709,212.42	147,716.02	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
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	24,372.000	Local	60.518630	1,474,960.05	62.790000	1,530,317.88	55,357.83	0.20
		Base	60.518630	1,474,960.05	62.790000	1,530,317.88	55,357.83	0.20
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	10,480.000	Local	44.143479	462,623.66	34.450000	361,036.00	-101,587.66	0.05
		Base	44.143479	462,623.66	34.450000	361,036.00	-101,587.66	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	18,850.000	Local	22.962196	432,837.39	15.690000	295,756.50	-137,080.89	0.04
		Base	22.962196	432,837.39	15.690000	295,756.50	-137,080.89	0.04
207410101	CONMED CORP COMMON STOCK USD.01							
	20,925.000	Local	56.886014	1,190,339.84	148.550000	3,108,408.75	1,918,068.91	0.41
		Base	56.886014	1,190,339.84	148.550000	3,108,408.75	1,918,068.91	0.41
208242107	CONN S INC COMMON STOCK USD.01							
	13,727.000	Local	17.834050	244,808.00	15.410000	211,533.07	-33,274.93	0.03
		Base	17.834050	244,808.00	15.410000	211,533.07	-33,274.93	0.03
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
	11,392.000	Local	58.835327	670,252.05	60.130000	685,000.96	14,748.91	0.09
		Base	58.835327	670,252.05	60.130000	685,000.96	14,748.91	0.09
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	22,696.000	Local	19.546578	443,629.14	37.630000	854,050.48	410,421.34	0.11
		Base	19.546578	443,629.14	37.630000	854,050.48	410,421.34	0.11
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	51,326.000	Local	16.864331	865,578.63	5.900000	302,823.40	-562,755.23	0.04
		Base	16.864331	865,578.63	5.900000	302,823.40	-562,755.23	0.04
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	68,213.000	Local	18.733094	1,277,840.52	22.520000	1,536,156.76	258,316.24	0.20
		Base	18.733094	1,277,840.52	22.520000	1,536,156.76	258,316.24	0.20
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	86,059.000	Local	9.786785	842,240.92	11.170000	961,279.03	119,038.11	0.13
		Base	9.786785	842,240.92	11.170000	961,279.03	119,038.11	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22041X102	CORSAIR GAMING INC COMMON STOCK								
		Local	23,625.000	21.046322	497,219.36	21.160000	499,905.00	2,685.64	0.07
		Base		21.046322	497,219.36	21.160000	499,905.00	2,685.64	0.07
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,719.000	58.780624	394,947.01	168.440000	1,131,748.36	736,801.35	0.15
		Base		58.780624	394,947.01	168.440000	1,131,748.36	736,801.35	0.15
22304C100	COVETRUS INC COMMON STOCK								
		Local	73,934.000	12.058956	891,566.85	16.790000	1,241,351.86	349,785.01	0.16
		Base		12.058956	891,566.85	16.790000	1,241,351.86	349,785.01	0.16
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,287.000	10.391742	262,775.98	21.670000	547,969.29	285,193.31	0.07
		Base		10.391742	262,775.98	21.670000	547,969.29	285,193.31	0.07
228903100	ARTIVION INC COMMON STOCK USD.01								
		Local	28,139.000	14.586369	410,445.85	21.380000	601,611.82	191,165.97	0.08
		Base		14.586369	410,445.85	21.380000	601,611.82	191,165.97	0.08
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	21,664.000	27.662968	599,290.54	52.140000	1,129,560.96	530,270.42	0.15
		Base		27.662968	599,290.54	52.140000	1,129,560.96	530,270.42	0.15
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	11,691.000	35.644213	416,716.50	69.000000	806,679.00	389,962.50	0.11
		Base		35.644213	416,716.50	69.000000	806,679.00	389,962.50	0.11
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	60,015.000	21.194051	1,271,960.98	36.810000	2,209,152.15	937,191.17	0.29
		Base		21.194051	1,271,960.98	36.810000	2,209,152.15	937,191.17	0.29
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	13,791.000	55.052153	759,224.24	30.500000	420,625.50	-338,598.74	0.06
		Base		55.052153	759,224.24	30.500000	420,625.50	-338,598.74	0.06
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,342.000	46.055758	568,420.17	27.090000	334,344.78	-234,075.39	0.04
		Base		46.055758	568,420.17	27.090000	334,344.78	-234,075.39	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
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
			27,716.000	31.600882	875,850.04	49.100000	1,360,855.60	485,005.56	0.18
		Base		31.600882	875,850.04	49.100000	1,360,855.60	485,005.56	0.18
24790A127	DENBURY INC DENBURY CW23								
			1,126.000	708.923739	798,248.13	46.915000	52,826.29	-745,421.84	0.01
		Base		708.923739	798,248.13	46.915000	52,826.29	-745,421.84	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0								
			30,483.000	29.430303	897,123.93	30.240000	921,805.92	24,681.99	0.12
		Base		29.430303	897,123.93	30.240000	921,805.92	24,681.99	0.12
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
			44,132.000	16.866639	744,358.51	13.510000	596,223.32	-148,135.19	0.08
		Base		16.866639	744,358.51	13.510000	596,223.32	-148,135.19	0.08
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
			150,691.000	9.583032	1,444,076.70	10.100000	1,521,979.10	77,902.40	0.20
		Base		9.583032	1,444,076.70	10.100000	1,521,979.10	77,902.40	0.20
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
			52,136.000	10.683643	557,002.39	6.730000	350,875.28	-206,127.11	0.05
		Base		10.683643	557,002.39	6.730000	350,875.28	-206,127.11	0.05
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
			25,037.000	12.681003	317,494.27	21.520000	538,796.24	221,301.97	0.07
		Base		12.681003	317,494.27	21.520000	538,796.24	221,301.97	0.07
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
			23,396.000	27.343133	639,719.93	34.570000	808,799.72	169,079.79	0.11
		Base		27.343133	639,719.93	34.570000	808,799.72	169,079.79	0.11
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
			12,318.000	60.993367	751,316.29	77.950000	960,188.10	208,871.81	0.13
		Base		60.993367	751,316.29	77.950000	960,188.10	208,871.81	0.13
254543101	DIODES INC COMMON STOCK USD.667								
			32,209.000	40.871906	1,316,443.23	86.990000	2,801,860.91	1,485,417.68	0.37
		Base		40.871906	1,316,443.23	86.990000	2,801,860.91	1,485,417.68	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	170,992.000	Local	4.001144	684,163.62	3.200000	547,174.40	-136,989.22	0.07
		Base	4.001144	684,163.62	3.200000	547,174.40	-136,989.22	0.07
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	20,868.000	Local	22.586602	471,337.21	33.260000	694,069.68	222,732.47	0.09
		Base	22.586602	471,337.21	33.260000	694,069.68	222,732.47	0.09
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	20,363.000	Local	51.955484	1,057,969.52	95.030000	1,935,095.89	877,126.37	0.25
		Base	51.955484	1,057,969.52	95.030000	1,935,095.89	877,126.37	0.25
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK							
	47,265.000	Local	6.405984	302,778.84	7.300000	345,034.50	42,255.66	0.05
		Base	6.405984	302,778.84	7.300000	345,034.50	42,255.66	0.05
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	25,317.000	Local	35.918384	909,345.74	37.350000	945,589.95	36,244.21	0.12
		Base	35.918384	909,345.74	37.350000	945,589.95	36,244.21	0.12
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	34,307.000	Local	25.468258	873,739.53	25.830000	886,149.81	12,410.28	0.12
		Base	25.468258	873,739.53	25.830000	886,149.81	12,410.28	0.12
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	13,864.000	Local	12.776854	177,138.30	11.620000	161,099.68	-16,038.62	0.02
		Base	12.776854	177,138.30	11.620000	161,099.68	-16,038.62	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	22,857.000	Local	52.141429	1,191,796.64	57.010000	1,303,077.57	111,280.93	0.17
		Base	52.141429	1,191,796.64	57.010000	1,303,077.57	111,280.93	0.17
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	8,131.000	Local	52.903161	430,155.60	49.490000	402,403.19	-27,752.41	0.05
		Base	52.903161	430,155.60	49.490000	402,403.19	-27,752.41	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	61,628.000	Local	21.687558	1,336,560.83	21.140000	1,302,815.92	-33,744.91	0.17
		Base	21.687558	1,336,560.83	21.140000	1,302,815.92	-33,744.91	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
278715206	EBIX INC COMMON STOCK USD.1							
	17,047.000	Local	23.638571	402,966.72	33.150000	565,108.05	162,141.33	0.07
		Base	23.638571	402,966.72	33.150000	565,108.05	162,141.33	0.07
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	38,689.000	Local	43.853317	1,696,640.97	36.670000	1,418,725.63	-277,915.34	0.19
		Base	43.853317	1,696,640.97	36.670000	1,418,725.63	-277,915.34	0.19
28238P109	EHEALTH INC COMMON STOCK USD.001							
	16,992.000	Local	59.770538	1,015,620.98	12.410000	210,870.72	-804,750.26	0.03
		Base	59.770538	1,015,620.98	12.410000	210,870.72	-804,750.26	0.03
282914100	8X8 INC COMMON STOCK USD.001							
	84,661.000	Local	13.351910	1,130,386.09	12.590000	1,065,881.99	-64,504.10	0.14
		Base	13.351910	1,130,386.09	12.590000	1,065,881.99	-64,504.10	0.14
28852N109	ELLINGTON FINANCIAL INC REIT							
	39,033.000	Local	18.533805	723,430.03	17.750000	692,835.75	-30,594.28	0.09
		Base	18.533805	723,430.03	17.750000	692,835.75	-30,594.28	0.09
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	34,257.000	Local	43.848952	1,502,133.55	41.060000	1,406,592.42	-95,541.13	0.18
		Base	43.848952	1,502,133.55	41.060000	1,406,592.42	-95,541.13	0.18
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	20,007.000	Local	25.189469	503,965.70	41.020000	820,687.14	316,721.44	0.11
		Base	25.189469	503,965.70	41.020000	820,687.14	316,721.44	0.11
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	13,058.000	Local	52.170052	681,236.54	71.180000	929,468.44	248,231.90	0.12
		Base	52.170052	681,236.54	71.180000	929,468.44	248,231.90	0.12
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	17,743.000	Local	33.604193	596,239.20	62.730000	1,113,018.39	516,779.19	0.15
		Base	33.604193	596,239.20	62.730000	1,113,018.39	516,779.19	0.15
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	14,492.000	Local	43.831138	635,200.85	114.070000	1,653,102.44	1,017,901.59	0.22
		Base	43.831138	635,200.85	114.070000	1,653,102.44	1,017,901.59	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
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	43,156.000	Local	23.344973	1,007,475.67	21.890000	944,684.84	-62,790.83	0.12
		Base	23.344973	1,007,475.67	21.890000	944,684.84	-62,790.83	0.12
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	14,742.000	Local	54.107029	797,645.82	97.730000	1,440,735.66	643,089.84	0.19
		Base	54.107029	797,645.82	97.730000	1,440,735.66	643,089.84	0.19
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	24,429.000	Local	23.079572	563,810.86	37.970000	927,569.13	363,758.27	0.12
		Base	23.079572	563,810.86	37.970000	927,569.13	363,758.27	0.12
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	37,441.000	Local	26.254874	983,008.75	90.010000	3,370,064.41	2,387,055.66	0.44
		Base	26.254874	983,008.75	90.010000	3,370,064.41	2,387,055.66	0.44
294268107	EPLUS INC COMMON STOCK USD.01							
	19,237.000	Local	27.077970	520,898.91	56.060000	1,078,426.22	557,527.31	0.14
		Base	27.077970	520,898.91	56.060000	1,078,426.22	557,527.31	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	18,597.000	Local	50.115128	931,991.04	69.920000	1,300,302.24	368,311.20	0.17
		Base	50.115128	931,991.04	69.920000	1,300,302.24	368,311.20	0.17
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	86,982.000	Local	23.115329	2,010,617.52	25.300000	2,200,644.60	190,027.08	0.29
		Base	23.115329	2,010,617.52	25.300000	2,200,644.60	190,027.08	0.29
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	15,749.000	Local	20.497570	322,816.23	26.070000	410,576.43	87,760.20	0.05
		Base	20.497570	322,816.23	26.070000	410,576.43	87,760.20	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
	42,738.000	Local	23.791549	1,016,803.24	40.930000	1,749,266.34	732,463.10	0.23
		Base	23.791549	1,016,803.24	40.930000	1,749,266.34	732,463.10	0.23
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	23,827.000	Local	47.056632	1,121,218.36	143.270000	3,413,694.29	2,292,475.93	0.45
		Base	47.056632	1,121,218.36	143.270000	3,413,694.29	2,292,475.93	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
30214U102	EXPONENT INC COMMON STOCK USD.001							
	37,284.000	Local	36.287999	1,352,961.77	108.050000	4,028,536.20	2,675,574.43	0.53
		Base	36.287999	1,352,961.77	108.050000	4,028,536.20	2,675,574.43	0.53
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	92,447.000	Local	12.183647	1,126,341.66	12.210000	1,128,777.87	2,436.21	0.15
		Base	12.183647	1,126,341.66	12.210000	1,128,777.87	2,436.21	0.15
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	38,319.000	Local	16.557047	634,449.49	6.040000	231,446.76	-403,002.73	0.03
		Base	16.557047	634,449.49	6.040000	231,446.76	-403,002.73	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	25,515.000	Local	32.332996	824,976.39	44.420000	1,133,376.30	308,399.91	0.15
		Base	32.332996	824,976.39	44.420000	1,133,376.30	308,399.91	0.15
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	13,024.000	Local	45.837556	596,988.33	51.920000	676,206.08	79,217.75	0.09
		Base	45.837556	596,988.33	51.920000	676,206.08	79,217.75	0.09
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	43,695.000	Local	16.170426	706,566.78	33.750000	1,474,706.25	768,139.47	0.19
		Base	16.170426	706,566.78	33.750000	1,474,706.25	768,139.47	0.19
315405100	FERRO CORP COMMON STOCK USD1.0							
	59,199.000	Local	17.578121	1,040,607.18	21.740000	1,286,986.26	246,379.08	0.17
		Base	17.578121	1,040,607.18	21.740000	1,286,986.26	246,379.08	0.17
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	48.840000	1,506,469.80	381,202.09	0.20
		Base	36.481365	1,125,267.71	48.840000	1,506,469.80	381,202.09	0.20
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	12,259.000	Local	19.094877	234,084.10	7.475000	91,636.03	-142,448.07	0.01
		Base	19.094877	234,084.10	7.475000	91,636.03	-142,448.07	0.01
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	144,400.000	Local	6.750597	974,786.26	13.120000	1,894,528.00	919,741.74	0.25
		Base	6.750597	974,786.26	13.120000	1,894,528.00	919,741.74	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
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	24,726.000	37.047966	916,048.01	41.770000	1,032,805.02	116,757.01	0.14
		Base		37.047966	916,048.01	41.770000	1,032,805.02	116,757.01	0.14
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	67,420.000	8.757031	590,399.01	15.160000	1,022,087.20	431,688.19	0.13
		Base		8.757031	590,399.01	15.160000	1,022,087.20	431,688.19	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	67,360.000	20.776652	1,399,515.30	23.050000	1,552,648.00	153,132.70	0.20
		Base		20.776652	1,399,515.30	23.050000	1,552,648.00	153,132.70	0.20
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01								
		Local	91,223.000	18.616825	1,698,282.67	27.890000	2,544,209.47	845,926.80	0.33
		Base		18.616825	1,698,282.67	27.890000	2,544,209.47	845,926.80	0.33
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	38,061.000	34.299506	1,305,473.49	42.400000	1,613,786.40	308,312.91	0.21
		Base		34.299506	1,305,473.49	42.400000	1,613,786.40	308,312.91	0.21
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	55,954.000	18.891636	1,057,062.60	42.030000	2,351,746.62	1,294,684.02	0.31
		Base		18.891636	1,057,062.60	42.030000	2,351,746.62	1,294,684.02	0.31
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,955.000	36.873136	293,325.80	56.420000	448,821.10	155,495.30	0.06
		Base		36.873136	293,325.80	56.420000	448,821.10	155,495.30	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	19,287.000	47.087992	908,186.11	97.780000	1,885,882.86	977,696.75	0.25
		Base		47.087992	908,186.11	97.780000	1,885,882.86	977,696.75	0.25
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	33,951.000	13.884778	471,402.09	9.640000	327,287.64	-144,114.45	0.04
		Base		13.884778	471,402.09	9.640000	327,287.64	-144,114.45	0.04
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	69,929.000	21.517455	1,504,694.09	27.040000	1,890,880.16	386,186.07	0.25
		Base		21.517455	1,504,694.09	27.040000	1,890,880.16	386,186.07	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
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	31,445.000	Local	16.239874	510,662.84	13.980000	439,601.10	-71,061.74	0.06
		Base	16.239874	510,662.84	13.980000	439,601.10	-71,061.74	0.06
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	27,904.000	Local	38.887922	1,085,128.57	83.040000	2,317,148.16	1,232,019.59	0.30
		Base	38.887922	1,085,128.57	83.040000	2,317,148.16	1,232,019.59	0.30
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	68,019.000	Local	10.475953	712,563.82	5.900000	401,312.10	-311,251.72	0.05
		Base	10.475953	712,563.82	5.900000	401,312.10	-311,251.72	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	13,873.000	Local	54.586224	757,274.68	62.410000	865,813.93	108,539.25	0.11
		Base	54.586224	757,274.68	62.410000	865,813.93	108,539.25	0.11
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	37,796.000	Local	35.359657	1,336,453.58	66.070000	2,497,181.72	1,160,728.14	0.33
		Base	35.359657	1,336,453.58	66.070000	2,497,181.72	1,160,728.14	0.33
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	18,473.000	Local	13.456628	248,584.29	9.730000	179,742.29	-68,842.00	0.02
		Base	13.456628	248,584.29	9.730000	179,742.29	-68,842.00	0.02
36162J106	GEO GROUP INC/THE REIT USD.01							
	87,669.000	Local	8.663594	759,528.61	6.610000	579,492.09	-180,036.52	0.08
		Base	8.663594	759,528.61	6.610000	579,492.09	-180,036.52	0.08
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	38,616.000	Local	20.490941	791,278.18	31.420000	1,213,314.72	422,036.54	0.16
		Base	20.490941	791,278.18	31.420000	1,213,314.72	422,036.54	0.16
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	31,274.000	Local	32.120164	1,004,526.02	27.050000	845,961.70	-158,564.32	0.11
		Base	32.120164	1,004,526.02	27.050000	845,961.70	-158,564.32	0.11
36251C103	GMS INC COMMON STOCK USD.01							
	30,805.000	Local	24.093065	742,186.88	49.770000	1,533,164.85	790,977.97	0.20
		Base	24.093065	742,186.88	49.770000	1,533,164.85	790,977.97	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
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	101,830.000	Local	7.819670	796,277.00	4.510000	459,253.30	-337,023.70	0.06
		Base	7.819670	796,277.00	4.510000	459,253.30	-337,023.70	0.06
371532102	GENESCO INC COMMON STOCK USD1.0							
	9,824.000	Local	48.768470	479,101.45	63.610000	624,904.64	145,803.19	0.08
		Base	48.768470	479,101.45	63.610000	624,904.64	145,803.19	0.08
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	363,025.000	Local	4.049109	1,469,927.72	3.780000	1,372,234.50	-97,693.22	0.18
		Base	4.049109	1,469,927.72	3.780000	1,372,234.50	-97,693.22	0.18
37253A103	GENTHERM INC COMMON STOCK							
	23,774.000	Local	51.373658	1,221,357.35	73.040000	1,736,452.96	515,095.61	0.23
		Base	51.373658	1,221,357.35	73.040000	1,736,452.96	515,095.61	0.23
374297109	GETTY REALTY CORP REIT USD.01							
	28,471.000	Local	23.695664	674,639.24	28.620000	814,840.02	140,200.78	0.11
		Base	23.695664	674,639.24	28.620000	814,840.02	140,200.78	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	23,381.000	Local	26.531138	620,324.54	42.950000	1,004,213.95	383,889.41	0.13
		Base	26.531138	620,324.54	42.950000	1,004,213.95	383,889.41	0.13
377320106	GLATFELTER CORP COMMON STOCK USD.01							
	31,856.000	Local	17.710727	564,192.92	12.380000	394,377.28	-169,815.64	0.05
		Base	17.710727	564,192.92	12.380000	394,377.28	-169,815.64	0.05
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	33,548.000	Local	38.595730	1,294,809.54	57.820000	1,939,745.36	644,935.82	0.25
		Base	38.595730	1,294,809.54	57.820000	1,939,745.36	644,935.82	0.25
379378201	GLOBAL NET LEASE INC REIT USD.01							
	74,125.000	Local	16.775528	1,243,486.01	15.730000	1,165,986.25	-77,499.76	0.15
		Base	16.775528	1,243,486.01	15.730000	1,165,986.25	-77,499.76	0.15
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
	14,552.000	Local	59.004822	858,638.17	58.070000	845,034.64	-13,603.53	0.11
		Base	59.004822	858,638.17	58.070000	845,034.64	-13,603.53	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
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	29,785.000	20.465000	609,550.03	14.290000	425,627.65	-183,922.38	0.06
		Base		20.465000	609,550.03	14.290000	425,627.65	-183,922.38	0.06
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	32,787.000	26.628889	873,081.39	32.800000	1,075,413.60	202,332.21	0.14
		Base		26.628889	873,081.39	32.800000	1,075,413.60	202,332.21	0.14
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	38,484.000	16.152666	621,619.21	11.120000	427,942.08	-193,677.13	0.06
		Base		16.152666	621,619.21	11.120000	427,942.08	-193,677.13	0.06
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	39,124.000	34.116276	1,334,765.19	27.480000	1,075,127.52	-259,637.67	0.14
		Base		34.116276	1,334,765.19	27.480000	1,075,127.52	-259,637.67	0.14
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	38,346.000	24.781440	950,269.08	31.010000	1,189,109.46	238,840.38	0.16
		Base		24.781440	950,269.08	31.010000	1,189,109.46	238,840.38	0.16
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	23,285.000	32.470173	756,067.97	51.510000	1,199,410.35	443,342.38	0.16
		Base		32.470173	756,067.97	51.510000	1,199,410.35	443,342.38	0.16
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	9,615.000	34.903317	335,595.39	15.470000	148,744.05	-186,851.34	0.02
		Base		34.903317	335,595.39	15.470000	148,744.05	-186,851.34	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	33,838.000	16.881661	571,241.64	20.030000	677,775.14	106,533.50	0.09
		Base		16.881661	571,241.64	20.030000	677,775.14	106,533.50	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	12,306.000	76.521944	941,679.04	167.830000	2,065,315.98	1,123,636.94	0.27
		Base		76.521944	941,679.04	167.830000	2,065,315.98	1,123,636.94	0.27
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	27,892.000	14.454557	403,166.51	21.850000	609,440.20	206,273.69	0.08
		Base		14.454557	403,166.51	21.850000	609,440.20	206,273.69	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
40416E103	HCI GROUP INC COMMON STOCK							
	5,721.000	Local	55.130112	315,399.37	68.180000	390,057.78	74,658.41	0.05
		Base	55.130112	315,399.37	68.180000	390,057.78	74,658.41	0.05
404251100	HNI CORP COMMON STOCK USD1.0							
	31,165.000	Local	43.244883	1,347,726.79	37.050000	1,154,663.25	-193,063.54	0.15
		Base	43.244883	1,347,726.79	37.050000	1,154,663.25	-193,063.54	0.15
41043F208	HANGER INC COMMON STOCK USD.01							
	26,310.000	Local	21.436953	564,006.24	18.330000	482,262.30	-81,743.94	0.06
		Base	21.436953	564,006.24	18.330000	482,262.30	-81,743.94	0.06
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	21,755.000	Local	13.760293	299,355.17	24.610000	535,390.55	236,035.38	0.07
		Base	13.760293	299,355.17	24.610000	535,390.55	236,035.38	0.07
413160102	HARMONIC INC COMMON STOCK USD.001							
	73,663.000	Local	6.673047	491,556.69	9.290000	684,329.27	192,772.58	0.09
		Base	6.673047	491,556.69	9.290000	684,329.27	192,772.58	0.09
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	16,315.000	Local	37.813112	616,920.93	48.650000	793,724.75	176,803.82	0.10
		Base	37.813112	616,920.93	48.650000	793,724.75	176,803.82	0.10
415864107	HARSCO CORP COMMON STOCK USD1.25							
	56,667.000	Local	14.720604	834,172.49	12.240000	693,604.08	-140,568.41	0.09
		Base	14.720604	834,172.49	12.240000	693,604.08	-140,568.41	0.09
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,645.000	Local	15.926483	169,537.41	27.420000	291,885.90	122,348.49	0.04
		Base	15.926483	169,537.41	27.420000	291,885.90	122,348.49	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	36,641.000	Local	24.376731	893,187.81	19.700000	721,827.70	-171,360.11	0.09
		Base	24.376731	893,187.81	19.700000	721,827.70	-171,360.11	0.09
420261109	HAWKINS INC COMMON STOCK USD.01							
	13,446.000	Local	21.157401	284,482.42	45.900000	617,171.40	332,688.98	0.08
		Base	21.157401	284,482.42	45.900000	617,171.40	332,688.98	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
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	8,911.000	Local	45.728506	407,486.72	42.600000	379,608.60	-27,878.12	0.05
		Base	45.728506	407,486.72	42.600000	379,608.60	-27,878.12	0.05
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	53,330.000	Local	17.681045	942,930.13	18.570000	990,338.10	47,407.97	0.13
		Base	17.681045	942,930.13	18.570000	990,338.10	47,407.97	0.13
42222N103	HEALTHSTREAM INC COMMON STOCK							
	18,065.000	Local	26.159764	472,576.14	19.920000	359,854.80	-112,721.34	0.05
		Base	26.159764	472,576.14	19.920000	359,854.80	-112,721.34	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	33,315.000	Local	18.078574	602,287.68	14.070000	468,742.05	-133,545.63	0.06
		Base	18.078574	602,287.68	14.070000	468,742.05	-133,545.63	0.06
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	14,017.000	Local	24.548055	344,090.09	39.580000	554,792.86	210,702.77	0.07
		Base	24.548055	344,090.09	39.580000	554,792.86	210,702.77	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	101,478.000	Local	5.545457	562,741.84	4.780000	485,064.84	-77,677.00	0.06
		Base	5.545457	562,741.84	4.780000	485,064.84	-77,677.00	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	75,485.000	Local	21.476551	1,621,157.44	42.780000	3,229,248.30	1,608,090.86	0.42
		Base	21.476551	1,621,157.44	42.780000	3,229,248.30	1,608,090.86	0.42
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	25,117.000	Local	30.307880	761,243.01	25.060000	629,432.02	-131,810.99	0.08
		Base	30.307880	761,243.01	25.060000	629,432.02	-131,810.99	0.08
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	23,630.000	Local	16.039275	379,008.07	9.080000	214,560.40	-164,447.67	0.03
		Base	16.039275	379,008.07	9.080000	214,560.40	-164,447.67	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
	7,663.000	Local	107.633291	824,793.91	138.280000	1,059,639.64	234,845.73	0.14
		Base	107.633291	824,793.91	138.280000	1,059,639.64	234,845.73	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
428567101	HIBBETT INC COMMON STOCK USD.01							
	9,206.000	Local	36.322328	334,383.35	44.340000	408,194.04	73,810.69	0.05
		Base	36.322328	334,383.35	44.340000	408,194.04	73,810.69	0.05
431571108	HILLENBRAND INC COMMON STOCK							
	52,096.000	Local	26.213091	1,365,597.19	44.170000	2,301,080.32	935,483.13	0.30
		Base	26.213091	1,365,597.19	44.170000	2,301,080.32	935,483.13	0.30
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	43,502.000	Local	35.444341	1,541,899.71	29.400000	1,278,958.80	-262,940.91	0.17
		Base	35.444341	1,541,899.71	29.400000	1,278,958.80	-262,940.91	0.17
43785V102	HOMESTREET INC COMMON STOCK							
	14,370.000	Local	31.148550	447,604.67	47.380000	680,850.60	233,245.93	0.09
		Base	31.148550	447,604.67	47.380000	680,850.60	233,245.93	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	85,860.000	Local	10.681379	917,103.18	16.080000	1,380,628.80	463,525.62	0.18
		Base	10.681379	917,103.18	16.080000	1,380,628.80	463,525.62	0.18
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	29,615.000	Local	25.766631	763,078.77	41.830000	1,238,795.45	475,716.68	0.16
		Base	25.766631	763,078.77	41.830000	1,238,795.45	475,716.68	0.16
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001							
	99,003.000	Local	20.836344	2,062,860.55	21.940000	2,172,125.82	109,265.27	0.29
		Base	20.836344	2,062,860.55	21.940000	2,172,125.82	109,265.27	0.29
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	24,260.000	Local	42.928080	1,041,435.23	77.210000	1,873,114.60	831,679.37	0.25
		Base	42.928080	1,041,435.23	77.210000	1,873,114.60	831,679.37	0.25
45031U101	ISTAR INC REIT USD.001							
	49,707.000	Local	12.759145	634,218.80	23.410000	1,163,640.87	529,422.07	0.15
		Base	12.759145	634,218.80	23.410000	1,163,640.87	529,422.07	0.15
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	157,887.000	Local	19.589530	3,092,932.15	26.440000	4,174,532.28	1,081,600.13	0.55
		Base	19.589530	3,092,932.15	26.440000	4,174,532.28	1,081,600.13	0.55

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	33,841.000	61.389472	2,077,481.12	81.690000	2,764,471.29	686,990.17	0.36
		Base		61.389472	2,077,481.12	81.690000	2,764,471.29	686,990.17	0.36
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	26,308.000	46.170823	1,214,662.01	71.160000	1,872,077.28	657,415.27	0.25
		Base		46.170823	1,214,662.01	71.160000	1,872,077.28	657,415.27	0.25
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	46,795.000	20.837560	975,093.62	22.670000	1,060,842.65	85,749.03	0.14
		Base		20.837560	975,093.62	22.670000	1,060,842.65	85,749.03	0.14
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	24,960.000	34.303135	856,206.26	107.320000	2,678,707.20	1,822,500.94	0.35
		Base		34.303135	856,206.26	107.320000	2,678,707.20	1,822,500.94	0.35
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,634.000	59.075120	1,041,730.66	92.550000	1,632,026.70	590,296.04	0.21
		Base		59.075120	1,041,730.66	92.550000	1,632,026.70	590,296.04	0.21
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,890.000	34.436079	478,317.14	36.990000	513,791.10	35,473.96	0.07
		Base		34.436079	478,317.14	36.990000	513,791.10	35,473.96	0.07
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	14,632.000	46.137974	675,090.84	32.420000	474,369.44	-200,721.40	0.06
		Base		46.137974	675,090.84	32.420000	474,369.44	-200,721.40	0.06
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	16,791.000	48.852996	820,290.66	84.490000	1,418,671.59	598,380.93	0.19
		Base		48.852996	820,290.66	84.490000	1,418,671.59	598,380.93	0.19
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	44,747.000	11.760981	526,268.61	19.350000	865,854.45	339,585.84	0.11
		Base		11.760981	526,268.61	19.350000	865,854.45	339,585.84	0.11
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	18,334.000	107.791505	1,976,249.46	205.400000	3,765,803.60	1,789,554.14	0.49
		Base		107.791505	1,976,249.46	205.400000	3,765,803.60	1,789,554.14	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	23,624.000	Local	46.745086	1,104,305.91	80.570000	1,903,385.68	799,079.77	0.25
		Base	46.745086	1,104,305.91	80.570000	1,903,385.68	799,079.77	0.25
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	12,715.000	Local	37.152306	472,391.57	88.050000	1,119,555.75	647,164.18	0.15
		Base	37.152306	472,391.57	88.050000	1,119,555.75	647,164.18	0.15
458665304	INTERFACE INC COMMON STOCK USD.1							
	42,252.000	Local	14.865823	628,110.74	13.570000	573,359.64	-54,751.10	0.08
		Base	14.865823	628,110.74	13.570000	573,359.64	-54,751.10	0.08
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	21,949.000	Local	73.768220	1,619,138.65	63.800000	1,400,346.20	-218,792.45	0.18
		Base	73.768220	1,619,138.65	63.800000	1,400,346.20	-218,792.45	0.18
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	237,532.000	Local	9.887134	2,348,510.66	2.280000	541,572.96	-1,806,937.70	0.07
		Base	9.887134	2,348,510.66	2.280000	541,572.96	-1,806,937.70	0.07
46146L101	INVESTORS BANCORP INC COMMON STOCK USD.01							
	161,463.000	Local	14.561245	2,351,102.26	14.930000	2,410,642.59	59,540.33	0.32
		Base	14.561245	2,351,102.26	14.930000	2,410,642.59	59,540.33	0.32
462726100	IROBOT CORP COMMON STOCK USD.01							
	19,287.000	Local	39.556159	762,919.64	63.400000	1,222,795.80	459,876.16	0.16
		Base	39.556159	762,919.64	63.400000	1,222,795.80	459,876.16	0.16
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
	14,385.000	Local	41.381946	595,279.30	32.180000	462,909.30	-132,370.00	0.06
		Base	41.381946	595,279.30	32.180000	462,909.30	-132,370.00	0.06
465741106	ITRON INC COMMON STOCK							
	32,390.000	Local	47.179306	1,528,137.72	52.680000	1,706,305.20	178,167.48	0.22
		Base	47.179306	1,528,137.72	52.680000	1,706,305.20	178,167.48	0.22
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	10,665.000	Local	91.672258	977,684.63	155.100000	1,654,141.50	676,456.87	0.22
		Base	91.672258	977,684.63	155.100000	1,654,141.50	676,456.87	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
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	15,098.000	90.824300	1,371,265.28	93.410000	1,410,304.18	39,038.90	0.19
		Base		90.824300	1,371,265.28	93.410000	1,410,304.18	39,038.90	0.19
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,729.000	52.852916	1,201,293.93	118.470000	2,692,704.63	1,491,410.70	0.35
		Base		52.852916	1,201,293.93	118.470000	2,692,704.63	1,491,410.70	0.35
47973J102	JOINT CORP/THE COMMON STOCK USD.001								
		Local	10,312.000	79.006373	814,713.72	35.390000	364,941.68	-449,772.04	0.05
		Base		79.006373	814,713.72	35.390000	364,941.68	-449,772.04	0.05
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01								
		Local	86,681.000	15.608205	1,352,934.83	18.050000	1,564,592.05	211,657.22	0.21
		Base		15.608205	1,352,934.83	18.050000	1,564,592.05	211,657.22	0.21
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01								
		Local	32,053.000	19.879442	637,195.77	20.610000	660,612.33	23,416.56	0.09
		Base		19.879442	637,195.77	20.610000	660,612.33	23,416.56	0.09
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	11,349.000	68.301766	775,156.74	94.160000	1,068,621.84	293,465.10	0.14
		Base		68.301766	775,156.74	94.160000	1,068,621.84	293,465.10	0.14
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	19,926.000	38.912255	775,365.59	43.480000	866,382.48	91,016.89	0.11
		Base		38.912255	775,365.59	43.480000	866,382.48	91,016.89	0.11
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	25,779.000	17.246423	444,595.54	21.690000	559,146.51	114,550.97	0.07
		Base		17.246423	444,595.54	21.690000	559,146.51	114,550.97	0.07
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	65,689.000	14.931607	980,842.32	21.530000	1,414,284.17	433,441.85	0.19
		Base		14.931607	980,842.32	21.530000	1,414,284.17	433,441.85	0.19
50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	34,037.000	36.778858	1,251,841.99	41.350000	1,407,429.95	155,587.96	0.18
		Base		36.778858	1,251,841.99	41.350000	1,407,429.95	155,587.96	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	15,244.000	Local	30.597768	466,432.37	27.520000	419,514.88	-46,917.49	0.06
		Base	30.597768	466,432.37	27.520000	419,514.88	-46,917.49	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
	38,931.000	Local	29.391144	1,144,226.64	64.940000	2,528,179.14	1,383,952.50	0.33
		Base	29.391144	1,144,226.64	64.940000	2,528,179.14	1,383,952.50	0.33
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	44,573.000	Local	18.659589	831,713.84	56.020000	2,496,979.46	1,665,265.62	0.33
		Base	18.659589	831,713.84	56.020000	2,496,979.46	1,665,265.62	0.33
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	15,282.000	Local	55.403290	846,673.08	97.680000	1,492,745.76	646,072.68	0.20
		Base	55.403290	846,673.08	97.680000	1,492,745.76	646,072.68	0.20
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	18,082.000	Local	57.138789	1,033,183.58	103.810000	1,877,092.42	843,908.84	0.25
		Base	57.138789	1,033,183.58	103.810000	1,877,092.42	843,908.84	0.25
502175102	LTC PROPERTIES INC REIT USD.01							
	28,171.000	Local	35.715151	1,006,131.53	38.470000	1,083,738.37	77,606.84	0.14
		Base	35.715151	1,006,131.53	38.470000	1,083,738.37	77,606.84	0.14
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	31,413.000	Local	17.891628	562,029.70	26.370000	828,360.81	266,331.11	0.11
		Base	17.891628	562,029.70	26.370000	828,360.81	266,331.11	0.11
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
	18,102.000	Local	71.009607	1,285,415.90	73.000000	1,321,446.00	36,030.10	0.17
		Base	71.009607	1,285,415.90	73.000000	1,321,446.00	36,030.10	0.17
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	48,430.000	Local	22.496155	1,089,488.77	55.310000	2,678,663.30	1,589,174.53	0.35
		Base	22.496155	1,089,488.77	55.310000	2,678,663.30	1,589,174.53	0.35
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	10,259.000	Local	78.803673	808,446.88	79.140000	811,897.26	3,450.38	0.11
		Base	78.803673	808,446.88	79.140000	811,897.26	3,450.38	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
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	13,749.000	Local	34.244428	470,826.64	46.470000	638,916.03	168,089.39	0.08
		Base	34.244428	470,826.64	46.470000	638,916.03	168,089.39	0.08
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	8,205.000	Local	118.836676	975,054.93	119.670000	981,892.35	6,837.42	0.13
		Base	118.836676	975,054.93	119.670000	981,892.35	6,837.42	0.13
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
	202,345.000	Local	10.507203	2,126,079.91	15.700000	3,176,816.50	1,050,736.59	0.42
		Base	10.507203	2,126,079.91	15.700000	3,176,816.50	1,050,736.59	0.42
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	11,957.000	Local	153.982408	1,841,167.65	112.490000	1,345,042.93	-496,124.72	0.18
		Base	153.982408	1,841,167.65	112.490000	1,345,042.93	-496,124.72	0.18
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	7,850.000	Local	83.126977	652,546.77	157.010000	1,232,528.50	579,981.73	0.16
		Base	83.126977	652,546.77	157.010000	1,232,528.50	579,981.73	0.16
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	19,084.000	Local	18.851798	359,767.72	17.120000	326,718.08	-33,049.64	0.04
		Base	18.851798	359,767.72	17.120000	326,718.08	-33,049.64	0.04
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	48,267.000	Local	18.669892	901,139.66	24.420000	1,178,680.14	277,540.48	0.15
		Base	18.669892	901,139.66	24.420000	1,178,680.14	277,540.48	0.15
53814L108	LIVENT CORP COMMON STOCK USD.001							
	115,601.000	Local	14.018268	1,620,525.84	26.070000	3,013,718.07	1,393,192.23	0.40
		Base	14.018268	1,620,525.84	26.070000	3,013,718.07	1,393,192.23	0.40
54911Q107	LOYALTY VENTURES INC COMMON STOCK USD.01							
	14,248.000	Local	29.995077	427,369.86	16.530000	235,519.44	-191,850.42	0.03
		Base	29.995077	427,369.86	16.530000	235,519.44	-191,850.42	0.03
55003T107	LL FLOORING HOLDINGS INC COMMON STOCK USD.001							
	20,811.000	Local	21.907155	455,909.80	14.020000	291,770.22	-164,139.58	0.04
		Base	21.907155	455,909.80	14.020000	291,770.22	-164,139.58	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
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	40,448.000	Local	24.767234	1,001,785.09	37.840000	1,530,552.32	528,767.23	0.20
		Base	24.767234	1,001,785.09	37.840000	1,530,552.32	528,767.23	0.20
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	8,957.000	Local	75.011701	671,879.81	85.590000	766,629.63	94,749.82	0.10
		Base	75.011701	671,879.81	85.590000	766,629.63	94,749.82	0.10
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	20,820.000	Local	24.494765	509,981.00	44.350000	923,367.00	413,386.00	0.12
		Base	24.494765	509,981.00	44.350000	923,367.00	413,386.00	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	12,070.000	Local	37.399413	451,410.91	94.040000	1,135,062.80	683,651.89	0.15
		Base	37.399413	451,410.91	94.040000	1,135,062.80	683,651.89	0.15
554489104	VERIS RESIDENTIAL INC REIT USD.01							
	57,260.000	Local	13.047718	747,112.32	17.390000	995,751.40	248,639.08	0.13
		Base	13.047718	747,112.32	17.390000	995,751.40	248,639.08	0.13
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	54,740.000	Local	22.885200	1,252,735.84	38.640000	2,115,153.60	862,417.76	0.28
		Base	22.885200	1,252,735.84	38.640000	2,115,153.60	862,417.76	0.28
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	19,720.000	Local	44.808818	883,629.90	86.190000	1,699,666.80	816,036.90	0.22
		Base	44.808818	883,629.90	86.190000	1,699,666.80	816,036.90	0.22
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	17,880.000	Local	36.373405	650,356.49	52.680000	941,918.40	291,561.91	0.12
		Base	36.373405	650,356.49	52.680000	941,918.40	291,561.91	0.12
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	15,640.000	Local	17.547728	274,446.46	17.700000	276,828.00	2,381.54	0.04
		Base	17.547728	274,446.46	17.700000	276,828.00	2,381.54	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	15,682.000	Local	15.819062	248,074.53	40.260000	631,357.32	383,282.79	0.08
		Base	15.819062	248,074.53	40.260000	631,357.32	383,282.79	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
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
			42,774.000	10.826505	463,092.91	17.760000	759,666.24	296,573.33	0.10
		Base		10.826505	463,092.91	17.760000	759,666.24	296,573.33	0.10
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
			78,912.000	13.866093	1,094,201.10	52.980000	4,180,757.76	3,086,556.66	0.55
		Base		13.866093	1,094,201.10	52.980000	4,180,757.76	3,086,556.66	0.55
576690101	MATERION CORP COMMON STOCK								
			14,623.000	41.702696	609,818.53	85.740000	1,253,776.02	643,957.49	0.16
		Base		41.702696	609,818.53	85.740000	1,253,776.02	643,957.49	0.16
57686G105	MATSON INC COMMON STOCK								
			30,072.000	35.210339	1,058,845.32	120.620000	3,627,284.64	2,568,439.32	0.48
		Base		35.210339	1,058,845.32	120.620000	3,627,284.64	2,568,439.32	0.48
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
			22,573.000	38.548541	870,156.21	32.360000	730,462.28	-139,693.93	0.10
		Base		38.548541	870,156.21	32.360000	730,462.28	-139,693.93	0.10
57776J100	MAXLINEAR INC COMMON STOCK								
			50,542.000	31.452298	1,589,662.03	58.350000	2,949,125.70	1,359,463.67	0.39
		Base		31.452298	1,589,662.03	58.350000	2,949,125.70	1,359,463.67	0.39
58470H101	MEDIFAST INC COMMON STOCK USD.001								
			8,311.000	68.710107	571,049.70	170.780000	1,419,352.58	848,302.88	0.19
		Base		68.710107	571,049.70	170.780000	1,419,352.58	848,302.88	0.19
58502B106	MEDNAX INC COMMON STOCK USD.01								
			60,987.000	24.637325	1,502,556.52	23.480000	1,431,974.76	-70,581.76	0.19
		Base		24.637325	1,502,556.52	23.480000	1,431,974.76	-70,581.76	0.19
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
			28,821.000	12.825180	369,634.52	13.950000	402,052.95	32,418.43	0.05
		Base		12.825180	369,634.52	13.950000	402,052.95	32,418.43	0.05
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
			31,152.000	17.894310	557,443.55	25.960000	808,705.92	251,262.37	0.11
		Base		17.894310	557,443.55	25.960000	808,705.92	251,262.37	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
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	36,354.000	29.179015	1,060,773.91	66.520000	2,418,268.08	1,357,494.17	0.32
		Base		29.179015	1,060,773.91	66.520000	2,418,268.08	1,357,494.17	0.32
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	26,695.000	46.089334	1,230,354.78	79.230000	2,115,044.85	884,690.07	0.28
		Base		46.089334	1,230,354.78	79.230000	2,115,044.85	884,690.07	0.28
59001K100	MERITOR INC COMMON STOCK USD1.0								
		Local	50,637.000	24.699114	1,250,689.04	35.570000	1,801,158.09	550,469.05	0.24
		Base		24.699114	1,250,689.04	35.570000	1,801,158.09	550,469.05	0.24
59064R109	MESA LABORATORIES INC COMMON STOCK								
		Local	3,753.000	248.124940	931,212.90	254.880000	956,564.64	25,351.74	0.13
		Base		248.124940	931,212.90	254.880000	956,564.64	25,351.74	0.13
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	21,357.000	28.503908	608,757.96	54.920000	1,172,926.44	564,168.48	0.15
		Base		28.503908	608,757.96	54.920000	1,172,926.44	564,168.48	0.15
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	26,665.000	22.391364	597,065.72	43.250000	1,153,261.25	556,195.53	0.15
		Base		22.391364	597,065.72	43.250000	1,153,261.25	556,195.53	0.15
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	12,518.000	104.197004	1,304,338.10	105.170000	1,316,518.06	12,179.96	0.17
		Base		104.197004	1,304,338.10	105.170000	1,316,518.06	12,179.96	0.17
60783X104	MODIVCARE INC COMMON STOCK USD.001								
		Local	8,814.000	59.727192	526,435.47	115.390000	1,017,047.46	490,611.99	0.13
		Base		59.727192	526,435.47	115.390000	1,017,047.46	490,611.99	0.13
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	9,383.000	26.202793	245,860.81	87.230000	818,479.09	572,618.28	0.11
		Base		26.202793	245,860.81	87.230000	818,479.09	572,618.28	0.11
610236101	MONRO INC COMMON STOCK USD.01								
		Local	24,001.000	46.482864	1,115,635.23	44.340000	1,064,204.34	-51,430.89	0.14
		Base		46.482864	1,115,635.23	44.340000	1,064,204.34	-51,430.89	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
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	20,786.000	Local	53.426789	1,110,529.23	87.800000	1,825,010.80	714,481.57	0.24
		Base	53.426789	1,110,529.23	87.800000	1,825,010.80	714,481.57	0.24
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	13,740.000	Local	27.471604	377,459.84	17.830000	244,984.20	-132,475.64	0.03
		Base	27.471604	377,459.84	17.830000	244,984.20	-132,475.64	0.03
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	11,717.000	Local	21.599844	253,085.37	39.050000	457,548.85	204,463.48	0.06
		Base	21.599844	253,085.37	39.050000	457,548.85	204,463.48	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	41,044.000	Local	27.180874	1,115,611.81	54.170000	2,223,353.48	1,107,741.67	0.29
		Base	27.180874	1,115,611.81	54.170000	2,223,353.48	1,107,741.67	0.29
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	53,748.000	Local	28.038771	1,507,027.87	45.670000	2,454,671.16	947,643.29	0.32
		Base	28.038771	1,507,027.87	45.670000	2,454,671.16	947,643.29	0.32
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	25,928.000	Local	14.537600	376,930.90	21.600000	560,044.80	183,113.90	0.07
		Base	14.537600	376,930.90	21.600000	560,044.80	183,113.90	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	57,133.000	Local	21.245199	1,213,801.94	25.200000	1,439,751.60	225,949.66	0.19
		Base	21.245199	1,213,801.94	25.200000	1,439,751.60	225,949.66	0.19
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	31,015.000	Local	26.739079	829,312.53	36.130000	1,120,571.95	291,259.42	0.15
		Base	26.739079	829,312.53	36.130000	1,120,571.95	291,259.42	0.15
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	61,348.000	Local	17.120228	1,050,291.75	20.620000	1,264,995.76	214,704.01	0.17
		Base	17.120228	1,050,291.75	20.620000	1,264,995.76	214,704.01	0.17
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
	8,484.000	Local	123.304244	1,046,113.21	133.300000	1,130,917.20	84,803.99	0.15
		Base	123.304244	1,046,113.21	133.300000	1,130,917.20	84,803.99	0.15

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633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	21,435.000	32.192532	690,046.93	40.280000	863,401.80	173,354.87	0.11
		Base		32.192532	690,046.93	40.280000	863,401.80	173,354.87	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	16,692.000	23.868215	398,408.25	43.500000	726,102.00	327,693.75	0.10
		Base		23.868215	398,408.25	43.500000	726,102.00	327,693.75	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,627.000	89.928941	326,172.27	76.950000	279,097.65	-47,074.62	0.04
		Base		89.928941	326,172.27	76.950000	279,097.65	-47,074.62	0.04
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	24,434.000	22.914648	559,896.50	26.280000	642,125.52	82,229.02	0.08
		Base		22.914648	559,896.50	26.280000	642,125.52	82,229.02	0.08
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	11,990.000	36.839746	441,708.56	39.660000	475,523.40	33,814.84	0.06
		Base		36.839746	441,708.56	39.660000	475,523.40	33,814.84	0.06
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	132,043.000	13.671518	1,805,228.27	5.390000	711,711.77	-1,093,516.50	0.09
		Base		13.671518	1,805,228.27	5.390000	711,711.77	-1,093,516.50	0.09
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	88,089.000	21.059421	1,855,103.30	12.150000	1,070,281.35	-784,821.95	0.14
		Base		21.059421	1,855,103.30	12.150000	1,070,281.35	-784,821.95	0.14
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	20,938.000	22.467267	470,419.64	24.680000	516,749.84	46,330.20	0.07
		Base		22.467267	470,419.64	24.680000	516,749.84	46,330.20	0.07
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	52,823.000	30.156695	1,592,967.12	32.080000	1,694,561.84	101,594.72	0.22
		Base		30.156695	1,592,967.12	32.080000	1,694,561.84	101,594.72	0.22
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	271,365.000	5.163756	1,401,262.63	3.650000	990,482.25	-410,780.38	0.13
		Base		5.163756	1,401,262.63	3.650000	990,482.25	-410,780.38	0.13

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65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	16,656.000	Local	47.596219	792,762.63	90.310000	1,504,203.36	711,440.73	0.20
		Base	47.596219	792,762.63	90.310000	1,504,203.36	711,440.73	0.20
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	40,185.000	Local	25.038003	1,006,152.14	20.910000	840,268.35	-165,883.79	0.11
		Base	25.038003	1,006,152.14	20.910000	840,268.35	-165,883.79	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	31,019.000	Local	14.498096	449,716.44	14.360000	445,432.84	-4,283.60	0.06
		Base	14.498096	449,716.44	14.360000	445,432.84	-4,283.60	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	90,586.000	Local	12.243598	1,109,098.55	13.510000	1,223,816.86	114,718.31	0.16
		Base	12.243598	1,109,098.55	13.510000	1,223,816.86	114,718.31	0.16
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	21,986.000	Local	51.856614	1,140,119.52	51.720000	1,137,115.92	-3,003.60	0.15
		Base	51.856614	1,140,119.52	51.720000	1,137,115.92	-3,003.60	0.15
67011P100	NOW INC COMMON STOCK USD.01							
	79,101.000	Local	8.756452	692,644.12	11.030000	872,484.03	179,839.91	0.11
		Base	8.756452	692,644.12	11.030000	872,484.03	179,839.91	0.11
67098H104	O I GLASS INC COMMON STOCK							
	111,342.000	Local	15.991296	1,780,502.93	13.180000	1,467,487.56	-313,015.37	0.19
		Base	15.991296	1,780,502.93	13.180000	1,467,487.56	-313,015.37	0.19
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	35,513.000	Local	16.899245	600,142.87	26.640000	946,066.32	345,923.45	0.12
		Base	16.899245	600,142.87	26.640000	946,066.32	345,923.45	0.12
671044105	OSI SYSTEMS INC COMMON STOCK							
	11,763.000	Local	60.044330	706,301.45	85.120000	1,001,266.56	294,965.11	0.13
		Base	60.044330	706,301.45	85.120000	1,001,266.56	294,965.11	0.13
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	71,402.000	Local	12.509835	893,227.23	15.160000	1,082,454.32	189,227.09	0.14
		Base	12.509835	893,227.23	15.160000	1,082,454.32	189,227.09	0.14

Base Currency: USD - US DOLLAR

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67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	34,647.000	48.617671	1,684,456.46	25.730000	891,467.31	-792,989.15	0.12
		Base		48.617671	1,684,456.46	25.730000	891,467.31	-792,989.15	0.12
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	43,912.000	18.564515	815,205.00	6.950000	305,188.40	-510,016.60	0.04
		Base		18.564515	815,205.00	6.950000	305,188.40	-510,016.60	0.04
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,657.000	20.652752	137,485.37	38.460000	256,028.22	118,542.85	0.03
		Base		20.652752	137,485.37	38.460000	256,028.22	118,542.85	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	31,440.000	51.230392	1,610,683.54	129.490000	4,071,165.60	2,460,482.06	0.53
		Base		51.230392	1,610,683.54	129.490000	4,071,165.60	2,460,482.06	0.53
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	24,591.000	13.957865	343,237.85	14.440000	355,094.04	11,856.19	0.05
		Base		13.957865	343,237.85	14.440000	355,094.04	11,856.19	0.05
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	35,257.000	26.936526	949,701.08	86.890000	3,063,480.73	2,113,779.65	0.40
		Base		26.936526	949,701.08	86.890000	3,063,480.73	2,113,779.65	0.40
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001								
		Local	12,714.000	66.293201	842,851.76	37.710000	479,444.94	-363,406.82	0.06
		Base		66.293201	842,851.76	37.710000	479,444.94	-363,406.82	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	51,540.000	11.504050	592,918.73	6.780000	349,441.20	-243,477.53	0.05
		Base		11.504050	592,918.73	6.780000	349,441.20	-243,477.53	0.05
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK								
		Local	45,100.000	14.655233	660,951.03	7.620000	343,662.00	-317,289.03	0.05
		Base		14.655233	660,951.03	7.620000	343,662.00	-317,289.03	0.05
68629Y103	ORION OFFICE REIT INC REIT USD.01								
		Local	40,514.000	17.716020	717,746.85	14.000000	567,196.00	-150,550.85	0.07
		Base		17.716020	717,746.85	14.000000	567,196.00	-150,550.85	0.07

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68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	14,127.000	Local	37.838626	534,546.27	32.700000	461,952.90	-72,593.37	0.06
		Base	37.838626	534,546.27	32.700000	461,952.90	-72,593.37	0.06
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
	53,986.000	Local	17.926070	967,756.83	44.020000	2,376,463.72	1,408,706.89	0.31
		Base	17.926070	967,756.83	44.020000	2,376,463.72	1,408,706.89	0.31
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	11,360.000	Local	51.834503	588,839.95	90.500000	1,028,080.00	439,240.05	0.14
		Base	51.834503	588,839.95	90.500000	1,028,080.00	439,240.05	0.14
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	67,965.000	Local	6.928579	470,900.85	24.370000	1,656,307.05	1,185,406.20	0.22
		Base	6.928579	470,900.85	24.370000	1,656,307.05	1,185,406.20	0.22
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	7,876.000	Local	49.877283	392,833.48	52.390000	412,623.64	19,790.16	0.05
		Base	49.877283	392,833.48	52.390000	412,623.64	19,790.16	0.05
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	21,375.000	Local	18.363598	392,521.90	27.870000	595,721.25	203,199.35	0.08
		Base	18.363598	392,521.90	27.870000	595,721.25	203,199.35	0.08
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	42,662.000	Local	11.942010	509,470.02	17.980000	767,062.76	257,592.74	0.10
		Base	11.942010	509,470.02	17.980000	767,062.76	257,592.74	0.10
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	31,203.000	Local	32.367934	1,009,976.66	45.080000	1,406,631.24	396,654.58	0.18
		Base	32.367934	1,009,976.66	45.080000	1,406,631.24	396,654.58	0.18
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	67,532.000	Local	32.072122	2,165,894.53	35.350000	2,387,256.20	221,361.67	0.31
		Base	32.072122	2,165,894.53	35.350000	2,387,256.20	221,361.67	0.31
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	31,870.000	Local	40.783129	1,299,758.31	76.320000	2,432,318.40	1,132,560.09	0.32
		Base	40.783129	1,299,758.31	76.320000	2,432,318.40	1,132,560.09	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	17,274.000	Local	83.683856	1,445,554.92	63.990000	1,105,363.26	-340,191.66	0.15
		Base	83.683856	1,445,554.92	63.990000	1,105,363.26	-340,191.66	0.15
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	32,729.000	Local	17.526305	573,618.42	13.020000	426,131.58	-147,486.84	0.06
		Base	17.526305	573,618.42	13.020000	426,131.58	-147,486.84	0.06
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	13,905.000	Local	21.945389	305,150.63	13.050000	181,460.25	-123,690.38	0.02
		Base	21.945389	305,150.63	13.050000	181,460.25	-123,690.38	0.02
700658107	PARK NATIONAL CORP COMMON STOCK							
	10,328.000	Local	90.563924	935,344.21	131.380000	1,356,892.64	421,548.43	0.18
		Base	90.563924	935,344.21	131.380000	1,356,892.64	421,548.43	0.18
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	16,079.000	Local	45.251727	727,602.52	60.300000	969,563.70	241,961.18	0.13
		Base	45.251727	727,602.52	60.300000	969,563.70	241,961.18	0.13
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	153,904.000	Local	5.360555	825,010.90	15.480000	2,382,433.92	1,557,423.02	0.31
		Base	5.360555	825,010.90	15.480000	2,382,433.92	1,557,423.02	0.31
70788V102	RANGER OIL CORP A COMMON STOCK							
	15,088.000	Local	49.188824	742,160.98	34.530000	520,988.64	-221,172.34	0.07
		Base	49.188824	742,160.98	34.530000	520,988.64	-221,172.34	0.07
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	19,355.000	Local	9.108414	176,293.36	18.630000	360,583.65	184,290.29	0.05
		Base	9.108414	176,293.36	18.630000	360,583.65	184,290.29	0.05
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	67,895.000	Local	17.532448	1,190,365.54	16.890000	1,146,746.55	-43,618.99	0.15
		Base	17.532448	1,190,365.54	16.890000	1,146,746.55	-43,618.99	0.15
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	50,158.000	Local	8.445517	423,610.25	11.480000	575,813.84	152,203.59	0.08
		Base	8.445517	423,610.25	11.480000	575,813.84	152,203.59	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
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	23,566.000	Local	28.854595	679,987.38	110.090000	2,594,380.94	1,914,393.56	0.34
		Base	28.854595	679,987.38	110.090000	2,594,380.94	1,914,393.56	0.34
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	15,010.000	Local	17.957823	269,546.92	25.800000	387,258.00	117,711.08	0.05
		Base	17.957823	269,546.92	25.800000	387,258.00	117,711.08	0.05
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	14,551.000	Local	28.687228	417,427.86	19.950000	290,292.45	-127,135.41	0.04
		Base	28.687228	417,427.86	19.950000	290,292.45	-127,135.41	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	44,100.000	Local	10.750852	474,112.56	16.970000	748,377.00	274,264.44	0.10
		Base	10.750852	474,112.56	16.970000	748,377.00	274,264.44	0.10
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,088.000	Local	58.334095	588,474.35	131.250000	1,324,050.00	735,575.65	0.17
		Base	58.334095	588,474.35	131.250000	1,324,050.00	735,575.65	0.17
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	118,410.000	Local	5.868715	694,914.51	5.200000	615,732.00	-79,182.51	0.08
		Base	5.868715	694,914.51	5.200000	615,732.00	-79,182.51	0.08
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	30,607.000	Local	23.700712	725,407.70	39.400000	1,205,915.80	480,508.10	0.16
		Base	23.700712	725,407.70	39.400000	1,205,915.80	480,508.10	0.16
729132100	PLEXUS CORP COMMON STOCK USD.01							
	20,102.000	Local	43.904292	882,564.08	81.810000	1,644,544.62	761,980.54	0.22
		Base	43.904292	882,564.08	81.810000	1,644,544.62	761,980.54	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	6,481.000	Local	34.376700	222,795.39	19.420000	125,861.02	-96,934.37	0.02
		Base	34.376700	222,795.39	19.420000	125,861.02	-96,934.37	0.02
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	9,662.000	Local	62.083126	599,847.16	74.090000	715,857.58	116,010.42	0.09
		Base	62.083126	599,847.16	74.090000	715,857.58	116,010.42	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
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	35,915.000	Local	52.875325	1,899,017.31	52.940000	1,901,340.10	2,322.79	0.25
		Base	52.875325	1,899,017.31	52.940000	1,901,340.10	2,322.79	0.25
741511109	PRICESMART INC COMMON STOCK USD.0001							
	17,223.000	Local	68.900481	1,186,672.99	78.870000	1,358,378.01	171,705.02	0.18
		Base	68.900481	1,186,672.99	78.870000	1,358,378.01	171,705.02	0.18
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	38,623.000	Local	34.571834	1,335,267.96	26.880000	1,038,186.24	-297,081.72	0.14
		Base	34.571834	1,335,267.96	26.880000	1,038,186.24	-297,081.72	0.14
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	31,610.000	Local	29.634192	936,736.82	47.090000	1,488,514.90	551,778.08	0.20
		Base	29.634192	936,736.82	47.090000	1,488,514.90	551,778.08	0.20
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	60,646.000	Local	13.902401	843,125.00	13.930000	844,798.78	1,673.78	0.11
		Base	13.902401	843,125.00	13.930000	844,798.78	1,673.78	0.11
743713109	PROTO LABS INC COMMON STOCK USD.001							
	19,740.000	Local	78.197107	1,543,610.89	52.900000	1,044,246.00	-499,364.89	0.14
		Base	78.197107	1,543,610.89	52.900000	1,044,246.00	-499,364.89	0.14
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	54,626.000	Local	16.777094	916,465.54	23.400000	1,278,248.40	361,782.86	0.17
		Base	16.777094	916,465.54	23.400000	1,278,248.40	361,782.86	0.17
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
	79,656.000	Local	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
	9,602.000	Local	93.610731	898,850.24	172.810000	1,659,321.62	760,471.38	0.22
		Base	93.610731	898,850.24	172.810000	1,659,321.62	760,471.38	0.22
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	23,889.000	Local	16.844190	402,390.85	20.990000	501,430.11	99,039.26	0.07
		Base	16.844190	402,390.85	20.990000	501,430.11	99,039.26	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	35,908.000	Local	9.974719	358,172.22	11.600000	416,532.80	58,360.58	0.05
		Base	9.974719	358,172.22	11.600000	416,532.80	58,360.58	0.05
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	110.630000	2,094,779.05	1,334,256.63	0.28
		Base	40.164902	760,522.42	110.630000	2,094,779.05	1,334,256.63	0.28
749660106	RPC INC COMMON STOCK USD.1							
	50,292.000	Local	4.902778	246,570.50	10.670000	536,615.64	290,045.14	0.07
		Base	4.902778	246,570.50	10.670000	536,615.64	290,045.14	0.07
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	326.090000	2,531,762.76	2,242,236.87	0.33
		Base	37.290815	289,525.89	326.090000	2,531,762.76	2,242,236.87	0.33
74971D101	RPT REALTY REIT USD.01							
	60,306.000	Local	12.292900	741,335.62	13.770000	830,413.62	89,078.00	0.11
		Base	12.292900	741,335.62	13.770000	830,413.62	89,078.00	0.11
750491102	RADNET INC COMMON STOCK USD.0001							
	33,354.000	Local	19.269704	642,721.70	22.370000	746,128.98	103,407.28	0.10
		Base	19.269704	642,721.70	22.370000	746,128.98	103,407.28	0.10
750917106	RAMBUS INC COMMON STOCK USD.001							
	78,246.000	Local	12.972748	1,015,065.64	31.890000	2,495,264.94	1,480,199.30	0.33
		Base	12.972748	1,015,065.64	31.890000	2,495,264.94	1,480,199.30	0.33
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	45,601.000	Local	13.139119	599,156.96	6.570000	299,598.57	-299,558.39	0.04
		Base	13.139119	599,156.96	6.570000	299,598.57	-299,558.39	0.04
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	13,517.000	Local	30.765001	415,850.52	27.730000	374,826.41	-41,024.11	0.05
		Base	30.765001	415,850.52	27.730000	374,826.41	-41,024.11	0.05
75574U101	READY CAPITAL CORP REIT USD.0001							
	50,144.000	Local	14.154295	709,752.96	15.060000	755,168.64	45,415.68	0.10
		Base	14.154295	709,752.96	15.060000	755,168.64	45,415.68	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
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	83,414.000	Local	7.700993	642,370.66	15.680000	1,307,931.52	665,560.86	0.17
		Base	7.700993	642,370.66	15.680000	1,307,931.52	665,560.86	0.17
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	11,244.000	Local	30.456244	342,450.01	16.860000	189,573.84	-152,876.17	0.02
		Base	30.456244	342,450.01	16.860000	189,573.84	-152,876.17	0.02
758075402	REDWOOD TRUST INC REIT USD.01							
	82,046.000	Local	11.605651	952,197.28	10.530000	863,944.38	-88,252.90	0.11
		Base	11.605651	952,197.28	10.530000	863,944.38	-88,252.90	0.11
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	26,928.000	Local	55.505693	1,494,657.30	33.190000	893,740.32	-600,916.98	0.12
		Base	55.505693	1,494,657.30	33.190000	893,740.32	-600,916.98	0.12
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	39,891.000	Local	32.311684	1,288,945.37	33.450000	1,334,353.95	45,408.58	0.18
		Base	32.311684	1,288,945.37	33.450000	1,334,353.95	45,408.58	0.18
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	35,967.000	Local	26.062745	937,398.75	60.650000	2,181,398.55	1,243,999.80	0.29
		Base	26.062745	937,398.75	60.650000	2,181,398.55	1,243,999.80	0.29
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	43,271.000	Local	23.225839	1,005,005.28	25.190000	1,089,996.49	84,991.21	0.14
		Base	23.225839	1,005,005.28	25.190000	1,089,996.49	84,991.21	0.14
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	103,303.000	Local	14.309976	1,478,263.48	23.830000	2,461,710.49	983,447.01	0.32
		Base	14.309976	1,478,263.48	23.830000	2,461,710.49	983,447.01	0.32
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	21,876.000	Local	12.446597	272,281.76	17.140000	374,954.64	102,672.88	0.05
		Base	12.446597	272,281.76	17.140000	374,954.64	102,672.88	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	86,874.000	Local	15.782873	1,371,121.33	19.390000	1,684,486.86	313,365.53	0.22
		Base	15.782873	1,371,121.33	19.390000	1,684,486.86	313,365.53	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
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	3,727.000	Local	62.351926	232,385.63	99.600000	371,209.20	138,823.57	0.05
		Base	62.351926	232,385.63	99.600000	371,209.20	138,823.57	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0							
	13,401.000	Local	88.318673	1,183,558.54	271.700000	3,641,051.70	2,457,493.16	0.48
		Base	88.318673	1,183,558.54	271.700000	3,641,051.70	2,457,493.16	0.48
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
	22,704.000	Local	10.247072	232,649.53	22.880000	519,467.52	286,817.99	0.07
		Base	10.247072	232,649.53	22.880000	519,467.52	286,817.99	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	28,154.000	Local	26.430768	744,131.85	29.580000	832,795.32	88,663.47	0.11
		Base	26.430768	744,131.85	29.580000	832,795.32	88,663.47	0.11
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	86,910.000	Local	13.622710	1,183,949.76	38.950000	3,385,144.50	2,201,194.74	0.44
		Base	13.622710	1,183,949.76	38.950000	3,385,144.50	2,201,194.74	0.44
784635104	SPX CORP COMMON STOCK USD.01							
	32,491.000	Local	22.764198	739,631.56	49.410000	1,605,380.31	865,748.75	0.21
		Base	22.764198	739,631.56	49.410000	1,605,380.31	865,748.75	0.21
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	25,731.000	Local	49.727664	1,279,542.53	131.200000	3,375,907.20	2,096,364.67	0.44
		Base	49.727664	1,279,542.53	131.200000	3,375,907.20	2,096,364.67	0.44
78469X107	SPX FLOW INC COMMON STOCK USD.01							
	30,029.000	Local	38.512652	1,156,496.42	86.220000	2,589,100.38	1,432,603.96	0.34
		Base	38.512652	1,156,496.42	86.220000	2,589,100.38	1,432,603.96	0.34
78645L100	SAFEHOLD INC REIT USD.01							
	10,117.000	Local	47.399677	479,542.53	55.450000	560,987.65	81,445.12	0.07
		Base	47.399677	479,542.53	55.450000	560,987.65	81,445.12	0.07
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	10,183.000	Local	60.484019	615,908.77	90.850000	925,125.55	309,216.78	0.12
		Base	60.484019	615,908.77	90.850000	925,125.55	309,216.78	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
790148100	ST JOE CO/THE COMMON STOCK								
		Local	23,592.000	24.278628	572,781.39	59.240000	1,397,590.08	824,808.69	0.18
		Base		24.278628	572,781.39	59.240000	1,397,590.08	824,808.69	0.18
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	78,755.000	9.329680	734,758.96	15.630000	1,230,940.65	496,181.69	0.16
		Base		9.329680	734,758.96	15.630000	1,230,940.65	496,181.69	0.16
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,388.000	75.945061	485,137.05	83.440000	533,014.72	47,877.67	0.07
		Base		75.945061	485,137.05	83.440000	533,014.72	47,877.67	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	45,472.000	21.498162	977,564.41	40.420000	1,837,978.24	860,413.83	0.24
		Base		21.498162	977,564.41	40.420000	1,837,978.24	860,413.83	0.24
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,326.000	42.185562	393,422.55	52.700000	491,480.20	98,057.65	0.06
		Base		42.185562	393,422.55	52.700000	491,480.20	98,057.65	0.06
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,319.000	32.892684	602,561.08	34.790000	637,318.01	34,756.93	0.08
		Base		32.892684	602,561.08	34.790000	637,318.01	34,756.93	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	21,691.000	32.462141	704,136.31	40.280000	873,713.48	169,577.17	0.11
		Base		32.462141	704,136.31	40.280000	873,713.48	169,577.17	0.11
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,507.000	31.450915	707,865.75	27.500000	618,942.50	-88,923.25	0.08
		Base		31.450915	707,865.75	27.500000	618,942.50	-88,923.25	0.08
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	40,910.000	14.989762	613,231.15	20.790000	850,518.90	237,287.75	0.11
		Base		14.989762	613,231.15	20.790000	850,518.90	237,287.75	0.11
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	41,857.000	27.157671	1,136,738.65	35.020000	1,465,832.14	329,093.49	0.19
		Base		27.157671	1,136,738.65	35.020000	1,465,832.14	329,093.49	0.19

& 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
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
	75,821.000	Local	15.634219	1,185,402.11	23.990000	1,818,945.79	633,543.68	0.24
		Base	15.634219	1,185,402.11	23.990000	1,818,945.79	633,543.68	0.24
816307300	SELECTQUOTE INC COMMON STOCK USD.01							
	89,152.000	Local	12.332626	1,099,478.29	2.790000	248,734.08	-850,744.21	0.03
		Base	12.332626	1,099,478.29	2.790000	248,734.08	-850,744.21	0.03
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
	4,337.000	Local	30.472380	132,158.71	51.540000	223,528.98	91,370.27	0.03
		Base	30.472380	132,158.71	51.540000	223,528.98	91,370.27	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	118,117.000	Local	12.235801	1,445,256.14	8.830000	1,042,973.11	-402,283.03	0.14
		Base	12.235801	1,445,256.14	8.830000	1,042,973.11	-402,283.03	0.14
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
	34,918.000	Local	33.287323	1,162,326.76	95.290000	3,327,336.22	2,165,009.46	0.44
		Base	33.287323	1,162,326.76	95.290000	3,327,336.22	2,165,009.46	0.44
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
	28,003.000	Local	54.633816	1,529,910.76	67.900000	1,901,403.70	371,492.94	0.25
		Base	54.633816	1,529,910.76	67.900000	1,901,403.70	371,492.94	0.25
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	35,748.000	Local	37.092671	1,325,988.79	23.580000	842,937.84	-483,050.95	0.11
		Base	37.092671	1,325,988.79	23.580000	842,937.84	-483,050.95	0.11
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
	12,494.000	Local	17.031518	212,791.79	29.160000	364,325.04	151,533.25	0.05
		Base	17.031518	212,791.79	29.160000	364,325.04	151,533.25	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
	16,648.000	Local	53.313265	887,559.24	93.080000	1,549,595.84	662,036.60	0.20
		Base	53.313265	887,559.24	93.080000	1,549,595.84	662,036.60	0.20
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
	80,643.000	Local	23.137655	1,865,889.93	26.220000	2,114,459.46	248,569.53	0.28
		Base	23.137655	1,865,889.93	26.220000	2,114,459.46	248,569.53	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	60,525.000	31.783742	1,923,710.98	37.950000	2,296,923.75	373,212.77	0.30
		Base		31.783742	1,923,710.98	37.950000	2,296,923.75	373,212.77	0.30
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	11,259.000	59.323619	667,924.63	50.980000	573,983.82	-93,940.81	0.08
		Base		59.323619	667,924.63	50.980000	573,983.82	-93,940.81	0.08
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	128,451.000	9.170698	1,177,985.38	16.710000	2,146,416.21	968,430.83	0.28
		Base		9.170698	1,177,985.38	16.710000	2,146,416.21	968,430.83	0.28
830879102	SKYWEST INC COMMON STOCK								
		Local	36,045.000	22.353468	805,730.75	28.850000	1,039,898.25	234,167.50	0.14
		Base		22.353468	805,730.75	28.850000	1,039,898.25	234,167.50	0.14
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	16,203.000	26.917532	436,144.77	50.710000	821,654.13	385,509.36	0.11
		Base		26.917532	436,144.77	50.710000	821,654.13	385,509.36	0.11
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	14,846.000	19.772737	293,546.05	42.510000	631,103.46	337,557.41	0.08
		Base		19.772737	293,546.05	42.510000	631,103.46	337,557.41	0.08
83570H108	SONOS INC COMMON STOCK USD.001								
		Local	91,456.000	28.284400	2,586,778.09	28.284400	2,586,778.09	0.00	0.34
		Base		28.284400	2,586,778.09	28.284400	2,586,778.09	0.00	0.34
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	80,452.000	27.140857	2,183,536.22	34.550000	2,779,616.60	596,080.38	0.37
		Base		27.140857	2,183,536.22	34.550000	2,779,616.60	596,080.38	0.37
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	23,147.000	30.068245	695,989.67	40.830000	945,092.01	249,102.34	0.12
		Base		30.068245	695,989.67	40.830000	945,092.01	249,102.34	0.12
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	797,255.000	3.722827	2,968,042.06	7.170000	5,716,318.35	2,748,276.29	0.75
		Base		3.722827	2,968,042.06	7.170000	5,716,318.35	2,748,276.29	0.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,717.000	20.704499	532,457.60	32.990000	848,403.83	315,946.23	0.11
		Base		20.704499	532,457.60	32.990000	848,403.83	315,946.23	0.11
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	13,693.000	28.726885	393,357.23	43.140000	590,716.02	197,358.79	0.08
		Base		28.726885	393,357.23	43.140000	590,716.02	197,358.79	0.08
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,754.000	53.566298	468,919.37	99.920000	874,699.68	405,780.31	0.11
		Base		53.566298	468,919.37	99.920000	874,699.68	405,780.31	0.11
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,236.000	64.941826	989,453.66	98.810000	1,505,469.16	516,015.50	0.20
		Base		64.941826	989,453.66	98.810000	1,505,469.16	516,015.50	0.20
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	19,239.000	30.913576	594,746.29	60.610000	1,166,075.79	571,329.50	0.15
		Base		30.913576	594,746.29	60.610000	1,166,075.79	571,329.50	0.15
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	12,243.000	37.023594	453,279.86	74.230000	908,797.89	455,518.03	0.12
		Base		37.023594	453,279.86	74.230000	908,797.89	455,518.03	0.12
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	16,192.000	76.232483	1,234,356.36	66.380000	1,074,824.96	-159,531.40	0.14
		Base		76.232483	1,234,356.36	66.380000	1,074,824.96	-159,531.40	0.14
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,590.000	43.434648	546,842.22	69.620000	876,515.80	329,673.58	0.12
		Base		43.434648	546,842.22	69.620000	876,515.80	329,673.58	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	76,162.000	11.843780	902,046.00	9.960000	758,573.52	-143,472.48	0.10
		Base		11.843780	902,046.00	9.960000	758,573.52	-143,472.48	0.10
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	59,449.000	9.824759	584,072.12	8.910000	529,690.59	-54,381.53	0.07
		Base		9.824759	584,072.12	8.910000	529,690.59	-54,381.53	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
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,049.000	20.847088	793,210.86	32.320000	1,229,743.68	436,532.82	0.16
		Base		20.847088	793,210.86	32.320000	1,229,743.68	436,532.82	0.16
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,999.000	24.602587	246,001.27	45.330000	453,254.67	207,253.40	0.06
		Base		24.602587	246,001.27	45.330000	453,254.67	207,253.40	0.06
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
		Local	25,244.000	31.071332	784,364.70	33.280000	840,120.32	55,755.62	0.11
		Base		31.071332	784,364.70	33.280000	840,120.32	55,755.62	0.11
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	74,665.000	12.326706	920,373.49	14.820000	1,106,535.30	186,161.81	0.15
		Base		12.326706	920,373.49	14.820000	1,106,535.30	186,161.81	0.15
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	14,183.000	35.644521	505,546.24	20.160000	285,929.28	-219,616.96	0.04
		Base		35.644521	505,546.24	20.160000	285,929.28	-219,616.96	0.04
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	29,291.000	16.296029	477,326.98	15.790000	462,504.89	-14,822.09	0.06
		Base		16.296029	477,326.98	15.790000	462,504.89	-14,822.09	0.06
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	74,397.000	14.765708	1,098,524.39	17.190000	1,278,884.43	180,360.04	0.17
		Base		14.765708	1,098,524.39	17.190000	1,278,884.43	180,360.04	0.17
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	19,082.000	35.334446	674,251.89	81.280000	1,550,984.96	876,733.07	0.20
		Base		35.334446	674,251.89	81.280000	1,550,984.96	876,733.07	0.20
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	70,682.000	20.332928	1,437,172.01	18.880000	1,334,476.16	-102,695.85	0.18
		Base		20.332928	1,437,172.01	18.880000	1,334,476.16	-102,695.85	0.18
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,262.000	52.839864	700,762.27	78.800000	1,045,045.60	344,283.33	0.14
		Base		52.839864	700,762.27	78.800000	1,045,045.60	344,283.33	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
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	78,342.000	24.972781	1,956,417.58	45.830000	3,590,413.86	1,633,996.28	0.47
		Base		24.972781	1,956,417.58	45.830000	3,590,413.86	1,633,996.28	0.47
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	91,385.000	12.123923	1,107,944.68	16.680000	1,524,301.80	416,357.12	0.20
		Base		12.123923	1,107,944.68	16.680000	1,524,301.80	416,357.12	0.20
886029206	THRYV HOLDINGS INC COMMON STOCK								
		Local	12,151.000	37.080994	450,571.16	28.120000	341,686.12	-108,885.04	0.04
		Base		37.080994	450,571.16	28.120000	341,686.12	-108,885.04	0.04
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	29,423.000	14.687501	432,150.33	21.880000	643,775.24	211,624.91	0.08
		Base		14.687501	432,150.33	21.880000	643,775.24	211,624.91	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	36,597.000	15.571947	569,886.53	14.730000	539,073.81	-30,812.72	0.07
		Base		15.571947	569,886.53	14.730000	539,073.81	-30,812.72	0.07
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	31,679.000	18.167952	575,542.54	32.170000	1,019,113.43	443,570.89	0.13
		Base		18.167952	575,542.54	32.170000	1,019,113.43	443,570.89	0.13
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,495.000	55.509063	471,549.49	78.270000	664,903.65	193,354.16	0.09
		Base		55.509063	471,549.49	78.270000	664,903.65	193,354.16	0.09
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	12,753.030	35.276464	449,881.81	34.960000	445,845.93	-4,035.88	0.06
		Base		35.276464	449,881.81	34.960000	445,845.93	-4,035.88	0.06
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,347.000	17.974452	329,777.27	11.990000	219,980.53	-109,796.74	0.03
		Base		17.974452	329,777.27	11.990000	219,980.53	-109,796.74	0.03
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	39,911.000	38.339267	1,530,158.48	32.260000	1,287,528.86	-242,629.62	0.17
		Base		38.339267	1,530,158.48	32.260000	1,287,528.86	-242,629.62	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
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	16,920.000	49.111172	830,961.03	94.020000	1,590,818.40	759,857.37	0.21
		Base		49.111172	830,961.03	94.020000	1,590,818.40	759,857.37	0.21
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	46,228.000	22.552889	1,042,574.94	25.280000	1,168,643.84	126,068.90	0.15
		Base		22.552889	1,042,574.94	25.280000	1,168,643.84	126,068.90	0.15
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	25,385.000	18.847480	478,443.27	28.890000	733,372.65	254,929.38	0.10
		Base		18.847480	478,443.27	28.890000	733,372.65	254,929.38	0.10
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	24,549.000	82.150731	2,016,718.29	89.120000	2,187,806.88	171,088.59	0.29
		Base		82.150731	2,016,718.29	89.120000	2,187,806.88	171,088.59	0.29
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	13,750.000	29.373620	403,887.27	31.930000	439,037.50	35,150.23	0.06
		Base		29.373620	403,887.27	31.930000	439,037.50	35,150.23	0.06
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	44,108.000	31.261695	1,378,890.86	30.390000	1,340,442.12	-38,448.74	0.18
		Base		31.261695	1,378,890.86	30.390000	1,340,442.12	-38,448.74	0.18
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	13,111.000	33.506608	439,305.14	82.520000	1,081,919.72	642,614.58	0.14
		Base		33.506608	439,305.14	82.520000	1,081,919.72	642,614.58	0.14
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	34,972.000	13.391393	468,323.81	19.450000	680,205.40	211,881.59	0.09
		Base		13.391393	468,323.81	19.450000	680,205.40	211,881.59	0.09
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	246,051.000	7.168082	1,763,713.86	5.530000	1,360,662.03	-403,051.83	0.18
		Base		7.168082	1,763,713.86	5.530000	1,360,662.03	-403,051.83	0.18
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	72.490000	1,377,092.53	854,986.46	0.18
		Base		27.483606	522,106.07	72.490000	1,377,092.53	854,986.46	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
	44,279.000	Local	26.718390	1,183,063.58	77.160000	3,416,567.64	2,233,504.06	0.45
		Base	26.718390	1,183,063.58	77.160000	3,416,567.64	2,233,504.06	0.45
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	8,355.000	Local	67.766079	566,185.59	79.450000	663,804.75	97,619.16	0.09
		Base	67.766079	566,185.59	79.450000	663,804.75	97,619.16	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	9,234.000	Local	63.587566	587,167.58	99.450000	918,321.30	331,153.72	0.12
		Base	63.587566	587,167.58	99.450000	918,321.30	331,153.72	0.12
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
	53,353.000	Local	23.700116	1,264,472.27	18.660000	995,566.98	-268,905.29	0.13
		Base	23.700116	1,264,472.27	18.660000	995,566.98	-268,905.29	0.13
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	32,124.000	Local	26.356864	846,687.90	42.390000	1,361,736.36	515,048.46	0.18
		Base	26.356864	846,687.90	42.390000	1,361,736.36	515,048.46	0.18
904677200	UNIFI INC COMMON STOCK USD.1							
	9,926.000	Local	25.989296	257,969.75	18.100000	179,660.60	-78,309.15	0.02
		Base	25.989296	257,969.75	18.100000	179,660.60	-78,309.15	0.02
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	10,881.000	Local	104.870675	1,141,097.82	184.280000	2,005,150.68	864,052.86	0.26
		Base	104.870675	1,141,097.82	184.280000	2,005,150.68	864,052.86	0.26
909214306	UNISYS CORP COMMON STOCK USD.01							
	48,045.000	Local	16.378471	786,903.65	21.610000	1,038,252.45	251,348.80	0.14
		Base	16.378471	786,903.65	21.610000	1,038,252.45	251,348.80	0.14
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	74,976.000	Local	22.306035	1,672,417.25	34.800000	2,609,164.80	936,747.55	0.34
		Base	22.306035	1,672,417.25	34.800000	2,609,164.80	936,747.55	0.34
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	15,454.000	Local	26.281363	406,152.19	31.070000	480,155.78	74,003.59	0.06
		Base	26.281363	406,152.19	31.070000	480,155.78	74,003.59	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
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	41,558.000	Local	22.064919	916,973.89	41.350000	1,718,423.30	801,449.41	0.23
		Base	22.064919	916,973.89	41.350000	1,718,423.30	801,449.41	0.23
913259107	UNITIL CORP COMMON STOCK							
	11,432.000	Local	52.761037	603,164.18	49.880000	570,228.16	-32,936.02	0.07
		Base	52.761037	603,164.18	49.880000	570,228.16	-32,936.02	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
	168,900.000	Local	9.037523	1,526,437.67	13.760000	2,324,064.00	797,626.33	0.31
		Base	9.037523	1,526,437.67	13.760000	2,324,064.00	797,626.33	0.31
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	17,606.000	Local	48.254846	849,574.82	58.070000	1,022,380.42	172,805.60	0.13
		Base	48.254846	849,574.82	58.070000	1,022,380.42	172,805.60	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	9,374.000	Local	32.857315	308,004.47	31.240000	292,843.76	-15,160.71	0.04
		Base	32.857315	308,004.47	31.240000	292,843.76	-15,160.71	0.04
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	9,172.000	Local	57.242357	525,026.90	58.370000	535,369.64	10,342.74	0.07
		Base	57.242357	525,026.90	58.370000	535,369.64	10,342.74	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	20,070.000	Local	17.545830	352,144.81	13.490000	270,744.30	-81,400.51	0.04
		Base	17.545830	352,144.81	13.490000	270,744.30	-81,400.51	0.04
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	78,779.000	Local	18.854675	1,485,352.42	19.100000	1,504,678.90	19,326.48	0.20
		Base	18.854675	1,485,352.42	19.100000	1,504,678.90	19,326.48	0.20
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	21,579.000	Local	18.978364	409,534.12	18.810000	405,900.99	-3,633.13	0.05
		Base	18.978364	409,534.12	18.810000	405,900.99	-3,633.13	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	22,372.000	Local	42.804828	957,629.61	47.880000	1,071,171.36	113,541.75	0.14
		Base	42.804828	957,629.61	47.880000	1,071,171.36	113,541.75	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,860.000	17.280610	688,805.10	11.310000	450,816.60	-237,988.50	0.06
		Base		17.280610	688,805.10	11.310000	450,816.60	-237,988.50	0.06
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	114,481.000	185.917873	21,284,063.98	198.030000	22,670,672.43	1,386,608.45	2.98
		Base		185.917873	21,284,063.98	198.030000	22,670,672.43	1,386,608.45	2.98
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	28,332.000	27.301461	773,504.98	21.290000	603,188.28	-170,316.70	0.08
		Base		27.301461	773,504.98	21.290000	603,188.28	-170,316.70	0.08
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	93,629.000	8.303584	777,456.28	12.040000	1,127,293.16	349,836.88	0.15
		Base		8.303584	777,456.28	12.040000	1,127,293.16	349,836.88	0.15
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	36,134.000	28.717136	1,037,664.99	27.190000	982,483.46	-55,181.53	0.13
		Base		28.717136	1,037,664.99	27.190000	982,483.46	-55,181.53	0.13
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	18,099.000	12.678480	229,467.81	7.670000	138,819.33	-90,648.48	0.02
		Base		12.678480	229,467.81	7.670000	138,819.33	-90,648.48	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	35,293.000	24.783644	874,689.14	38.170000	1,347,133.81	472,444.67	0.18
		Base		24.783644	874,689.14	38.170000	1,347,133.81	472,444.67	0.18
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	9,919.000	54.252177	538,127.34	133.590000	1,325,079.21	786,951.87	0.17
		Base		54.252177	538,127.34	133.590000	1,325,079.21	786,951.87	0.17
92346J108	VERICEL CORP COMMON STOCK								
		Local	33,494.000	51.505495	1,725,125.05	38.220000	1,280,140.68	-444,984.37	0.17
		Base		51.505495	1,725,125.05	38.220000	1,280,140.68	-444,984.37	0.17
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,688.000	28.126893	413,127.80	35.640000	523,480.32	110,352.52	0.07
		Base		28.126893	413,127.80	35.640000	523,480.32	110,352.52	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	164,565.000	Local	9.011403	1,482,961.55	16.080000	2,646,205.20	1,163,243.65	0.35
		Base	9.011403	1,482,961.55	16.080000	2,646,205.20	1,163,243.65	0.35
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	5,103.000	Local	121.492005	619,973.70	239.990000	1,224,668.97	604,695.27	0.16
		Base	121.492005	619,973.70	239.990000	1,224,668.97	604,695.27	0.16
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	40,251.000	Local	19.158578	771,151.93	35.690000	1,436,558.19	665,406.26	0.19
		Base	19.158578	771,151.93	35.690000	1,436,558.19	665,406.26	0.19
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	180,636.000	Local	10.473047	1,891,809.25	20.290000	3,665,104.44	1,773,295.19	0.48
		Base	10.473047	1,891,809.25	20.290000	3,665,104.44	1,773,295.19	0.48
929236107	WD 40 CO COMMON STOCK USD.001							
	9,793.000	Local	102.442430	1,003,218.72	183.230000	1,794,371.39	791,152.67	0.24
		Base	102.442430	1,003,218.72	183.230000	1,794,371.39	791,152.67	0.24
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	46,848.000	Local	48.392174	2,267,076.57	46.620000	2,184,053.76	-83,022.81	0.29
		Base	48.392174	2,267,076.57	46.620000	2,184,053.76	-83,022.81	0.29
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	35,025.000	Local	13.250361	464,093.89	14.840000	519,771.00	55,677.11	0.07
		Base	13.250361	464,093.89	14.840000	519,771.00	55,677.11	0.07
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	21,088.000	Local	39.507430	833,132.68	129.420000	2,729,208.96	1,896,076.28	0.36
		Base	39.507430	833,132.68	129.420000	2,729,208.96	1,896,076.28	0.36
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	36,783.000	Local	19.194254	706,022.24	37.110000	1,365,017.13	658,994.89	0.18
		Base	19.194254	706,022.24	37.110000	1,365,017.13	658,994.89	0.18
939653101	WASHINGTON REIT REIT USD.01							
	60,554.000	Local	26.452010	1,601,775.01	25.500000	1,544,127.00	-57,648.01	0.20
		Base	26.452010	1,601,775.01	25.500000	1,544,127.00	-57,648.01	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
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	19,222.000	Local	51.179757	983,777.29	60.500000	1,162,931.00	179,153.71	0.15
		Base	51.179757	983,777.29	60.500000	1,162,931.00	179,153.71	0.15
966084204	WHITESTONE REIT REIT USD.001							
	33,030.000	Local	11.570763	382,182.30	13.250000	437,647.50	55,465.20	0.06
		Base	11.570763	382,182.30	13.250000	437,647.50	55,465.20	0.06
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	23,857.000	Local	28.153428	671,656.32	54.030000	1,288,993.71	617,337.39	0.17
		Base	28.153428	671,656.32	54.030000	1,288,993.71	617,337.39	0.17
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
	77,864.000	Local	7.218953	562,096.54	5.870000	457,061.68	-105,034.86	0.06
		Base	7.218953	562,096.54	5.870000	457,061.68	-105,034.86	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	58,932.000	Local	21.903150	1,290,796.43	22.560000	1,329,505.92	38,709.49	0.17
		Base	21.903150	1,290,796.43	22.560000	1,329,505.92	38,709.49	0.17
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	2,951.000	Local	92.324049	272,448.27	191.840000	566,119.84	293,671.57	0.07
		Base	92.324049	272,448.27	191.840000	566,119.84	293,671.57	0.07
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	45,196.000	Local	31.482739	1,422,893.85	27.040000	1,222,099.84	-200,794.01	0.16
		Base	31.482739	1,422,893.85	27.040000	1,222,099.84	-200,794.01	0.16
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	38,074.000	Local	16.911524	643,889.36	10.230000	389,497.02	-254,392.34	0.05
		Base	16.911524	643,889.36	10.230000	389,497.02	-254,392.34	0.05
98379L100	XPEL INC COMMON STOCK							
	11,854.000	Local	61.011802	723,233.90	52.610000	623,638.94	-99,594.96	0.08
		Base	61.011802	723,233.90	52.610000	623,638.94	-99,594.96	0.08
98390M103	XPERI HOLDING CORP COMMON STOCK							
	74,787.000	Local	22.658554	1,694,565.29	17.320000	1,295,310.84	-399,254.45	0.17
		Base	22.658554	1,694,565.29	17.320000	1,295,310.84	-399,254.45	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	81,712.000	19.249793	1,572,939.06	19.290000	1,576,224.48	3,285.42	0.21
		Base		19.249793	1,572,939.06	19.290000	1,576,224.48	3,285.42	0.21
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	41,842.000	39.981856	1,672,920.83	26.680000	1,116,344.56	-556,576.27	0.15
		Base		39.981856	1,672,920.83	26.680000	1,116,344.56	-556,576.27	0.15
98888T107	ZIMVIE INC COMMON STOCK USD.01								
		Local	14,939.000	24.210050	361,673.93	22.840000	341,206.76	-20,467.17	0.04
		Base		24.210050	361,673.93	22.840000	341,206.76	-20,467.17	0.04
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,974.000	27.623736	386,014.09	38.210000	533,946.54	147,932.45	0.07
		Base		27.623736	386,014.09	38.210000	533,946.54	147,932.45	0.07
98986M103	ZYNEX INC COMMON STOCK USD.001								
		Local	16,200.000	18.787888	304,363.79	6.230000	100,926.00	-203,437.79	0.01
		Base		18.787888	304,363.79	6.230000	100,926.00	-203,437.79	0.01
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	49,944.000	27.779519	1,387,420.31	63.660000	3,179,435.04	1,792,014.73	0.42
		Base		27.779519	1,387,420.31	63.660000	3,179,435.04	1,792,014.73	0.42
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	167,183.000	7.162343	1,197,422.03	2.310000	386,192.73	-811,229.30	0.05
		Base		7.162343	1,197,422.03	2.310000	386,192.73	-811,229.30	0.05
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,469.000	41.733478	1,104,643.44	105.130000	2,782,685.97	1,678,042.53	0.37
		Base		41.733478	1,104,643.44	105.130000	2,782,685.97	1,678,042.53	0.37
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	23,812.000	32.261619	768,213.66	25.910000	616,968.92	-151,244.74	0.08
		Base		32.261619	768,213.66	25.910000	616,968.92	-151,244.74	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	20,326.000	27.562587	560,237.14	35.620000	724,012.12	163,774.98	0.10
		Base		27.562587	560,237.14	35.620000	724,012.12	163,774.98	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
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	26,680.000	34.605187	923,266.38	24.740000	660,063.20	-263,203.18	0.09
		Base		34.605187	923,266.38	24.740000	660,063.20	-263,203.18	0.09
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	5,542.000	104.967517	581,729.98	152.720000	846,374.24	264,644.26	0.11
		Base		104.967517	581,729.98	152.720000	846,374.24	264,644.26	0.11
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	37,650.000	24.269320	913,739.91	72.700000	2,737,155.00	1,823,415.09	0.36
		Base		24.269320	913,739.91	72.700000	2,737,155.00	1,823,415.09	0.36
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	61,525.000	12.759041	785,000.02	7.480000	460,207.00	-324,793.02	0.06
		Base		12.759041	785,000.02	7.480000	460,207.00	-324,793.02	0.06
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	33,566.000	23.122556	776,131.72	25.830000	867,009.78	90,878.06	0.11
		Base		23.122556	776,131.72	25.830000	867,009.78	90,878.06	0.11
G9059U107	TRINSEO PLC COMMON STOCK								
		Local	52,478.000	41.786285	2,192,860.69	47.920000	2,514,745.76	321,885.07	0.33
		Base		41.786285	2,192,860.69	47.920000	2,514,745.76	321,885.07	0.33
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	33,109.000	18.609025	616,126.22	31.630000	1,047,237.67	431,111.45	0.14
		Base		18.609025	616,126.22	31.630000	1,047,237.67	431,111.45	0.14
N90064101	UNIQURE NV COMMON STOCK EUR.05								
		Local	25,790.000	27.898563	719,503.94	18.070000	466,025.30	-253,478.64	0.06
		Base		27.898563	719,503.94	18.070000	466,025.30	-253,478.64	0.06
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	19,815.000	12.585614	249,383.95	14.490000	287,119.35	37,735.40	0.04
		Base		12.585614	249,383.95	14.490000	287,119.35	37,735.40	0.04
US DOLLAR Total									
		Local	23,987,814.030		555,201,419.65		757,315,728.94	202,114,309.29	99.45
		Base			555,201,419.65		757,315,728.94	202,114,309.29	99.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		23,987,814.030	Base		555,201,419.65		757,315,728.94	202,114,309.29	99.45

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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									
		28,148,386.150	Base		559,361,991.77		761,476,301.06	202,114,309.29	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									
			-5,194.320	Local	1.000000	-5,194.32	1.000000	-5,194.32	0.00	0.00
				Base	1.000000	-5,194.32	1.000000	-5,194.32	0.00	0.00
US DOLLAR Total										
			-5,194.320	Local		-5,194.32		-5,194.32	0.00	0.00
				Base		-5,194.32		-5,194.32	0.00	0.00
CASH Total										
			-5,194.320	Base		-5,194.32		-5,194.32	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3FG0	AT+T INC						0.440000	16 Jun 2022		
			15,000,000.000	Local	99.907111	14,986,066.67	99.907111	14,986,066.67	0.00	0.58
				Base	99.907111	14,986,066.67	99.907111	14,986,066.67	0.00	0.58
0020A3JD3	AT+T INC						1.300000	13 Sep 2022		
			15,000,000.000	Local	99.404167	14,910,625.00	99.234500	14,885,175.00	-25,450.00	0.57
				Base	99.404167	14,910,625.00	99.234500	14,885,175.00	-25,450.00	0.57
0347M3ET7	ANGLESEA FDG PLC + ANG						0.250000	27 May 2022		
			10,000,000.000	Local	99.961111	9,996,111.11	99.961111	9,996,111.11	0.00	0.39
				Base	99.961111	9,996,111.11	99.961111	9,996,111.11	0.00	0.39
0347M3FT6	ANGLESEA FDG PLC + ANG						0.280000	27 Jun 2022		
			10,000,000.000	Local	99.932333	9,993,233.33	99.932333	9,993,233.33	0.00	0.39
				Base	99.932333	9,993,233.33	99.932333	9,993,233.33	0.00	0.39
0347M3GF5	ANGLESEA FDG PLC + ANG						0.710000	15 Jul 2022		
			15,000,000.000	Local	99.792917	14,968,937.50	99.704100	14,955,615.00	-13,322.50	0.58
				Base	99.792917	14,968,937.50	99.704100	14,955,615.00	-13,322.50	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
05253CKB1	AUST + NEW ZEA					0.230000	11 Oct 2022		
		Local	10,000,000.000	99.876695	9,987,669.45	99.211300	9,921,130.00	-66,539.45	0.38
		Base		99.876695	9,987,669.45	99.211300	9,921,130.00	-66,539.45	0.38
06742XA23	BARCLAYS BK PLC					0.290000	21 Jun 2022		
		Local	15,000,000.000	99.934750	14,990,212.50	99.934750	14,990,212.50	0.00	0.58
		Base		99.934750	14,990,212.50	99.934750	14,990,212.50	0.00	0.58
06742XA64	BARCLAYS BK PLC					0.230000	18 Apr 2022		
		Local	15,000,000.000	99.989139	14,998,370.83	99.989139	14,998,370.83	0.00	0.58
		Base		99.989139	14,998,370.83	99.989139	14,998,370.83	0.00	0.58
07644BDR0	BEDFORD ROW FDG CORP					0.170000	25 Apr 2022		
		Local	10,000,000.000	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.39
		Base		99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.39
17327BKH7	CITIGROUP GLOBAL MKTS INC S					0.230000	17 Oct 2022		
		Local	12,000,000.000	99.872861	11,984,743.33	99.168600	11,900,232.00	-84,511.33	0.46
		Base		99.872861	11,984,743.33	99.168600	11,900,232.00	-84,511.33	0.46
2063C1E22	CONCORD MIN CPTL CO					0.300000	02 May 2022		
		Local	15,000,000.000	99.974167	14,996,125.00	99.974167	14,996,125.00	0.00	0.58
		Base		99.974167	14,996,125.00	99.974167	14,996,125.00	0.00	0.58
2284K1GM9	CROWN POINT CAP CO.					1.220000	21 Jul 2022		
		Local	10,000,000.000	99.623833	9,962,383.33	99.589900	9,958,990.00	-3,393.33	0.38
		Base		99.623833	9,962,383.33	99.589900	9,958,990.00	-3,393.33	0.38
2284K1KC6	CROWN POINT CAP CO.					0.280000	12 Oct 2022		
		Local	10,000,000.000	99.849111	9,984,911.11	99.161400	9,916,140.00	-68,771.11	0.38
		Base		99.849111	9,984,911.11	99.161400	9,916,140.00	-68,771.11	0.38
2284K1KE2	CROWN POINT CAP CO.					0.280000	14 Oct 2022		
		Local	10,000,000.000	99.847556	9,984,755.55	99.719200	9,971,920.00	-12,835.55	0.38
		Base		99.847556	9,984,755.55	99.719200	9,971,920.00	-12,835.55	0.38
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
		Local	10,000,000.000	99.893306	9,989,330.55	99.394600	9,939,460.00	-49,870.55	0.38
		Base		99.893306	9,989,330.55	99.394600	9,939,460.00	-49,870.55	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MF36	HALKIN FINANCE LLC USC				0.300000	03 Jun 2022		
	10,000,000.000	Local	99.947500	9,994,750.00	99.947500	9,994,750.00	0.00	0.39
		Base	99.947500	9,994,750.00	99.947500	9,994,750.00	0.00	0.39
40588MFV4	HALKIN FINANCE LLC USC				0.370000	29 Jun 2022		
	15,000,000.000	Local	99.908528	14,986,279.16	99.908528	14,986,279.16	0.00	0.58
		Base	99.908528	14,986,279.16	99.908528	14,986,279.16	0.00	0.58
41282KDL9	HARLEY DAVIDSON FND CP				0.540000	20 Apr 2022		
	10,000,000.000	Local	99.971500	9,997,150.00	99.971500	9,997,150.00	0.00	0.39
		Base	99.971500	9,997,150.00	99.971500	9,997,150.00	0.00	0.39
43851UL76	HONEYWELL INTERNATN				0.205000	07 Nov 2022		
	15,000,000.000	Local	99.874722	14,981,208.33	99.793200	14,968,980.00	-12,228.33	0.58
		Base	99.874722	14,981,208.33	99.793200	14,968,980.00	-12,228.33	0.58
4497W1F19	ING US FUNDING LLC				0.380000	01 Jun 2022		
	10,000,000.000	Local	99.935611	9,993,561.11	99.935611	9,993,561.11	0.00	0.39
		Base	99.935611	9,993,561.11	99.935611	9,993,561.11	0.00	0.39
4499929H1	ILA FINANCIAL SQUARE GOVT				0.253164	31 Dec 2030		
	69,231,844.220	Local	100.000000	69,231,844.22	100.000000	69,231,844.22	0.00	2.67
		Base	100.000000	69,231,844.22	100.000000	69,231,844.22	0.00	2.67
62455BJD8	MOUNTCLIFF				0.460000	13 Sep 2022		
	15,000,000.000	Local	99.789167	14,968,375.00	99.669000	14,950,350.00	-18,025.00	0.58
		Base	99.789167	14,968,375.00	99.669000	14,950,350.00	-18,025.00	0.58
82124MDK3	SHEFFIELD RECEIVABLE				0.220000	19 Apr 2022		
	15,000,000.000	Local	99.989000	14,998,350.00	99.989000	14,998,350.00	0.00	0.58
		Base	99.989000	14,998,350.00	99.989000	14,998,350.00	0.00	0.58
84262MD47	SOUTHERN COMPANY				0.600000	04 Apr 2022		
	15,000,000.000	Local	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.58
		Base	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.58
85520ME33	STARBIRD FDG. CORP				0.320000	03 May 2022		
	15,000,000.000	Local	99.971556	14,995,733.33	99.971556	14,995,733.33	0.00	0.58
		Base	99.971556	14,995,733.33	99.971556	14,995,733.33	0.00	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602UDS6	THUNDER BAY FNDNG LLC					0.160000	26 Apr 2022		
		Local	15,000,000.000	99.988889	14,998,333.33	99.988889	14,998,333.33	0.00	0.58
		Base		99.988889	14,998,333.33	99.988889	14,998,333.33	0.00	0.58
92646LDV9	VICTORY RECEIVABLES					0.290000	29 Apr 2022		
		Local	20,000,000.000	99.977444	19,995,488.89	99.977444	19,995,488.89	0.00	0.77
		Base		99.977444	19,995,488.89	99.977444	19,995,488.89	0.00	0.77
92646LF88	VICTORY RECEIVABLES					0.700000	08 Jun 2022		
		Local	10,000,000.000	99.867778	9,986,777.78	99.867778	9,986,777.78	0.00	0.39
		Base		99.867778	9,986,777.78	99.867778	9,986,777.78	0.00	0.39
92646LG12	VICTORY RECEIVABLES					1.000000	01 Jul 2022		
		Local	15,000,000.000	99.747222	14,962,083.33	99.741600	14,961,240.00	-843.33	0.58
		Base		99.747222	14,962,083.33	99.741600	14,961,240.00	-843.33	0.58
94107NKD5	WASTE MANAGEMENT INC					0.310000	13 Oct 2022		
		Local	26,000,000.000	99.832083	25,956,341.66	99.075300	25,759,578.00	-196,763.66	0.99
		Base		99.832083	25,956,341.66	99.075300	25,759,578.00	-196,763.66	0.99
US DOLLAR Total									
		Local	457,231,844.220		456,777,868.07		456,225,313.93	-552,554.14	17.60
		Base			456,777,868.07		456,225,313.93	-552,554.14	17.60
CASH EQUIVALENT Total									
		Base	457,231,844.220		456,777,868.07		456,225,313.93	-552,554.14	17.60

EQUITY

US DOLLAR Exchange Rate: 1.000000

464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF								
		Local	283,222.000	128.150355	36,294,999.97	124.570000	35,280,964.54	-1,014,035.43	1.36
		Base		128.150355	36,294,999.97	124.570000	35,280,964.54	-1,014,035.43	1.36
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		Local	75,200.000	114.608568	8,618,564.32	107.100000	8,053,920.00	-564,644.32	0.31
		Base		114.608568	8,618,564.32	107.100000	8,053,920.00	-564,644.32	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
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	6,000,000.000	Local	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23
US DOLLAR Total								
	6,358,422.000	Local		50,913,564.29		49,334,884.54	-1,578,679.75	1.90
		Base		50,913,564.29		49,334,884.54	-1,578,679.75	1.90
EQUITY Total								
	6,358,422.000	Base		50,913,564.29		49,334,884.54	-1,578,679.75	1.90
FIXED INCOME								
US DOLLAR						Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.923905	7,494,292.85	93.182217	6,988,666.28	-505,626.57	0.27
		Base	99.923905	7,494,292.85	93.182217	6,988,666.28	-505,626.57	0.27
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.175123	10,222,871.27	103.897712	10,602,761.51	379,890.24	0.41
		Base	100.175123	10,222,871.27	103.897712	10,602,761.51	379,890.24	0.41
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	113.197224	11,389,904.68	1,341,222.74	0.44
		Base	99.867640	10,048,681.94	113.197224	11,389,904.68	1,341,222.74	0.44
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.618153	9,961,815.25	86.735010	8,673,501.00	-1,288,314.25	0.33
		Base	99.618153	9,961,815.25	86.735010	8,673,501.00	-1,288,314.25	0.33
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.989070	9,998,906.99	92.165744	9,216,574.40	-782,332.59	0.36
		Base	99.989070	9,998,906.99	92.165744	9,216,574.40	-782,332.59	0.36
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	101.986048	5,099,302.40	102.161343	5,108,067.15	8,764.75	0.20
		Base	101.986048	5,099,302.40	102.161343	5,108,067.15	8,764.75	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
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.934128	9,993,412.80	93.468730	9,346,873.00	-646,539.80	0.36
		Base		99.934128	9,993,412.80	93.468730	9,346,873.00	-646,539.80	0.36
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.992214	17,998,598.46	98.561868	17,741,136.24	-257,462.22	0.68
		Base		99.992214	17,998,598.46	98.561868	17,741,136.24	-257,462.22	0.68
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.897161	9,989,716.06	96.428075	9,642,807.50	-346,908.56	0.37
		Base		99.897161	9,989,716.06	96.428075	9,642,807.50	-346,908.56	0.37
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.804661	4,990,233.07	148.291484	7,414,574.20	2,424,341.13	0.29
		Base		99.804661	4,990,233.07	148.291484	7,414,574.20	2,424,341.13	0.29
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					1.157860	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.220901	10,022,090.10	22,090.10	0.39
		Base		100.000000	10,000,000.00	100.220901	10,022,090.10	22,090.10	0.39
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR					0.333517	03 Nov 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.215484	9,921,548.40	-78,451.60	0.38
		Base		100.000000	10,000,000.00	99.215484	9,921,548.40	-78,451.60	0.38
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					0.754472	04 Nov 2026		
		Local	14,000,000.000	100.000000	14,000,000.00	98.593877	13,803,142.78	-196,857.22	0.53
		Base		100.000000	14,000,000.00	98.593877	13,803,142.78	-196,857.22	0.53
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.716570	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.127730	4,005,109.20	5,109.20	0.15
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.127730	4,005,109.20	5,109.20	0.15
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.958251	2,998,747.54	117.575059	3,527,251.77	528,504.23	0.14
		Base		99.958251	2,998,747.54	117.575059	3,527,251.77	528,504.23	0.14
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	98.180695	7,408,715.25	90.753324	6,848,245.83	-560,469.42	0.26
		Base		98.180695	7,408,715.25	90.753324	6,848,245.83	-560,469.42	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
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.929107	4,996,455.34	106.788427	5,339,421.35	342,966.01	0.21
		Base		99.929107	4,996,455.34	106.788427	5,339,421.35	342,966.01	0.21
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.832244	4,991,612.18	101.445774	5,072,288.70	80,676.52	0.20
		Base		99.832244	4,991,612.18	101.445774	5,072,288.70	80,676.52	0.20
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.997400	9,999,739.99	102.352491	10,235,249.10	235,509.11	0.39
		Base		99.997400	9,999,739.99	102.352491	10,235,249.10	235,509.11	0.39
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	91.002174	13,650,326.10	-1,349,673.90	0.53
		Base		100.000000	15,000,000.00	91.002174	13,650,326.10	-1,349,673.90	0.53
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	108.813133	11,425,378.99	101.363653	10,643,183.57	-782,195.42	0.41
		Base		108.813133	11,425,378.99	101.363653	10,643,183.57	-782,195.42	0.41
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	100.550012	5,027,500.60	100.279255	5,013,962.75	-13,537.85	0.19
		Base		100.550012	5,027,500.60	100.279255	5,013,962.75	-13,537.85	0.19
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.462904	5,073,145.19	100.407768	5,020,388.40	-52,756.79	0.19
		Base		101.462904	5,073,145.19	100.407768	5,020,388.40	-52,756.79	0.19
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.964780	14,994,717.01	99.915774	14,987,366.10	-7,350.91	0.58
		Base		99.964780	14,994,717.01	99.915774	14,987,366.10	-7,350.91	0.58
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.993728	14,999,059.27	100.251377	15,037,706.55	38,647.28	0.58
		Base		99.993728	14,999,059.27	100.251377	15,037,706.55	38,647.28	0.58
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.964268	2,998,928.05	101.263911	3,037,917.33	38,989.28	0.12
		Base		99.964268	2,998,928.05	101.263911	3,037,917.33	38,989.28	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
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.937396	9,993,739.60	94.957263	9,495,726.30	-498,013.30	0.37
		Base		99.937396	9,993,739.60	94.957263	9,495,726.30	-498,013.30	0.37
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	105.451000	31,635,300.00	1,635,300.00	1.22
		Base		100.000000	30,000,000.00	105.451000	31,635,300.00	1,635,300.00	1.22
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	115.953722	5,797,686.12	112.529788	5,626,489.40	-171,196.72	0.22
		Base		115.953722	5,797,686.12	112.529788	5,626,489.40	-171,196.72	0.22
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	115.419053	5,770,952.65	770,952.65	0.22
		Base		100.000000	5,000,000.00	115.419053	5,770,952.65	770,952.65	0.22
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	12,704,481.640	95.455139	12,127,080.59	90.467100	11,493,376.11	-633,704.48	0.44
Original Face:		Base	15,000,000.000	95.455139	12,127,080.59	90.467100	11,493,376.11	-633,704.48	0.44
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	9,935,939.950	98.108700	9,748,021.53	92.311130	9,171,978.44	-576,043.09	0.35
Original Face:		Base	10,000,000.000	98.108700	9,748,021.53	92.311130	9,171,978.44	-576,043.09	0.35
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	4,973,640.610	95.244226	4,737,105.50	91.590000	4,555,357.43	-181,748.07	0.18
Original Face:		Base	5,000,000.000	95.244226	4,737,105.50	91.590000	4,555,357.43	-181,748.07	0.18
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.085996	3,368,837.86	100.459080	3,315,149.64	-53,688.22	0.13
Original Face:		Base	3,300,000.000	102.085996	3,368,837.86	100.459080	3,315,149.64	-53,688.22	0.13
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	0.010	-87,200.000000	-8.72	100.992020	0.01	8.73	0.00
		Base		-87,200.000000	-8.72	100.992020	0.01	8.73	0.00
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.38
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	100.000000	2,999,999.99	100.117083	3,003,512.49	3,512.50	0.12
		Base		100.000000	2,999,999.99	100.117083	3,003,512.49	3,512.50	0.12
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.627736	2,988,832.07	97.147750	2,914,432.50	-74,399.57	0.11
		Base		99.627736	2,988,832.07	97.147750	2,914,432.50	-74,399.57	0.11
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.976351	14,996,452.65	98.089788	14,713,468.20	-282,984.45	0.57
		Base		99.976351	14,996,452.65	98.089788	14,713,468.20	-282,984.45	0.57
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	20,000,000.000	100.169217	20,033,843.34	97.808538	19,561,707.60	-472,135.74	0.75
		Base		100.169217	20,033,843.34	97.808538	19,561,707.60	-472,135.74	0.75
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	100.514722	10,051,472.20	51,472.20	0.39
		Base		100.000000	10,000,000.00	100.514722	10,051,472.20	51,472.20	0.39
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.841065	2,016,821.30	16,821.30	0.08
		Base		100.000000	2,000,000.00	100.841065	2,016,821.30	16,821.30	0.08
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	107.189318	10,718,931.84	99.222325	9,922,232.50	-796,699.34	0.38
		Base		107.189318	10,718,931.84	99.222325	9,922,232.50	-796,699.34	0.38
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					1.157000	14 May 2029		
		Local	10,000,000.000	101.766031	10,176,603.10	99.612890	9,961,289.00	-215,314.10	0.38
Original Face:		Base	10,000,000.000	101.766031	10,176,603.10	99.612890	9,961,289.00	-215,314.10	0.38
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					0.727420	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	95.618117	14,342,717.55	-657,282.45	0.55
		Base		100.000000	15,000,000.00	95.618117	14,342,717.55	-657,282.45	0.55
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.345289	5,117,264.45	99.747130	4,987,356.50	-129,907.95	0.19
Original Face:		Base	5,000,000.000	102.345289	5,117,264.45	99.747130	4,987,356.50	-129,907.95	0.19

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20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.797019	9,979,701.85	122.543322	12,254,332.20	2,274,630.35	0.47
		Base		99.797019	9,979,701.85	122.543322	12,254,332.20	2,274,630.35	0.47
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.046160	8,480,804.17	100.318542	8,419,735.23	-61,068.94	0.32
		Base		101.046160	8,480,804.17	100.318542	8,419,735.23	-61,068.94	0.32
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.964800	4,998,240.00	93.096942	4,654,847.10	-343,392.90	0.18
		Base		99.964800	4,998,240.00	93.096942	4,654,847.10	-343,392.90	0.18
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.742178	12,966,483.14	92.231964	11,990,155.32	-976,327.82	0.46
		Base		99.742178	12,966,483.14	92.231964	11,990,155.32	-976,327.82	0.46
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					1.169000	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.190492	15,028,573.80	28,573.80	0.58
		Base		100.000000	15,000,000.00	100.190492	15,028,573.80	28,573.80	0.58
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	97.923661	4,896,183.05	-103,816.95	0.19
		Base		100.000000	5,000,000.00	97.923661	4,896,183.05	-103,816.95	0.19
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	32,919.850	100.121173	32,959.74	109.625018	36,088.39	3,128.65	0.00
Original Face:		Base	5,000,000.000	100.121173	32,959.74	109.625018	36,088.39	3,128.65	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,445,291.900	91.634217	1,324,381.92	97.781670	1,413,230.56	88,848.64	0.05
Original Face:		Base	10,000,000.000	91.634217	1,324,381.92	97.781670	1,413,230.56	88,848.64	0.05
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	240,112.730	101.391867	243,454.78	103.693304	248,980.82	5,526.04	0.01
Original Face:		Base	5,085,000.000	101.391867	243,454.78	103.693304	248,980.82	5,526.04	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	1,040,357.300	102.412059	1,065,451.33	103.394569	1,075,672.95	10,221.62	0.04
Original Face:		Base	5,000,000.000	102.412059	1,065,451.33	103.394569	1,075,672.95	10,221.62	0.04

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3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	986,114.800	106.461559	1,049,833.19	104.899478	1,034,429.28	-15,403.91	0.04
	Original Face:	Base	5,000,000.000	106.461559	1,049,833.19	104.899478	1,034,429.28	-15,403.91	0.04
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	1,671,677.420	102.611265	1,715,329.35	99.963503	1,671,067.31	-44,262.04	0.06
	Original Face:	Base	7,000,000.000	102.611265	1,715,329.35	99.963503	1,671,067.31	-44,262.04	0.06
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	1,107,445.470	100.766958	1,115,939.11	99.963561	1,107,041.93	-8,897.18	0.04
	Original Face:	Base	3,550,000.000	100.766958	1,115,939.11	99.963561	1,107,041.93	-8,897.18	0.04
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	1,139,365.500	102.714390	1,170,292.32	101.401135	1,155,329.55	-14,962.77	0.04
	Original Face:	Base	5,000,000.000	102.714390	1,170,292.32	101.401135	1,155,329.55	-14,962.77	0.04
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	664,632.840	103.905934	690,592.96	109.982093	730,977.11	40,384.15	0.03
	Original Face:	Base	10,300,000.000	103.905934	690,592.96	109.982093	730,977.11	40,384.15	0.03
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	381,795.640	99.702202	380,658.66	107.951048	412,152.39	31,493.73	0.02
	Original Face:	Base	14,598,876.000	99.702202	380,658.66	107.951048	412,152.39	31,493.73	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	346,464.450	99.694638	345,406.48	107.507958	372,476.86	27,070.38	0.01
	Original Face:	Base	11,774,977.000	99.694638	345,406.48	107.507958	372,476.86	27,070.38	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	185,698.840	99.647806	185,044.82	106.943864	198,593.51	13,548.69	0.01
	Original Face:	Base	3,598,890.000	99.647806	185,044.82	106.943864	198,593.51	13,548.69	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	84,287.440	99.717680	84,049.48	107.018189	90,202.89	6,153.41	0.00
	Original Face:	Base	6,241,535.000	99.717680	84,049.48	107.018189	90,202.89	6,153.41	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	137,916.550	100.180406	138,165.36	108.253052	149,298.87	11,133.51	0.01
	Original Face:	Base	5,000,000.000	100.180406	138,165.36	108.253052	149,298.87	11,133.51	0.01

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31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	184,600.100	Local	100.688158	185,870.44	108.652666	200,572.93	14,702.49	0.01
Original Face:	5,000,000.000	Base	100.688158	185,870.44	108.652666	200,572.93	14,702.49	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	165,376.950	Local	100.467864	166,150.69	109.187200	180,570.46	14,419.77	0.01
Original Face:	5,000,000.000	Base	100.467864	166,150.69	109.187200	180,570.46	14,419.77	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.321000	01 Jan 2037		
	456,174.300	Local	103.006127	469,887.48	104.892867	478,494.30	8,606.82	0.02
Original Face:	6,000,000.000	Base	103.006127	469,887.48	104.892867	478,494.30	8,606.82	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.019000	01 Oct 2036		
	421,738.600	Local	102.954477	434,198.77	103.835886	437,916.01	3,717.24	0.02
Original Face:	5,000,000.000	Base	102.954477	434,198.77	103.835886	437,916.01	3,717.24	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,766,149.260	Local	99.944843	1,765,175.10	101.025421	1,784,259.73	19,084.63	0.07
Original Face:	8,208,821.000	Base	99.944843	1,765,175.10	101.025421	1,784,259.73	19,084.63	0.07
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	10,000,000.000	Local	96.279257	9,627,925.68	92.748236	9,274,823.60	-353,102.08	0.36
		Base	96.279257	9,627,925.68	92.748236	9,274,823.60	-353,102.08	0.36
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125				0.125000	17 Mar 2023		
	20,000,000.000	Local	99.947188	19,989,437.58	98.521384	19,704,276.80	-285,160.78	0.76
		Base	99.947188	19,989,437.58	98.521384	19,704,276.80	-285,160.78	0.76
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024		
	10,000,000.000	Local	98.464365	9,846,436.54	95.092233	9,509,223.30	-337,213.24	0.37
		Base	98.464365	9,846,436.54	95.092233	9,509,223.30	-337,213.24	0.37
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.415101	4,970,755.05	-29,244.95	0.19
		Base	100.000000	5,000,000.00	99.415101	4,970,755.05	-29,244.95	0.19
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	1,279,565.300	Local	103.146482	1,319,826.59	101.471177	1,298,389.97	-21,436.62	0.05
Original Face:	5,000,000.000	Base	103.146482	1,319,826.59	101.471177	1,298,389.97	-21,436.62	0.05

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3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,374,370.150	Local	109.327385	1,502,562.95	105.696594	1,452,662.44	-49,900.51	0.06
Original Face:	7,231,153.000	Base	109.327385	1,502,562.95	105.696594	1,452,662.44	-49,900.51	0.06
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	2,042,292.690	Local	99.940179	2,041,070.96	99.040436	2,022,695.58	-18,375.38	0.08
Original Face:	8,000,000.000	Base	99.940179	2,041,070.96	99.040436	2,022,695.58	-18,375.38	0.08
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	1,549,809.480	Local	102.860988	1,594,149.35	104.002603	1,611,842.20	17,692.85	0.06
Original Face:	6,000,000.000	Base	102.860988	1,594,149.35	104.002603	1,611,842.20	17,692.85	0.06
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,691,391.500	Local	100.405827	1,698,255.62	99.963603	1,690,775.88	-7,479.74	0.07
Original Face:	5,000,000.000	Base	100.405827	1,698,255.62	99.963603	1,690,775.88	-7,479.74	0.07
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	105.688664	5,284,433.19	108.410977	5,420,548.85	136,115.66	0.21
		Base	105.688664	5,284,433.19	108.410977	5,420,548.85	136,115.66	0.21
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	104.679546	5,233,977.28	106.806357	5,340,317.85	106,340.57	0.21
		Base	104.679546	5,233,977.28	106.806357	5,340,317.85	106,340.57	0.21
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	114.891329	4,871,392.33	99.309528	4,210,723.99	-660,668.34	0.16
		Base	114.891329	4,871,392.33	99.309528	4,210,723.99	-660,668.34	0.16
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
	7,000,000.000	Local	99.929162	6,995,041.31	98.138692	6,869,708.44	-125,332.87	0.27
		Base	99.929162	6,995,041.31	98.138692	6,869,708.44	-125,332.87	0.27
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				0.305000	30 Nov 2023		
	10,000,000.000	Local	99.983163	9,998,316.34	99.949510	9,994,951.00	-3,365.34	0.39
		Base	99.983163	9,998,316.34	99.949510	9,994,951.00	-3,365.34	0.39
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				0.360000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.916080	9,991,608.00	-8,392.00	0.39
		Base	100.000000	10,000,000.00	99.916080	9,991,608.00	-8,392.00	0.39

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	132.253112	6,612,655.61	131.106177	6,555,308.85	-57,346.76	0.25
		Base		132.253112	6,612,655.61	131.106177	6,555,308.85	-57,346.76	0.25
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
		Local	5,000,000.000	99.741281	4,987,064.03	93.226770	4,661,338.50	-325,725.53	0.18
		Base		99.741281	4,987,064.03	93.226770	4,661,338.50	-325,725.53	0.18
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.617346	25 Mar 2052		
		Local	316,672.290	108.310945	342,990.75	108.878110	344,786.80	1,796.05	0.01
Original Face:		Base	4,261,779.000	108.310945	342,990.75	108.878110	344,786.80	1,796.05	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	654,557.250	103.197317	675,485.52	100.018410	654,677.75	-20,807.77	0.03
Original Face:		Base	5,000,000.000	103.197317	675,485.52	100.018410	654,677.75	-20,807.77	0.03
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	4,294,603.800	98.456992	4,228,337.71	97.859310	4,202,669.65	-25,668.06	0.16
Original Face:		Base	30,000,000.000	98.456992	4,228,337.71	97.859310	4,202,669.65	-25,668.06	0.16
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	797,136.250	101.205853	806,748.54	98.014310	781,307.60	-25,440.94	0.03
Original Face:		Base	5,000,000.000	101.205853	806,748.54	98.014310	781,307.60	-25,440.94	0.03
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,199,435.280	99.932098	1,198,620.84	97.720140	1,172,089.83	-26,531.01	0.05
Original Face:		Base	6,000,000.000	99.932098	1,198,620.84	97.720140	1,172,089.83	-26,531.01	0.05
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,051,242.400	99.373067	1,044,651.81	97.921970	1,029,397.27	-15,254.54	0.04
Original Face:		Base	5,000,000.000	99.373067	1,044,651.81	97.921970	1,029,397.27	-15,254.54	0.04
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	640,576.560	100.753810	645,405.29	99.871840	639,755.60	-5,649.69	0.02
Original Face:		Base	6,000,000.000	100.753810	645,405.29	99.871840	639,755.60	-5,649.69	0.02
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	33,922.630	101.790427	34,529.99	100.152170	33,974.25	-555.74	0.00
Original Face:		Base	2,500,000.000	101.790427	34,529.99	100.152170	33,974.25	-555.74	0.00

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3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.806570	25 Apr 2038		
		Local	994,793.950	99.875674	993,557.16	99.956860	994,364.80	807.64	0.04
	Original Face:	Base	5,000,000.000	99.875674	993,557.16	99.956860	994,364.80	807.64	0.04
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	460,427.850	105.326965	484,954.68	101.126150	465,612.96	-19,341.72	0.02
	Original Face:	Base	5,000,000.000	105.326965	484,954.68	101.126150	465,612.96	-19,341.72	0.02
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	740,250.960	101.976022	754,878.48	100.802140	746,188.81	-8,689.67	0.03
	Original Face:	Base	1,750,000.000	101.976022	754,878.48	100.802140	746,188.81	-8,689.67	0.03
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,306,425.930	94.768175	3,133,439.52	99.703770	3,296,631.30	163,191.78	0.13
	Original Face:	Base	3,651,802.000	94.768175	3,133,439.52	99.703770	3,296,631.30	163,191.78	0.13
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	545,479.010	101.481943	553,562.70	101.220640	552,137.34	-1,425.36	0.02
	Original Face:	Base	8,500,000.000	101.481943	553,562.70	101.220640	552,137.34	-1,425.36	0.02
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	195,478.400	102.444219	200,256.32	99.415300	194,335.44	-5,920.88	0.01
	Original Face:	Base	5,000,000.000	102.444219	200,256.32	99.415300	194,335.44	-5,920.88	0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	664,920.800	101.954949	677,919.66	99.542400	661,878.12	-16,041.54	0.03
	Original Face:	Base	5,000,000.000	101.954949	677,919.66	99.542400	661,878.12	-16,041.54	0.03
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	624,484.750	101.574597	634,317.87	100.243200	626,003.50	-8,314.37	0.02
	Original Face:	Base	5,000,000.000	101.574597	634,317.87	100.243200	626,003.50	-8,314.37	0.02
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	831,600.480	101.839008	846,893.68	99.662690	828,795.41	-18,098.27	0.03
	Original Face:	Base	6,000,000.000	101.839008	846,893.68	99.662690	828,795.41	-18,098.27	0.03
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	2,920,086.370	102.364449	2,989,130.31	100.564990	2,936,584.57	-52,545.74	0.11
	Original Face:	Base	9,284,523.000	102.364449	2,989,130.31	100.564990	2,936,584.57	-52,545.74	0.11

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3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	1,059,410.460	Local	85.775820	908,718.01	100.000000	1,059,410.46	150,692.45	0.04
Original Face:	6,000,000.000	Base	85.775820	908,718.01	100.000000	1,059,410.46	150,692.45	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	101.850703	10,890,155.21	98.915700	10,576,336.68	-313,818.53	0.41
Original Face:	10,692,273.000	Base	101.850703	10,890,155.21	98.915700	10,576,336.68	-313,818.53	0.41
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
	83,332.050	Local	101.912049	84,925.40	100.502560	83,750.84	-1,174.56	0.00
Original Face:	15,000,000.000	Base	101.912049	84,925.40	100.502560	83,750.84	-1,174.56	0.00
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
	764,633.760	Local	104.433372	798,532.82	100.798350	770,738.21	-27,794.61	0.03
Original Face:	11,000,000.000	Base	104.433372	798,532.82	100.798350	770,738.21	-27,794.61	0.03
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	920,076.470	Local	102.040573	938,851.30	100.187390	921,800.60	-17,050.70	0.04
Original Face:	2,304,044.000	Base	102.040573	938,851.30	100.187390	921,800.60	-17,050.70	0.04
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
	1,417,076.720	Local	106.936749	1,515,375.78	99.727070	1,413,209.09	-102,166.69	0.05
Original Face:	4,600,000.000	Base	106.936749	1,515,375.78	99.727070	1,413,209.09	-102,166.69	0.05
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	3,562,639.640	Local	102.552184	3,653,564.77	99.385530	3,540,748.29	-112,816.48	0.14
Original Face:	6,976,000.000	Base	102.552184	3,653,564.77	99.385530	3,540,748.29	-112,816.48	0.14
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	1,721,955.930	Local	100.864443	1,736,841.25	98.785250	1,701,038.47	-35,802.78	0.07
Original Face:	6,000,000.000	Base	100.864443	1,736,841.25	98.785250	1,701,038.47	-35,802.78	0.07
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,654,101.360	Local	101.215438	1,674,205.94	98.618350	1,631,247.47	-42,958.47	0.06
Original Face:	6,000,000.000	Base	101.215438	1,674,205.94	98.618350	1,631,247.47	-42,958.47	0.06
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	2,756,835.600	Local	99.132703	2,732,925.64	98.903830	2,726,616.00	-6,309.64	0.11
Original Face:	10,000,000.000	Base	99.132703	2,732,925.64	98.903830	2,726,616.00	-6,309.64	0.11

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3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,378,417.800	Local	99.873386	1,376,672.53	98.903830	1,363,308.00	-13,364.53	0.05
Original Face:	5,000,000.000	Base	99.873386	1,376,672.53	98.903830	1,363,308.00	-13,364.53	0.05
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,410,686.100	Local	104.332866	4,601,795.22	95.726240	4,222,183.96	-379,611.26	0.16
Original Face:	5,000,000.000	Base	104.332866	4,601,795.22	95.726240	4,222,183.96	-379,611.26	0.16
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,174,540.330	Local	104.650644	6,461,696.20	96.139460	5,936,169.73	-525,526.47	0.23
Original Face:	7,000,000.000	Base	104.650644	6,461,696.20	96.139460	5,936,169.73	-525,526.47	0.23
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	3,466,842.720	Local	100.420711	3,481,428.10	90.416430	3,134,595.42	-346,832.68	0.12
Original Face:	5,000,000.000	Base	100.420711	3,481,428.10	90.416430	3,134,595.42	-346,832.68	0.12
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	5,108,716.580	Local	100.686928	5,143,809.76	100.653680	5,142,111.24	-1,698.52	0.20
Original Face:	5,173,000.000	Base	100.686928	5,143,809.76	100.653680	5,142,111.24	-1,698.52	0.20
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	136,194.560	Local	99.891303	136,046.52	108.188089	147,346.29	11,299.77	0.01
Original Face:	6,625,000.000	Base	99.891303	136,046.52	108.188089	147,346.29	11,299.77	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	138,879.300	Local	99.948322	138,807.53	109.481986	152,047.82	13,240.29	0.01
Original Face:	6,000,000.000	Base	99.948322	138,807.53	109.481986	152,047.82	13,240.29	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	320,343.350	Local	103.625778	331,958.29	102.090520	327,040.19	-4,918.10	0.01
Original Face:	7,703,000.000	Base	103.625778	331,958.29	102.090520	327,040.19	-4,918.10	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	599,019.400	Local	102.730898	615,378.01	102.321850	612,927.73	-2,450.28	0.02
Original Face:	10,000,000.000	Base	102.730898	615,378.01	102.321850	612,927.73	-2,450.28	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	1,009,931.000	Local	102.280635	1,032,963.84	97.344780	983,115.11	-49,848.73	0.04
Original Face:	13,000,000.000	Base	102.280635	1,032,963.84	97.344780	983,115.11	-49,848.73	0.04

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3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	220,445.160	100.492490	221,530.83	99.472100	219,281.43	-2,249.40	0.01
Original Face:		Base	3,000,000.000	100.492490	221,530.83	99.472100	219,281.43	-2,249.40	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	406,855.260	102.745598	418,025.87	100.787020	410,057.29	-7,968.58	0.02
Original Face:		Base	12,500,000.000	102.745598	418,025.87	100.787020	410,057.29	-7,968.58	0.02
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	591,365.900	105.871756	626,089.46	100.819640	596,212.97	-29,876.49	0.02
Original Face:		Base	5,000,000.000	105.871756	626,089.46	100.819640	596,212.97	-29,876.49	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	2,578,495.840	102.066789	2,631,787.90	100.861550	2,600,710.87	-31,077.03	0.10
Original Face:		Base	8,000,000.000	102.066789	2,631,787.90	100.861550	2,600,710.87	-31,077.03	0.10
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	781,618.850	101.982478	797,114.27	96.695690	755,791.74	-41,322.53	0.03
Original Face:		Base	5,000,000.000	101.982478	797,114.27	96.695690	755,791.74	-41,322.53	0.03
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	318,584.400	103.390775	329,386.88	100.269000	319,441.39	-9,945.49	0.01
Original Face:		Base	5,000,000.000	103.390775	329,386.88	100.269000	319,441.39	-9,945.49	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,016,951.350	100.642750	1,023,487.80	98.120040	997,833.07	-25,654.73	0.04
Original Face:		Base	5,000,000.000	100.642750	1,023,487.80	98.120040	997,833.07	-25,654.73	0.04
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,088,279.050	102.972663	1,120,629.92	99.315410	1,080,828.80	-39,801.12	0.04
Original Face:		Base	5,000,000.000	102.972663	1,120,629.92	99.315410	1,080,828.80	-39,801.12	0.04
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.426474	6,306,782.59	100.280880	6,297,639.26	-9,143.33	0.24
Original Face:		Base	6,280,000.000	100.426474	6,306,782.59	100.280880	6,297,639.26	-9,143.33	0.24
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	998,608.850	104.148904	1,040,040.17	100.616300	1,004,763.28	-35,276.89	0.04
Original Face:		Base	5,000,000.000	104.148904	1,040,040.17	100.616300	1,004,763.28	-35,276.89	0.04

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3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	114,742.640	Local	100.716020	115,564.22	99.926430	114,658.22	-906.00	0.00
Original Face:	1,000,000.000	Base	100.716020	115,564.22	99.926430	114,658.22	-906.00	0.00
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	327,325.700	Local	100.844831	330,091.05	100.534680	329,075.85	-1,015.20	0.01
Original Face:	5,000,000.000	Base	100.844831	330,091.05	100.534680	329,075.85	-1,015.20	0.01
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	215,987.930	Local	101.779197	219,830.78	100.343270	216,729.35	-3,101.43	0.01
Original Face:	7,500,000.000	Base	101.779197	219,830.78	100.343270	216,729.35	-3,101.43	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	2,456,290.700	Local	102.347181	2,513,944.29	99.535800	2,444,888.60	-69,055.69	0.09
Original Face:	10,000,000.000	Base	102.347181	2,513,944.29	99.535800	2,444,888.60	-69,055.69	0.09
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	681,468.600	Local	101.405723	691,048.16	100.832020	687,138.56	-3,909.60	0.03
Original Face:	5,000,000.000	Base	101.405723	691,048.16	100.832020	687,138.56	-3,909.60	0.03
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	89,747.900	Local	101.779206	91,344.70	100.200190	89,927.57	-1,417.13	0.00
Original Face:	5,000,000.000	Base	101.779206	91,344.70	100.200190	89,927.57	-1,417.13	0.00
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	99.008912	1,767,286.31	99.369110	1,773,715.76	6,429.45	0.07
Original Face:	1,784,977.000	Base	99.008912	1,767,286.31	99.369110	1,773,715.76	6,429.45	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	1,834,910.990	Local	101.135200	1,855,740.90	99.157780	1,819,457.00	-36,283.90	0.07
Original Face:	5,183,921.000	Base	101.135200	1,855,740.90	99.157780	1,819,457.00	-36,283.90	0.07
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	613,567.650	Local	100.906624	619,130.40	99.403110	609,905.33	-9,225.07	0.02
Original Face:	5,000,000.000	Base	100.906624	619,130.40	99.403110	609,905.33	-9,225.07	0.02
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	341,346.370	Local	102.178637	348,783.07	100.243180	342,176.46	-6,606.61	0.01
Original Face:	14,550,000.000	Base	102.178637	348,783.07	100.243180	342,176.46	-6,606.61	0.01

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3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,508,154.420	Local	102.608231	1,547,490.57	99.108810	1,494,713.90	-52,776.67	0.06
Original Face:	3,000,000.000	Base	102.608231	1,547,490.57	99.108810	1,494,713.90	-52,776.67	0.06
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	248,665.550	Local	102.613245	255,163.79	100.143120	249,021.44	-6,142.35	0.01
Original Face:	5,000,000.000	Base	102.613245	255,163.79	100.143120	249,021.44	-6,142.35	0.01
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,131,409.960	Local	102.151309	1,155,750.08	99.342390	1,123,969.69	-31,780.39	0.04
Original Face:	2,579,263.000	Base	102.151309	1,155,750.08	99.342390	1,123,969.69	-31,780.39	0.04
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	265,617.150	Local	101.980670	270,878.15	100.209860	266,174.57	-4,703.58	0.01
Original Face:	5,000,000.000	Base	101.980670	270,878.15	100.209860	266,174.57	-4,703.58	0.01
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	470,596.950	Local	102.638162	483,012.06	100.067620	470,915.17	-12,096.89	0.02
Original Face:	5,000,000.000	Base	102.638162	483,012.06	100.067620	470,915.17	-12,096.89	0.02
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	120,195.400	Local	101.738702	122,285.24	100.142100	120,366.20	-1,919.04	0.00
Original Face:	5,000,000.000	Base	101.738702	122,285.24	100.142100	120,366.20	-1,919.04	0.00
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	129,903.750	Local	99.852321	129,711.91	99.909630	129,786.36	74.45	0.01
Original Face:	3,650,000.000	Base	99.852321	129,711.91	99.909630	129,786.36	74.45	0.01
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.790257	9,979,025.71	92.936114	9,293,611.40	-685,414.31	0.36
		Base	99.790257	9,979,025.71	92.936114	9,293,611.40	-685,414.31	0.36
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	448,003.400	Local	102.846829	460,757.29	100.622720	450,793.21	-9,964.08	0.02
Original Face:	5,000,000.000	Base	102.846829	460,757.29	100.622720	450,793.21	-9,964.08	0.02
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	1,945,327.700	Local	103.280971	2,009,153.33	100.270000	1,950,580.08	-58,573.25	0.08
Original Face:	9,629,000.000	Base	103.280971	2,009,153.33	100.270000	1,950,580.08	-58,573.25	0.08

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3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	2,631,870.850	100.588310	2,647,354.40	100.177630	2,636,545.84	-10,808.56	0.10
Original Face:		Base	5,000,000.000	100.588310	2,647,354.40	100.177630	2,636,545.84	-10,808.56	0.10
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	4,307,598.000	99.497403	4,285,948.16	99.598340	4,290,296.10	4,347.94	0.17
Original Face:		Base	6,000,000.000	99.497403	4,285,948.16	99.598340	4,290,296.10	4,347.94	0.17
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	2,016,659.300	112.017087	2,259,003.01	110.648260	2,231,398.43	-27,604.58	0.09
Original Face:		Base	10,000,000.000	112.017087	2,259,003.01	110.648260	2,231,398.43	-27,604.58	0.09
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	7,951,888.260	103.747877	8,249,915.29	100.630450	8,002,020.94	-247,894.35	0.31
Original Face:		Base	11,739,000.000	103.747877	8,249,915.29	100.630450	8,002,020.94	-247,894.35	0.31
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	2,524,799.400	102.217056	2,580,775.62	98.203170	2,479,433.05	-101,342.57	0.10
Original Face:		Base	5,000,000.000	102.217056	2,580,775.62	98.203170	2,479,433.05	-101,342.57	0.10
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	9,716,795.800	102.789959	9,987,890.43	94.519660	9,184,282.35	-803,608.08	0.35
Original Face:		Base	10,000,000.000	102.789959	9,987,890.43	94.519660	9,184,282.35	-803,608.08	0.35
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	1,216,127.000	103.679907	1,260,879.34	104.450605	1,270,252.01	9,372.67	0.05
Original Face:		Base	10,000,000.000	103.679907	1,260,879.34	104.450605	1,270,252.01	9,372.67	0.05
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	602,112.630	101.569324	611,561.73	102.256667	615,700.31	4,138.58	0.02
Original Face:		Base	7,000,000.000	101.569324	611,561.73	102.256667	615,700.31	4,138.58	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.052000	01 Nov 2035		
		Local	372,149.500	102.838311	382,712.26	103.867450	386,542.20	3,829.94	0.01
Original Face:		Base	5,000,000.000	102.838311	382,712.26	103.867450	386,542.20	3,829.94	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	1,885,100.400	105.134435	1,981,889.65	106.532801	2,008,250.26	26,360.61	0.08
Original Face:		Base	20,000,000.000	105.134435	1,981,889.65	106.532801	2,008,250.26	26,360.61	0.08

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3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				2.012000	01 May 2036		
	456,735.350	Local	102.978572	470,339.54	104.054913	475,255.57	4,916.03	0.02
Original Face:	5,000,000.000	Base	102.978572	470,339.54	104.054913	475,255.57	4,916.03	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				1.851000	01 Oct 2037		
	144,358.840	Local	105.681384	152,560.42	102.165694	147,485.21	-5,075.21	0.01
Original Face:	4,000,000.000	Base	105.681384	152,560.42	102.165694	147,485.21	-5,075.21	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	940,124.240	Local	103.544738	973,449.18	103.198104	970,190.39	-3,258.79	0.04
Original Face:	8,000,000.000	Base	103.544738	973,449.18	103.198104	970,190.39	-3,258.79	0.04
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.058000	01 Aug 2037		
	76,268.100	Local	105.902101	80,769.52	99.964234	76,240.82	-4,528.70	0.00
Original Face:	5,000,000.000	Base	105.902101	80,769.52	99.964234	76,240.82	-4,528.70	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.710000	01 Apr 2023		
	1,950,835.790	Local	100.866415	1,967,738.12	100.201083	1,954,758.59	-12,979.53	0.08
Original Face:	4,950,000.000	Base	100.866415	1,967,738.12	100.201083	1,954,758.59	-12,979.53	0.08
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.433000	01 Feb 2023		
	1,984,174.240	Local	100.514262	1,994,378.10	100.087899	1,985,918.31	-8,459.79	0.08
Original Face:	6,575,000.000	Base	100.514262	1,994,378.10	100.087899	1,985,918.31	-8,459.79	0.08
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	712,544.820	Local	101.672772	724,464.07	100.834627	718,491.91	-5,972.16	0.03
Original Face:	6,000,000.000	Base	101.672772	724,464.07	100.834627	718,491.91	-5,972.16	0.03
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	763,400.600	Local	102.421167	781,883.80	102.141501	779,748.83	-2,134.97	0.03
Original Face:	10,000,000.000	Base	102.421167	781,883.80	102.141501	779,748.83	-2,134.97	0.03
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,173,362.400	Local	103.802299	1,217,977.15	101.325231	1,188,912.16	-29,064.99	0.05
Original Face:	6,000,000.000	Base	103.802299	1,217,977.15	101.325231	1,188,912.16	-29,064.99	0.05
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	1,937,476.600	Local	104.581525	2,026,242.58	101.972912	1,975,701.31	-50,541.27	0.08
Original Face:	6,750,000.000	Base	104.581525	2,026,242.58	101.972912	1,975,701.31	-50,541.27	0.08

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3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	1,134,232.890	102.545084	1,163,100.07	104.059984	1,180,282.56	17,182.49	0.05
Original Face:		Base	7,000,000.000	102.545084	1,163,100.07	104.059984	1,180,282.56	17,182.49	0.05
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	8,086,434.090	99.796566	8,069,983.57	99.531201	8,048,524.97	-21,458.60	0.31
Original Face:		Base	8,500,000.000	99.796566	8,069,983.57	99.531201	8,048,524.97	-21,458.60	0.31
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.828835	5,607,385.68	100.351620	5,636,750.50	29,364.82	0.22
Original Face:		Base	5,617,000.000	99.828835	5,607,385.68	100.351620	5,636,750.50	29,364.82	0.22
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	1,387,437.390	101.038604	1,401,847.37	95.690854	1,327,650.69	-74,196.68	0.05
Original Face:		Base	5,948,304.000	101.038604	1,401,847.37	95.690854	1,327,650.69	-74,196.68	0.05
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,905,789.230	101.940358	1,942,768.36	99.893704	1,903,763.45	-39,004.91	0.07
Original Face:		Base	7,922,201.000	101.940358	1,942,768.36	99.893704	1,903,763.45	-39,004.91	0.07
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	1,422,329.460	101.900161	1,449,356.01	103.449617	1,471,394.38	22,038.37	0.06
Original Face:		Base	6,000,000.000	101.900161	1,449,356.01	103.449617	1,471,394.38	22,038.37	0.06
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	2,860,350.740	103.813776	2,969,438.11	104.627381	2,992,710.07	23,271.96	0.12
Original Face:		Base	11,523,254.000	103.813776	2,969,438.11	104.627381	2,992,710.07	23,271.96	0.12
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	3,080,701.460	115.806643	3,567,656.95	110.262270	3,396,851.36	-170,805.59	0.13
Original Face:		Base	41,000,000.000	115.806643	3,567,656.95	110.262270	3,396,851.36	-170,805.59	0.13
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	116,269.900	101.281776	117,760.22	106.943050	124,342.58	6,582.36	0.00
Original Face:		Base	5,000,000.000	101.281776	117,760.22	106.943050	124,342.58	6,582.36	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	671,110.740	107.399527	720,769.76	103.005550	691,281.31	-29,488.45	0.03
Original Face:		Base	5,855,000.000	107.399527	720,769.76	103.005550	691,281.31	-29,488.45	0.03

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31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.013411	25 Sep 2039		
	314,569.050	Local	104.399947	328,409.92	107.715010	338,838.08	10,428.16	0.01
Original Face:	5,000,000.000	Base	104.399947	328,409.92	107.715010	338,838.08	10,428.16	0.01
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	878.340	Local	100.711570	884.59	100.596140	883.58	-1.01	0.00
Original Face:	6,000,000.000	Base	100.711570	884.59	100.596140	883.58	-1.01	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.575828	25 Aug 2039		
	955,939.800	Local	102.360062	978,500.57	105.829310	1,011,664.49	33,163.92	0.04
Original Face:	10,000,000.000	Base	102.360062	978,500.57	105.829310	1,011,664.49	33,163.92	0.04
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,530,931.060	Local	102.019205	2,582,035.74	102.577050	2,596,154.42	14,118.68	0.10
Original Face:	8,609,641.000	Base	102.019205	2,582,035.74	102.577050	2,596,154.42	14,118.68	0.10
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	1,650,048.750	Local	99.717099	1,645,380.74	101.110110	1,668,366.11	22,985.37	0.06
Original Face:	5,000,000.000	Base	99.717099	1,645,380.74	101.110110	1,668,366.11	22,985.37	0.06
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.012175	25 Oct 2040		
	660,905.000	Local	107.355962	709,520.92	108.393230	716,376.28	6,855.36	0.03
Original Face:	5,000,000.000	Base	107.355962	709,520.92	108.393230	716,376.28	6,855.36	0.03
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
	731,125.440	Local	99.700932	728,938.88	108.432540	792,777.89	63,839.01	0.03
Original Face:	11,959,998.000	Base	99.700932	728,938.88	108.432540	792,777.89	63,839.01	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	134,691.350	Local	99.466722	133,973.07	108.064221	145,553.16	11,580.09	0.01
Original Face:	5,000,000.000	Base	99.466722	133,973.07	108.064221	145,553.16	11,580.09	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
	122,518.700	Local	100.501981	123,133.72	109.493900	134,150.50	11,016.78	0.01
Original Face:	6,500,000.000	Base	100.501981	123,133.72	109.493900	134,150.50	11,016.78	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	242,988.880	Local	100.119425	243,279.07	109.481070	266,026.83	22,747.76	0.01
Original Face:	8,000,000.000	Base	100.119425	243,279.07	109.481070	266,026.83	22,747.76	0.01

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31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	98,416.720	Local	100.395451	98,805.91	106.336165	104,652.57	5,846.66	0.00
Original Face:	5,457,127.000	Base	100.395451	98,805.91	106.336165	104,652.57	5,846.66	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	244,857.450	Local	100.446121	245,949.81	107.123677	262,300.30	16,350.49	0.01
Original Face:	5,000,000.000	Base	100.446121	245,949.81	107.123677	262,300.30	16,350.49	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	538,844.460	Local	100.820029	543,263.14	108.076865	582,366.20	39,103.06	0.02
Original Face:	10,547,657.000	Base	100.820029	543,263.14	108.076865	582,366.20	39,103.06	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	311,898.830	Local	100.458072	313,327.55	107.599445	335,601.41	22,273.86	0.01
Original Face:	17,500,000.000	Base	100.458072	313,327.55	107.599445	335,601.41	22,273.86	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	83,440.260	Local	102.915775	85,873.19	107.605383	89,786.21	3,913.02	0.00
Original Face:	9,397,749.000	Base	102.915775	85,873.19	107.605383	89,786.21	3,913.02	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	3,982,580.190	Local	105.017267	4,182,396.87	103.878982	4,137,063.76	-45,333.11	0.16
Original Face:	15,243,777.000	Base	105.017267	4,182,396.87	103.878982	4,137,063.76	-45,333.11	0.16
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	608,583.720	Local	100.550189	611,932.08	97.340602	592,399.06	-19,533.02	0.02
Original Face:	4,744,826.000	Base	100.550189	611,932.08	97.340602	592,399.06	-19,533.02	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	696,561.780	Local	100.573968	700,559.82	97.145821	676,680.66	-23,879.16	0.03
Original Face:	4,166,154.000	Base	100.573968	700,559.82	97.145821	676,680.66	-23,879.16	0.03
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	2,757,526.700	Local	102.365450	2,822,754.61	101.621816	2,802,248.71	-20,505.90	0.11
Original Face:	10,000,000.000	Base	102.365450	2,822,754.61	101.621816	2,802,248.71	-20,505.90	0.11
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	4,727,929.150	Local	107.620003	5,088,197.49	104.760426	4,952,998.72	-135,198.77	0.19
Original Face:	9,938,165.000	Base	107.620003	5,088,197.49	104.760426	4,952,998.72	-135,198.77	0.19

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3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	3,268,964.000	107.615984	3,517,927.76	104.751394	3,424,285.36	-93,642.40	0.13
Original Face:		Base	6,864,195.000	107.615984	3,517,927.76	104.751394	3,424,285.36	-93,642.40	0.13
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	1,273,707.810	105.015487	1,337,590.46	104.385174	1,329,562.11	-8,028.35	0.05
Original Face:		Base	11,668,342.000	105.015487	1,337,590.46	104.385174	1,329,562.11	-8,028.35	0.05
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	2,974,438.200	99.857172	2,970,189.86	100.834627	2,999,263.66	29,073.80	0.12
Original Face:		Base	10,000,000.000	99.857172	2,970,189.86	100.834627	2,999,263.66	29,073.80	0.12
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	11,335,362.850	106.163975	12,034,071.75	97.351423	11,035,137.04	-998,934.71	0.43
Original Face:		Base	12,784,918.000	106.163975	12,034,071.75	97.351423	11,035,137.04	-998,934.71	0.43
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	1,610,254.680	100.588549	1,619,731.81	99.120299	1,596,089.25	-23,642.56	0.06
Original Face:		Base	6,000,000.000	100.588549	1,619,731.81	99.120299	1,596,089.25	-23,642.56	0.06
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	507,112.330	104.563661	530,255.22	109.842447	557,024.59	26,769.37	0.02
Original Face:		Base	9,100,000.000	104.563661	530,255.22	109.842447	557,024.59	26,769.37	0.02
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	258,234.540	100.753524	260,180.40	102.999933	265,981.40	5,801.00	0.01
Original Face:		Base	7,060,000.000	100.753524	260,180.40	102.999933	265,981.40	5,801.00	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	280,019.460	101.791226	285,035.24	103.240641	289,093.89	4,058.65	0.01
Original Face:		Base	6,000,000.000	101.791226	285,035.24	103.240641	289,093.89	4,058.65	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	847,007.050	103.787754	879,089.59	104.695204	886,775.76	7,686.17	0.03
Original Face:		Base	5,000,000.000	103.787754	879,089.59	104.695204	886,775.76	7,686.17	0.03
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	2,033,776.080	103.216618	2,099,194.89	99.964881	2,033,061.84	-66,133.05	0.08
Original Face:		Base	7,000,000.000	103.216618	2,099,194.89	99.964881	2,033,061.84	-66,133.05	0.08

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	98,108.920	100.583311	98,681.20	102.898529	100,952.64	2,271.44	0.00
	Original Face:	Base	7,000,000.000	100.583311	98,681.20	102.898529	100,952.64	2,271.44	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	600,764.970	104.651932	628,712.15	103.701719	623,003.60	-5,708.55	0.02
	Original Face:	Base	6,100,000.000	104.651932	628,712.15	103.701719	623,003.60	-5,708.55	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	1,726,146.580	101.391635	1,750,168.24	101.072843	1,744,665.42	-5,502.82	0.07
	Original Face:	Base	9,500,000.000	101.391635	1,750,168.24	101.072843	1,744,665.42	-5,502.82	0.07
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	890,765.750	102.408926	912,223.64	101.337418	902,679.01	-9,544.63	0.03
	Original Face:	Base	5,000,000.000	102.408926	912,223.64	101.337418	902,679.01	-9,544.63	0.03
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,482,678.360	103.407240	1,533,196.77	104.216842	1,545,200.56	12,003.79	0.06
	Original Face:	Base	7,899,440.000	103.407240	1,533,196.77	104.216842	1,545,200.56	12,003.79	0.06
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	1,635,573.360	105.185354	1,720,383.63	104.822287	1,714,445.40	-5,938.23	0.07
	Original Face:	Base	8,000,000.000	105.185354	1,720,383.63	104.822287	1,714,445.40	-5,938.23	0.07
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,896,905.700	101.904092	1,933,024.53	101.074925	1,917,296.01	-15,728.52	0.07
	Original Face:	Base	6,000,000.000	101.904092	1,933,024.53	101.074925	1,917,296.01	-15,728.52	0.07
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	1,311,412.700	102.016747	1,337,860.57	100.834627	1,322,358.10	-15,502.47	0.05
	Original Face:	Base	5,000,000.000	102.016747	1,337,860.57	100.834627	1,322,358.10	-15,502.47	0.05
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	1,075,072.500	102.804216	1,105,219.85	103.639162	1,114,196.13	8,976.28	0.04
	Original Face:	Base	5,000,000.000	102.804216	1,105,219.85	103.639162	1,114,196.13	8,976.28	0.04
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.044000	01 Feb 2037		
		Local	339,162.300	102.680133	348,252.30	104.233226	353,519.81	5,267.51	0.01
	Original Face:	Base	5,000,000.000	102.680133	348,252.30	104.233226	353,519.81	5,267.51	0.01

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31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	276,258.740	104.938475	289,901.71	104.070572	287,504.05	-2,397.66	0.01
Original Face:		Base	3,262,241.000	104.938475	289,901.71	104.070572	287,504.05	-2,397.66	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.258000	01 Jan 2037		
		Local	418,787.600	102.671034	429,973.56	104.469306	437,504.50	7,530.94	0.02
Original Face:		Base	6,271,091.000	102.671034	429,973.56	104.469306	437,504.50	7,530.94	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	385,971.960	101.750910	392,729.98	102.188451	394,418.77	1,688.79	0.02
Original Face:		Base	12,000,000.000	101.750910	392,729.98	102.188451	394,418.77	1,688.79	0.02
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.113603	9,911,360.27	115.752602	11,575,260.20	1,663,899.93	0.45
		Base		99.113603	9,911,360.27	115.752602	11,575,260.20	1,663,899.93	0.45
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
		Local	4,000,000.000	107.997381	4,319,895.24	101.431175	4,057,247.00	-262,648.24	0.16
		Base		107.997381	4,319,895.24	101.431175	4,057,247.00	-262,648.24	0.16
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.713246	4,985,662.31	126.078834	6,303,941.70	1,318,279.39	0.24
		Base		99.713246	4,985,662.31	126.078834	6,303,941.70	1,318,279.39	0.24
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.361008	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.743537	14,961,530.55	-38,469.45	0.58
		Base		100.000000	15,000,000.00	99.743537	14,961,530.55	-38,469.45	0.58
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.924257	13,739,585.29	92.830580	12,764,204.75	-975,380.54	0.49
Original Face:		Base	13,750,000.000	99.924257	13,739,585.29	92.830580	12,764,204.75	-975,380.54	0.49
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	103.060828	6,276,404.45	99.721690	6,073,050.92	-203,353.53	0.23
Original Face:		Base	6,090,000.000	103.060828	6,276,404.45	99.721690	6,073,050.92	-203,353.53	0.23
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.425224	25 Jul 2022		
		Local	5,000,000.000	99.938469	4,996,923.44	100.174030	5,008,701.50	11,778.06	0.19
Original Face:		Base	5,000,000.000	99.938469	4,996,923.44	100.174030	5,008,701.50	11,778.06	0.19

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36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,199,225.680	110.012549	1,319,298.74	110.965552	1,330,727.40	11,428.66	0.05
Original Face:		Base	8,707,929.000	110.012549	1,319,298.74	110.965552	1,330,727.40	11,428.66	0.05
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	5,121,159.150	105.352268	5,395,257.32	103.406379	5,295,605.24	-99,652.08	0.20
Original Face:		Base	11,805,572.000	105.352268	5,395,257.32	103.406379	5,295,605.24	-99,652.08	0.20
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	995,521.300	100.000000	995,521.30	101.593808	1,011,388.00	15,866.70	0.04
Original Face:		Base	10,000,000.000	100.000000	995,521.30	101.593808	1,011,388.00	15,866.70	0.04
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	8,441,219.460	111.707887	9,429,507.92	104.588418	8,828,537.89	-600,970.03	0.34
Original Face:		Base	9,821,806.000	111.707887	9,429,507.92	104.588418	8,828,537.89	-600,970.03	0.34
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	12,719,894.060	106.610243	13,560,709.98	100.443931	12,776,361.61	-784,348.37	0.49
Original Face:		Base	12,889,444.000	106.610243	13,560,709.98	100.443931	12,776,361.61	-784,348.37	0.49
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	9,877,763.500	109.062429	10,772,928.81	101.573492	10,033,189.32	-739,739.49	0.39
Original Face:		Base	10,000,000.000	109.062429	10,772,928.81	101.573492	10,033,189.32	-739,739.49	0.39
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	9,843,902.670	106.312540	10,465,302.96	101.053334	9,947,591.84	-517,711.12	0.38
Original Face:		Base	10,204,176.000	106.312540	10,465,302.96	101.053334	9,947,591.84	-517,711.12	0.38
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	11,908,323.930	108.921346	12,970,706.68	102.123121	12,161,152.06	-809,554.62	0.47
Original Face:		Base	12,373,645.000	108.921346	12,970,706.68	102.123121	12,161,152.06	-809,554.62	0.47
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,049,077.440	108.271226	1,135,849.01	109.443757	1,148,149.76	12,300.75	0.04
Original Face:		Base	6,000,000.000	108.271226	1,135,849.01	109.443757	1,148,149.76	12,300.75	0.04
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,928,208.770	105.312219	2,030,639.45	103.745793	2,000,435.48	-30,203.97	0.08
Original Face:		Base	5,682,660.000	105.312219	2,030,639.45	103.745793	2,000,435.48	-30,203.97	0.08

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36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	1,015,371.900	105.535577	1,071,578.59	104.380094	1,059,846.14	-11,732.45	0.04
	Original Face:	Base	5,271,946.000	105.535577	1,071,578.59	104.380094	1,059,846.14	-11,732.45	0.04
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	4,919,059.900	105.334339	5,181,459.23	103.129634	5,073,008.47	-108,450.76	0.20
	Original Face:	Base	8,934,236.000	105.334339	5,181,459.23	103.129634	5,073,008.47	-108,450.76	0.20
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	117,178.530	100.776789	118,088.76	110.645227	129,652.45	11,563.69	0.01
	Original Face:	Base	7,000,000.000	100.776789	118,088.76	110.645227	129,652.45	11,563.69	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	979,614.080	102.797378	1,007,017.59	103.206315	1,011,023.59	4,006.00	0.04
	Original Face:	Base	22,821,698.000	102.797378	1,007,017.59	103.206315	1,011,023.59	4,006.00	0.04
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	92,870.950	102.447030	95,143.53	100.057504	92,924.35	-2,219.18	0.00
	Original Face:	Base	5,000,000.000	102.447030	95,143.53	100.057504	92,924.35	-2,219.18	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	1,709,830.570	100.838950	1,724,175.19	98.979106	1,692,375.01	-31,800.18	0.07
	Original Face:	Base	13,640,889.000	100.838950	1,724,175.19	98.979106	1,692,375.01	-31,800.18	0.07
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	775,473.240	107.422296	833,031.16	105.270751	816,346.50	-16,684.66	0.03
	Original Face:	Base	5,000,000.000	107.422296	833,031.16	105.270751	816,346.50	-16,684.66	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,444,942.800	105.859743	1,529,612.73	105.470729	1,523,991.70	-5,621.03	0.06
	Original Face:	Base	10,000,000.000	105.859743	1,529,612.73	105.470729	1,523,991.70	-5,621.03	0.06
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					2.083000	20 Mar 2070		
		Local	5,403,655.430	106.376578	5,748,223.75	103.081910	5,570,191.23	-178,032.52	0.21
	Original Face:	Base	6,631,731.000	106.376578	5,748,223.75	103.081910	5,570,191.23	-178,032.52	0.21
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					2.254000	20 Apr 2070		
		Local	7,244,423.060	111.909770	8,107,217.18	105.886750	7,670,884.13	-436,333.05	0.30
	Original Face:	Base	10,005,856.000	111.909770	8,107,217.18	105.886750	7,670,884.13	-436,333.05	0.30

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3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	4,686,222.000	106.717727	5,001,029.58	102.032587	4,781,473.54	-219,556.04	0.18
Original Face:		Base	7,538,423.000	106.717727	5,001,029.58	102.032587	4,781,473.54	-219,556.04	0.18
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					2.747000	20 May 2070		
		Local	6,978,851.690	110.434823	7,707,082.50	103.779140	7,242,592.27	-464,490.23	0.28
Original Face:		Base	10,000,000.000	110.434823	7,707,082.50	103.779140	7,242,592.27	-464,490.23	0.28
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					2.263000	20 Oct 2070		
		Local	7,485,273.090	108.513332	8,122,519.23	104.015885	7,785,873.05	-336,646.18	0.30
Original Face:		Base	10,000,000.000	108.513332	8,122,519.23	104.015885	7,785,873.05	-336,646.18	0.30
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.585000	20 Jan 2071		
		Local	5,011,844.850	112.431699	5,634,902.31	104.058840	5,215,267.61	-419,634.70	0.20
Original Face:		Base	6,168,892.000	112.431699	5,634,902.31	104.058840	5,215,267.61	-419,634.70	0.20
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.560000	20 Aug 2071		
		Local	9,209,776.890	109.472215	10,082,146.77	102.615773	9,450,683.75	-631,463.02	0.36
Original Face:		Base	10,000,000.000	109.472215	10,082,146.77	102.615773	9,450,683.75	-631,463.02	0.36
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					2.305000	20 Feb 2072		
		Local	10,000,000.000	108.124620	10,812,462.00	106.136413	10,613,641.30	-198,820.70	0.41
Original Face:		Base	10,000,000.000	108.124620	10,812,462.00	106.136413	10,613,641.30	-198,820.70	0.41
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	118,260.260	100.736528	119,131.28	109.847373	129,905.79	10,774.51	0.01
Original Face:		Base	7,322,535.000	100.736528	119,131.28	109.847373	129,905.79	10,774.51	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	531,384.130	104.654416	556,116.96	109.968730	584,356.38	28,239.42	0.02
Original Face:		Base	8,800,000.000	104.654416	556,116.96	109.968730	584,356.38	28,239.42	0.02
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					1.009100	10 Sep 2027		
		Local	10,000,000.000	99.570821	9,957,082.08	97.453960	9,745,396.00	-211,686.08	0.38
		Base		99.570821	9,957,082.08	97.453960	9,745,396.00	-211,686.08	0.38
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	90.855644	9,085,564.40	-914,435.60	0.35
		Base		100.000000	10,000,000.00	90.855644	9,085,564.40	-914,435.60	0.35

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38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	93.216638	9,321,663.80	-678,336.20	0.36
		Base	100.000000	10,000,000.00	93.216638	9,321,663.80	-678,336.20	0.36
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	474,246.630	Local	105.875173	502,109.44	101.095170	479,440.44	-22,669.00	0.02
Original Face:	2,500,000.000	Base	105.875173	502,109.44	101.095170	479,440.44	-22,669.00	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	2,459,910.560	Local	105.688445	2,599,841.23	101.957900	2,508,073.15	-91,768.08	0.10
Original Face:	8,000,000.000	Base	105.688445	2,599,841.23	101.957900	2,508,073.15	-91,768.08	0.10
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.029000	20 Apr 2067		
	6,362,977.000	Local	103.422754	6,580,766.05	99.580520	6,336,285.58	-244,480.47	0.24
Original Face:	10,000,000.000	Base	103.422754	6,580,766.05	99.580520	6,336,285.58	-244,480.47	0.24
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	258,073.600	Local	103.181620	266,284.52	99.722870	257,358.40	-8,926.12	0.01
Original Face:	10,000,000.000	Base	103.181620	266,284.52	99.722870	257,358.40	-8,926.12	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.767250	20 Dec 2066		
	6,541,849.200	Local	100.991851	6,606,734.57	98.459350	6,441,062.20	-165,672.37	0.25
Original Face:	10,000,000.000	Base	100.991851	6,606,734.57	98.459350	6,441,062.20	-165,672.37	0.25
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.689440	20 Aug 2034		
	548,799.100	Local	106.146628	582,531.74	107.558330	590,279.15	7,747.41	0.02
Original Face:	5,000,000.000	Base	106.146628	582,531.74	107.558330	590,279.15	7,747.41	0.02
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.921410	20 Apr 2037		
	1,094,236.300	Local	107.290372	1,174,010.20	108.112330	1,183,004.36	8,994.16	0.05
Original Face:	10,000,000.000	Base	107.290372	1,174,010.20	108.112330	1,183,004.36	8,994.16	0.05
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	284,446.950	Local	101.626335	289,073.01	100.795470	286,709.64	-2,363.37	0.01
Original Face:	6,500,000.000	Base	101.626335	289,073.01	100.795470	286,709.64	-2,363.37	0.01
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
	2,000,000.000	Local	99.708731	1,994,174.62	99.251270	1,985,025.40	-9,149.22	0.08
Original Face:	2,000,000.000	Base	99.708731	1,994,174.62	99.251270	1,985,025.40	-9,149.22	0.08

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38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	3,669,814.620	103.051910	3,781,814.07	100.288840	3,680,414.51	-101,399.56	0.14
Original Face:		Base	5,000,000.000	103.051910	3,781,814.07	100.288840	3,680,414.51	-101,399.56	0.14
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	578,461.200	100.257834	579,952.67	100.523850	581,491.47	1,538.80	0.02
Original Face:		Base	12,000,000.000	100.257834	579,952.67	100.523850	581,491.47	1,538.80	0.02
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.571972	5,242,892.34	100.688010	5,466,352.06	223,459.72	0.21
Original Face:		Base	5,429,000.000	96.571972	5,242,892.34	100.688010	5,466,352.06	223,459.72	0.21
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,706,995.830	101.941841	1,740,142.98	98.263080	1,677,346.68	-62,796.30	0.06
Original Face:		Base	3,000,000.000	101.941841	1,740,142.98	98.263080	1,677,346.68	-62,796.30	0.06
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.090560	20 Nov 2042		
		Local	1,636,007.430	112.577859	1,841,782.13	105.060600	1,718,799.22	-122,982.91	0.07
Original Face:		Base	5,010,613.000	112.577859	1,841,782.13	105.060600	1,718,799.22	-122,982.91	0.07
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	65,789.820	99.601397	65,527.58	100.116540	65,866.49	338.91	0.00
Original Face:		Base	6,000,000.000	99.601397	65,527.58	100.116540	65,866.49	338.91	0.00
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	0.000	0.000000	-2.57	0.000000	0.00	2.57	0.00
		Base		0.000000	-2.57	0.000000	0.00	2.57	0.00
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,705,115.270	101.313121	3,753,767.92	97.637147	3,617,568.84	-136,199.08	0.14
Original Face:		Base	6,068,715.000	101.313121	3,753,767.92	97.637147	3,617,568.84	-136,199.08	0.14
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	12,222,602.090	101.806815	12,443,441.85	99.026539	12,103,619.83	-339,822.02	0.47
Original Face:		Base	23,575,000.000	101.806815	12,443,441.85	99.026539	12,103,619.83	-339,822.02	0.47
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
		Local	9,313,995.050	102.290146	9,527,299.11	99.163470	9,236,080.69	-291,218.42	0.36
Original Face:		Base	19,739,472.000	102.290146	9,527,299.11	99.163470	9,236,080.69	-291,218.42	0.36

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38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.106290	20 Aug 2069		
	6,379,385.700	Local	102.672704	6,549,887.79	102.079830	6,512,066.08	-37,821.71	0.25
Original Face:	10,000,000.000	Base	102.672704	6,549,887.79	102.079830	6,512,066.08	-37,821.71	0.25
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	4,781,667.800	Local	101.915872	4,873,278.44	99.078285	4,737,594.45	-135,683.99	0.18
Original Face:	10,000,000.000	Base	101.915872	4,873,278.44	99.078285	4,737,594.45	-135,683.99	0.18
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	8,004,306.420	Local	100.256719	8,024,855.02	97.503229	7,804,457.22	-220,397.80	0.30
Original Face:	11,000,000.000	Base	100.256719	8,024,855.02	97.503229	7,804,457.22	-220,397.80	0.30
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.408320	20 Jul 2070		
	13,300,089.720	Local	117.731240	15,658,360.58	102.344759	13,611,944.77	-2,046,415.81	0.53
Original Face:	13,083,197.000	Base	117.731240	15,658,360.58	102.344759	13,611,944.77	-2,046,415.81	0.53
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.448570	20 Aug 2070		
	3,800,609.850	Local	103.721657	3,942,055.53	102.232330	3,885,452.00	-56,603.53	0.15
Original Face:	5,000,000.000	Base	103.721657	3,942,055.53	102.232330	3,885,452.00	-56,603.53	0.15
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.598570	20 Aug 2070		
	3,801,577.450	Local	104.754660	3,982,329.52	103.035260	3,916,965.21	-65,364.31	0.15
Original Face:	5,000,000.000	Base	104.754660	3,982,329.52	103.035260	3,916,965.21	-65,364.31	0.15
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.498570	20 Sep 2070		
	8,137,236.100	Local	104.559308	8,508,237.75	102.500250	8,340,687.35	-167,550.40	0.32
Original Face:	10,000,000.000	Base	104.559308	8,508,237.75	102.500250	8,340,687.35	-167,550.40	0.32
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	0.010	Local	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
Original Face:	10,000,000.000	Base	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.617130	20 Jun 2048		
	3,503,413.400	Local	106.099294	3,717,096.88	107.310000	3,759,512.92	42,416.04	0.15
Original Face:	10,000,000.000	Base	106.099294	3,717,096.88	107.310000	3,759,512.92	42,416.04	0.15
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.502970	20 Feb 2049		
	3,090,763.700	Local	104.384420	3,226,275.75	103.750830	3,206,692.99	-19,582.76	0.12
Original Face:	10,000,000.000	Base	104.384420	3,226,275.75	103.750830	3,206,692.99	-19,582.76	0.12

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38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	1,093,555.200	101.752416	1,112,718.84	97.491510	1,066,123.48	-46,595.36	0.04
Original Face:		Base	10,000,000.000	101.752416	1,112,718.84	97.491510	1,066,123.48	-46,595.36	0.04
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.220430	20 Jun 2034		
		Local	1,676,005.000	104.154825	1,745,640.08	104.283550	1,747,797.51	2,157.43	0.07
Original Face:		Base	6,317,173.000	104.154825	1,745,640.08	104.283550	1,747,797.51	2,157.43	0.07
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.615310	20 Dec 2041		
		Local	3,513,292.030	104.564780	3,673,666.09	103.072630	3,621,242.49	-52,423.60	0.14
Original Face:		Base	11,457,930.000	104.564780	3,673,666.09	103.072630	3,621,242.49	-52,423.60	0.14
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.558980	20 Jan 2050		
		Local	4,761,249.110	112.905440	5,375,709.26	107.603520	5,123,271.64	-252,437.62	0.20
Original Face:		Base	8,141,884.000	112.905440	5,375,709.26	107.603520	5,123,271.64	-252,437.62	0.20
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	6,648,920.200	100.321840	6,670,319.07	93.895160	6,243,014.26	-427,304.81	0.24
Original Face:		Base	10,000,000.000	100.321840	6,670,319.07	93.895160	6,243,014.26	-427,304.81	0.24
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	7,406,464.600	102.611899	7,599,914.01	96.014400	7,111,272.55	-488,641.46	0.27
Original Face:		Base	10,000,000.000	102.611899	7,599,914.01	96.014400	7,111,272.55	-488,641.46	0.27
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.897040	4,994,851.98	100.567938	5,028,396.90	33,544.92	0.19
		Base		99.897040	4,994,851.98	100.567938	5,028,396.90	33,544.92	0.19
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.955932	3,998,237.26	98.781460	3,951,258.40	-46,978.86	0.15
		Base		99.955932	3,998,237.26	98.781460	3,951,258.40	-46,978.86	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	112.219277	11,221,927.66	116.819868	11,681,986.80	460,059.14	0.45
		Base		112.219277	11,221,927.66	116.819868	11,681,986.80	460,059.14	0.45
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.379482	4,968,974.12	130.404991	6,520,249.55	1,551,275.43	0.25
		Base		99.379482	4,968,974.12	130.404991	6,520,249.55	1,551,275.43	0.25

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.962579	9,996,257.87	100.424583	10,042,458.30	46,200.43	0.39
		Base		99.962579	9,996,257.87	100.424583	10,042,458.30	46,200.43	0.39
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.625754	2,206,725.66	99.845740	2,189,619.92	-17,105.74	0.08
Original Face:		Base	4,840,000.000	100.625754	2,206,725.66	99.845740	2,189,619.92	-17,105.74	0.08
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					0.789100	10 Dec 2025		
		Local	10,000,000.000	100.134976	10,013,497.56	98.467148	9,846,714.80	-166,782.76	0.38
		Base		100.134976	10,013,497.56	98.467148	9,846,714.80	-166,782.76	0.38
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.645439	4,932,271.97	116.799554	5,839,977.70	907,705.73	0.23
		Base		98.645439	4,932,271.97	116.799554	5,839,977.70	907,705.73	0.23
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.947878	9,994,787.84	91.739899	9,173,989.90	-820,797.94	0.35
		Base		99.947878	9,994,787.84	91.739899	9,173,989.90	-820,797.94	0.35
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.389484	7,454,211.28	84.349002	6,326,175.15	-1,128,036.13	0.24
		Base		99.389484	7,454,211.28	84.349002	6,326,175.15	-1,128,036.13	0.24
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.877860	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.962631	4,998,131.55	-1,868.45	0.19
		Base		100.000000	5,000,000.00	99.962631	4,998,131.55	-1,868.45	0.19
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.958677	4,997,933.85	100.419631	5,020,981.55	23,047.70	0.19
		Base		99.958677	4,997,933.85	100.419631	5,020,981.55	23,047.70	0.19
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.726942	9,972,694.16	94.553337	9,455,333.70	-517,360.46	0.36
		Base		99.726942	9,972,694.16	94.553337	9,455,333.70	-517,360.46	0.36
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	2,425,000.000	100.924658	2,447,422.96	100.418205	2,435,141.47	-12,281.49	0.09
		Base		100.924658	2,447,422.96	100.418205	2,435,141.47	-12,281.49	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
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.703286	3,988,131.42	90.063741	3,602,549.64	-385,581.78	0.14
		Base	99.703286	3,988,131.42	90.063741	3,602,549.64	-385,581.78	0.14
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				1.186290	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.903763	14,985,564.45	-14,435.55	0.58
		Base	100.000000	15,000,000.00	99.903763	14,985,564.45	-14,435.55	0.58
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.843913	14,826,586.99	81.053021	12,157,953.15	-2,668,633.84	0.47
		Base	98.843913	14,826,586.99	81.053021	12,157,953.15	-2,668,633.84	0.47
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.942977	4,997,148.84	89.221886	4,461,094.30	-536,054.54	0.17
		Base	99.942977	4,997,148.84	89.221886	4,461,094.30	-536,054.54	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.751785	4,987,589.24	127.318025	6,365,901.25	1,378,312.01	0.25
		Base	99.751785	4,987,589.24	127.318025	6,365,901.25	1,378,312.01	0.25
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	110.844098	5,542,204.88	101.788826	5,089,441.30	-452,763.58	0.20
		Base	110.844098	5,542,204.88	101.788826	5,089,441.30	-452,763.58	0.20
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	20,000,000.000	Local	102.827039	20,565,407.79	100.818413	20,163,682.60	-401,725.19	0.78
		Base	102.827039	20,565,407.79	100.818413	20,163,682.60	-401,725.19	0.78
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	112.998442	11,299,844.18	116.380608	11,638,060.80	338,216.62	0.45
		Base	112.998442	11,299,844.18	116.380608	11,638,060.80	338,216.62	0.45
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.794190	16,466,041.37	86.245300	14,230,474.50	-2,235,566.87	0.55
		Base	99.794190	16,466,041.37	86.245300	14,230,474.50	-2,235,566.87	0.55
63111XAC5	NASDAQ INC SR UNSECURED 12/22 0.445				0.445000	21 Dec 2022		
	10,000,000.000	Local	99.847030	9,984,703.03	98.871263	9,887,126.30	-97,576.73	0.38
		Base	99.847030	9,984,703.03	98.871263	9,887,126.30	-97,576.73	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.894201	9,989,420.05	98.870633	9,887,063.30	-102,356.75	0.38
		Base		99.894201	9,989,420.05	98.870633	9,887,063.30	-102,356.75	0.38
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.699265	4,984,963.27	95.566250	4,778,312.50	-206,650.77	0.18
		Base		99.699265	4,984,963.27	95.566250	4,778,312.50	-206,650.77	0.18
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.995322	9,999,532.21	98.569078	9,856,907.80	-142,624.41	0.38
		Base		99.995322	9,999,532.21	98.569078	9,856,907.80	-142,624.41	0.38
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					0.682740	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.896805	4,994,840.25	-5,159.75	0.19
		Base		100.000000	5,000,000.00	99.896805	4,994,840.25	-5,159.75	0.19
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.704985	6,979,348.98	99.182527	6,942,776.89	-36,572.09	0.27
		Base		99.704985	6,979,348.98	99.182527	6,942,776.89	-36,572.09	0.27
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.919496	4,995,974.79	99.406081	4,970,304.05	-25,670.74	0.19
		Base		99.919496	4,995,974.79	99.406081	4,970,304.05	-25,670.74	0.19
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.695460	4,984,772.99	91.620290	4,581,014.50	-403,758.49	0.18
		Base		99.695460	4,984,772.99	91.620290	4,581,014.50	-403,758.49	0.18
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	35,000,000.000	100.000000	35,000,000.00	97.963711	34,287,298.85	-712,701.15	1.32
		Base		100.000000	35,000,000.00	97.963711	34,287,298.85	-712,701.15	1.32
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.961952	9,996,195.22	93.365057	9,336,505.70	-659,689.52	0.36
		Base		99.961952	9,996,195.22	93.365057	9,336,505.70	-659,689.52	0.36
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR					1.000000	30 Mar 2025		
		Local	15,000,000.000	100.029000	15,004,350.00	99.865000	14,979,750.00	-24,600.00	0.58
		Base		100.029000	15,004,350.00	99.865000	14,979,750.00	-24,600.00	0.58

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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
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.970113	4,998,505.65	102.314315	5,115,715.75	117,210.10	0.20
		Base		99.970113	4,998,505.65	102.314315	5,115,715.75	117,210.10	0.20
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.673860	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.999582	19,999,916.40	-83.60	0.77
		Base		100.000000	20,000,000.00	99.999582	19,999,916.40	-83.60	0.77
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	108.927777	5,446,388.85	98.163690	4,908,184.50	-538,204.35	0.19
		Base		108.927777	5,446,388.85	98.163690	4,908,184.50	-538,204.35	0.19
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	112.059908	3,361,797.25	118.418771	3,552,563.13	190,765.88	0.14
		Base		112.059908	3,361,797.25	118.418771	3,552,563.13	190,765.88	0.14
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.753638	19,950,727.61	88.834587	17,766,917.40	-2,183,810.21	0.69
		Base		99.753638	19,950,727.61	88.834587	17,766,917.40	-2,183,810.21	0.69
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.999999	2,999,999.97	100.000000	3,000,000.00	0.03	0.12
		Base		99.999999	2,999,999.97	100.000000	3,000,000.00	0.03	0.12
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.958017	9,795,885.66	123.943522	12,146,465.16	2,350,579.50	0.47
		Base		99.958017	9,795,885.66	123.943522	12,146,465.16	2,350,579.50	0.47
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.538109	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	99.792905	7,484,467.88	-15,532.12	0.29
		Base		100.000000	7,500,000.00	99.792905	7,484,467.88	-15,532.12	0.29
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.968326	7,497,624.44	93.598288	7,019,871.60	-477,752.84	0.27
		Base		99.968326	7,497,624.44	93.598288	7,019,871.60	-477,752.84	0.27
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.896251	14,984,437.61	92.637789	13,895,668.35	-1,088,769.26	0.54
		Base		99.896251	14,984,437.61	92.637789	13,895,668.35	-1,088,769.26	0.54

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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
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.228589	5,011,429.43	101.456700	5,072,835.00	61,405.57	0.20
		Base		100.228589	5,011,429.43	101.456700	5,072,835.00	61,405.57	0.20
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.805000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.218000	10,021,800.00	21,800.00	0.39
		Base		100.000000	10,000,000.00	100.218000	10,021,800.00	21,800.00	0.39
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					1.766000	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.29
		Base		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.29
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					1.583000	14 Feb 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	8,000,000.000	99.985448	7,998,835.87	95.826399	7,666,111.92	-332,723.95	0.30
		Base		99.985448	7,998,835.87	95.826399	7,666,111.92	-332,723.95	0.30
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.912377	9,991,237.69	99.620009	9,962,000.90	-29,236.79	0.38
		Base		99.912377	9,991,237.69	99.620009	9,962,000.90	-29,236.79	0.38
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					1.205532	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.522219	5,026,110.95	26,110.95	0.19
		Base		100.000000	5,000,000.00	100.522219	5,026,110.95	26,110.95	0.19
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR					3.375000	25 Dec 2041		
		Local	9,547,207.730	113.008776	10,789,182.61	112.552424	10,745,613.72	-43,568.89	0.41
Original Face:		Base	10,000,000.000	113.008776	10,789,182.61	112.552424	10,745,613.72	-43,568.89	0.41
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					4.125000	25 Feb 2032		
		Local	9,670,449.600	112.535533	10,882,692.01	112.124432	10,842,936.69	-39,755.32	0.42
Original Face:		Base	10,000,000.000	112.535533	10,882,692.01	112.124432	10,842,936.69	-39,755.32	0.42
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					3.375000	25 Jan 2032		
		Local	9,776,768.230	109.624339	10,717,717.55	109.048379	10,661,407.27	-56,310.28	0.41
Original Face:		Base	10,000,000.000	109.624339	10,717,717.55	109.048379	10,661,407.27	-56,310.28	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.986745	4,999,337.24	100.564967	5,028,248.35	28,911.11	0.19
		Base		99.986745	4,999,337.24	100.564967	5,028,248.35	28,911.11	0.19
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR					0.481008	10 May 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	99.721244	6,980,487.08	-19,512.92	0.27
		Base		100.000000	7,000,000.00	99.721244	6,980,487.08	-19,512.92	0.27
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.15
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.15
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.897499	4,994,874.96	87.528823	4,376,441.15	-618,433.81	0.17
		Base		99.897499	4,994,874.96	87.528823	4,376,441.15	-618,433.81	0.17
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.999893	4,999,994.66	100.120455	5,006,022.75	6,028.09	0.19
		Base		99.999893	4,999,994.66	100.120455	5,006,022.75	6,028.09	0.19
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.533762	14 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.106986	5,005,349.30	5,349.30	0.19
		Base		100.000000	5,000,000.00	100.106986	5,005,349.30	5,349.30	0.19
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.981886	4,999,094.32	100.884388	5,044,219.40	45,125.08	0.19
		Base		99.981886	4,999,094.32	100.884388	5,044,219.40	45,125.08	0.19
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	97.051816	4,852,590.80	-147,409.20	0.19
		Base		100.000000	5,000,000.00	97.051816	4,852,590.80	-147,409.20	0.19
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.999235	4,999,961.73	100.110921	5,005,546.05	5,584.32	0.19
		Base		99.999235	4,999,961.73	100.110921	5,005,546.05	5,584.32	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	106.207508	5,310,375.42	126.473149	6,323,657.45	1,013,282.03	0.24
		Base		106.207508	5,310,375.42	126.473149	6,323,657.45	1,013,282.03	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
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.964921	4,998,246.06	90.026112	4,501,305.60	-496,940.46	0.17
		Base	99.964921	4,998,246.06	90.026112	4,501,305.60	-496,940.46	0.17
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	12,000,000.000	Local	99.958776	11,995,053.09	98.435490	11,812,258.80	-182,794.29	0.46
		Base	99.958776	11,995,053.09	98.435490	11,812,258.80	-182,794.29	0.46
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984				0.984000	01 Jul 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	93.109680	4,189,935.60	-310,064.40	0.16
		Base	100.000000	4,500,000.00	93.109680	4,189,935.60	-310,064.40	0.16
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.100408	2,377,384.70	92.460550	2,195,938.06	-181,446.64	0.08
		Base	100.100408	2,377,384.70	92.460550	2,195,938.06	-181,446.64	0.08
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.729960	4,986,498.00	130.465367	6,523,268.35	1,536,770.35	0.25
		Base	99.729960	4,986,498.00	130.465367	6,523,268.35	1,536,770.35	0.25
912796ZX0	CASH MGMT BILL 12/21 0.00000					15 Dec 2021		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	112.889202	5,644,460.10	112.886719	5,644,335.95	-124.15	0.22
		Base	112.889202	5,644,460.10	112.886719	5,644,335.95	-124.15	0.22
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	112.143114	14,017,889.30	114.296875	14,287,109.38	269,220.08	0.55
		Base	112.143114	14,017,889.30	114.296875	14,287,109.38	269,220.08	0.55
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	109.203881	13,650,485.14	113.109375	14,138,671.88	488,186.74	0.55
		Base	109.203881	13,650,485.14	113.109375	14,138,671.88	488,186.74	0.55
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	117.080541	23,416,108.21	117.664062	23,532,812.40	116,704.19	0.91
		Base	117.080541	23,416,108.21	117.664062	23,532,812.40	116,704.19	0.91

& 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
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	119.084862	14,885,607.70	117.582031	14,697,753.88	-187,853.82	0.57
		Base	119.084862	14,885,607.70	117.582031	14,697,753.88	-187,853.82	0.57
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	112.816251	16,922,437.61	119.777344	17,966,601.60	1,044,163.99	0.69
		Base	112.816251	16,922,437.61	119.777344	17,966,601.60	1,044,163.99	0.69
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	121.079818	18,161,972.74	119.187500	17,878,125.00	-283,847.74	0.69
		Base	121.079818	18,161,972.74	119.187500	17,878,125.00	-283,847.74	0.69
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	117.619113	26,464,300.46	118.000000	26,550,000.00	85,699.54	1.02
		Base	117.619113	26,464,300.46	118.000000	26,550,000.00	85,699.54	1.02
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	117.294599	20,526,554.91	117.277344	20,523,535.20	-3,019.71	0.79
		Base	117.294599	20,526,554.91	117.277344	20,523,535.20	-3,019.71	0.79
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	10,000,000.000	Local	100.595564	10,059,556.44	96.562500	9,656,250.00	-403,306.44	0.37
		Base	100.595564	10,059,556.44	96.562500	9,656,250.00	-403,306.44	0.37
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.209902	5,010,495.11	100.460938	5,023,046.90	12,551.79	0.19
		Base	100.209902	5,010,495.11	100.460938	5,023,046.90	12,551.79	0.19
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	102.556981	5,127,849.06	98.960938	4,948,046.90	-179,802.16	0.19
		Base	102.556981	5,127,849.06	98.960938	4,948,046.90	-179,802.16	0.19
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	100.689689	5,034,484.46	100.890625	5,044,531.25	10,046.79	0.19
		Base	100.689689	5,034,484.46	100.890625	5,044,531.25	10,046.79	0.19
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.347923	2,533,698.08	99.457031	2,486,425.78	-47,272.30	0.10
		Base	101.347923	2,533,698.08	99.457031	2,486,425.78	-47,272.30	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
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.896398	4,994,819.91	100.226562	5,011,328.10	16,508.19	0.19
		Base	99.896398	4,994,819.91	100.226562	5,011,328.10	16,508.19	0.19
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.665624	9,766,562.41	97.945312	9,794,531.20	27,968.79	0.38
		Base	97.665624	9,766,562.41	97.945312	9,794,531.20	27,968.79	0.38
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.911358	9,991,135.81	99.085938	9,908,593.80	-82,542.01	0.38
		Base	99.911358	9,991,135.81	99.085938	9,908,593.80	-82,542.01	0.38
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.910465	4,995,523.23	92.996094	4,649,804.70	-345,718.53	0.18
		Base	99.910465	4,995,523.23	92.996094	4,649,804.70	-345,718.53	0.18
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	10,000,000.000	Local	100.009632	10,000,963.19	99.890625	9,989,062.50	-11,900.69	0.39
		Base	100.009632	10,000,963.19	99.890625	9,989,062.50	-11,900.69	0.39
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.460422	4,973,021.08	92.300781	4,615,039.05	-357,982.03	0.18
		Base	99.460422	4,973,021.08	92.300781	4,615,039.05	-357,982.03	0.18
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	100.008426	10,000,842.58	98.828125	9,882,812.50	-118,030.08	0.38
		Base	100.008426	10,000,842.58	98.828125	9,882,812.50	-118,030.08	0.38
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.660336	9,966,033.64	97.304688	9,730,468.80	-235,564.84	0.38
		Base	99.660336	9,966,033.64	97.304688	9,730,468.80	-235,564.84	0.38
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.906461	4,995,323.03	87.011482	4,350,574.10	-644,748.93	0.17
		Base	99.906461	4,995,323.03	87.011482	4,350,574.10	-644,748.93	0.17
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				1.075400	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	99.894423	14,984,163.45	-15,836.55	0.58
		Base	100.000000	15,000,000.00	99.894423	14,984,163.45	-15,836.55	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	5,000,000.000	99.996053	4,999,802.65	96.840598	4,842,029.90	-157,772.75	0.19
		Base		99.996053	4,999,802.65	96.840598	4,842,029.90	-157,772.75	0.19
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	563,968.060	99.993498	563,931.39	100.302450	565,673.78	1,742.39	0.02
Original Face:		Base	5,000,000.000	99.993498	563,931.39	100.302450	565,673.78	1,742.39	0.02
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	10,000,000.000	99.988895	9,998,889.47	98.063730	9,806,373.00	-192,516.47	0.38
Original Face:		Base	10,000,000.000	99.988895	9,998,889.47	98.063730	9,806,373.00	-192,516.47	0.38
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.989318	7,999,145.46	99.749320	7,979,945.60	-19,199.86	0.31
Original Face:		Base	8,000,000.000	99.989318	7,999,145.46	99.749320	7,979,945.60	-19,199.86	0.31
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.124755	5,206,237.76	93.370726	4,668,536.30	-537,701.46	0.18
		Base		104.124755	5,206,237.76	93.370726	4,668,536.30	-537,701.46	0.18
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	4,544,111.330	106.300121	4,830,395.84	98.807560	4,489,925.53	-340,470.31	0.17
Original Face:		Base	9,250,000.000	106.300121	4,830,395.84	98.807560	4,489,925.53	-340,470.31	0.17
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.953154	4,997,657.71	112.944187	5,647,209.35	649,551.64	0.22
		Base		99.953154	4,997,657.71	112.944187	5,647,209.35	649,551.64	0.22
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.985767	4,999,288.36	99.972197	4,998,609.85	-678.51	0.19
		Base		99.985767	4,999,288.36	99.972197	4,998,609.85	-678.51	0.19
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	100.151046	5,007,552.30	7,552.30	0.19
		Base		100.000000	5,000,000.00	100.151046	5,007,552.30	7,552.30	0.19
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.840317	6,988,822.16	99.387513	6,957,125.91	-31,696.25	0.27
		Base		99.840317	6,988,822.16	99.387513	6,957,125.91	-31,696.25	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
98162VAE9	WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4					2.640000	16 Jun 2025		
			12,000,000.000	Local 101.419586	12,170,350.26	100.519580	12,062,349.60	-108,000.66	0.47
	Original Face:		12,000,000.000	Base 101.419586	12,170,350.26	100.519580	12,062,349.60	-108,000.66	0.47
US DOLLAR Total									
			2,062,775,510.940	Local	2,119,136,560.30		2,086,411,676.72	-32,724,883.58	80.49
	Original Face:		1,892,897,336.000	Base	2,119,136,560.30		2,086,411,676.72	-32,724,883.58	80.49
FIXED INCOME Total									
			2,062,775,510.940	Base	2,119,136,560.30		2,086,411,676.72	-32,724,883.58	80.49
	Original Face:		1,892,897,336.000						

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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									
		2,526,360,582.840	Base		2,626,822,798.34		2,591,966,680.87	-34,856,117.47	100.00
	Original Face:	1,892,897,336.000							

& Issue has redenominated but Local is not converted
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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		59,420.760	Local	1.000000	59,420.76	1.000000	59,420.76	0.00	0.01
			Base	1.000000	59,420.76	1.000000	59,420.76	0.00	0.01
US DOLLAR Total									
		59,420.760	Local		59,420.76		59,420.76	0.00	0.01
			Base		59,420.76		59,420.76	0.00	0.01
CASH Total									
		59,420.760	Base		59,420.76		59,420.76	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A3DC1	AT+T INC					0.370000	12 Apr 2022		
		5,000,000.000	Local	99.988694	4,999,434.72	99.988694	4,999,434.72	0.00	0.74
			Base	99.988694	4,999,434.72	99.988694	4,999,434.72	0.00	0.74
0020A3EH9	AT+T INC					0.470000	17 May 2022		
		3,500,000.000	Local	99.939944	3,497,898.05	99.939944	3,497,898.05	0.00	0.52
			Base	99.939944	3,497,898.05	99.939944	3,497,898.05	0.00	0.52
0020A3ES5	AT+T INC					0.450000	26 May 2022		
		5,000,000.000	Local	99.931250	4,996,562.50	99.931250	4,996,562.50	0.00	0.74
			Base	99.931250	4,996,562.50	99.931250	4,996,562.50	0.00	0.74
0020A3FE5	AT+T INC					0.850000	14 Jun 2022		
		5,000,000.000	Local	99.825278	4,991,263.89	99.825278	4,991,263.89	0.00	0.74
			Base	99.825278	4,991,263.89	99.825278	4,991,263.89	0.00	0.74
0020A3FG0	AT+T INC					0.440000	16 Jun 2022		
		3,000,000.000	Local	99.907111	2,997,213.33	99.907111	2,997,213.33	0.00	0.44
			Base	99.907111	2,997,213.33	99.907111	2,997,213.33	0.00	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665KDR5	AMERICAN HONDA FINAN				0.390000	25 Apr 2022		
	5,000,000.000	Local	99.974000	4,998,700.00	99.974000	4,998,700.00	0.00	0.74
		Base	99.974000	4,998,700.00	99.974000	4,998,700.00	0.00	0.74
05253CET9	AUST + NEW ZEA				0.385000	27 May 2022		
	3,000,000.000	Local	99.940111	2,998,203.33	99.940111	2,998,203.33	0.00	0.44
		Base	99.940111	2,998,203.33	99.940111	2,998,203.33	0.00	0.44
05253CGU4	AUST + NEW ZEA				0.560000	28 Jul 2022		
	5,665,000.000	Local	99.816444	5,654,601.58	99.652800	5,645,331.12	-9,270.46	0.84
		Base	99.816444	5,654,601.58	99.652800	5,645,331.12	-9,270.46	0.84
05253CKB1	AUST + NEW ZEA				0.260000	11 Oct 2022		
	3,000,000.000	Local	99.860611	2,995,818.33	99.211300	2,976,339.00	-19,479.33	0.44
		Base	99.860611	2,995,818.33	99.211300	2,976,339.00	-19,479.33	0.44
05253CKB1	AUST + NEW ZEA				0.340000	11 Oct 2022		
	2,000,000.000	Local	99.817722	1,996,354.44	99.211300	1,984,226.00	-12,128.44	0.29
		Base	99.817722	1,996,354.44	99.211300	1,984,226.00	-12,128.44	0.29
06367CG35	BANK OF MONTREAL				0.430000	07 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.953000	4,997,650.00	-2,350.00	0.74
		Base	100.000000	5,000,000.00	99.953000	4,997,650.00	-2,350.00	0.74
06367CN86	BANK OF MONTREAL				0.340000	02 Nov 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.297400	4,964,870.00	-35,130.00	0.74
		Base	100.000000	5,000,000.00	99.297400	4,964,870.00	-35,130.00	0.74
06367CRZ2	BANK OF MONTREAL				0.530000	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.805000	4,990,250.00	-9,750.00	0.74
		Base	100.000000	5,000,000.00	99.805000	4,990,250.00	-9,750.00	0.74
06417KGV5	BANK OF NOVA SCOTIA/THE				0.190000	29 Jul 2022		
	5,000,000.000	Local	99.937194	4,996,859.72	99.649900	4,982,495.00	-14,364.72	0.74
		Base	99.937194	4,996,859.72	99.649900	4,982,495.00	-14,364.72	0.74
06417KJV2	BANK OF NOVA SCOTIA/THE				0.220000	29 Sep 2022		
	4,000,000.000	Local	99.889389	3,995,575.55	99.293000	3,971,720.00	-23,855.55	0.59
		Base	99.889389	3,995,575.55	99.293000	3,971,720.00	-23,855.55	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
06417KJV2	BANK OF NOVA SCOTIA/THE				0.260000	29 Sep 2022		
	1,000,000.000	Local	99.869278	998,692.78	99.293000	992,930.00	-5,762.78	0.15
		Base	99.869278	998,692.78	99.293000	992,930.00	-5,762.78	0.15
06417MPH2	BANK OF NOVA SCOTIA				0.450000	11 May 2022		
	4,000,000.000	Local	100.001113	4,000,044.50	100.001113	4,000,044.50	0.00	0.59
		Base	100.001113	4,000,044.50	100.001113	4,000,044.50	0.00	0.59
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
	3,000,000.000	Local	99.996129	2,999,883.86	99.996129	2,999,883.86	0.00	0.44
		Base	99.996129	2,999,883.86	99.996129	2,999,883.86	0.00	0.44
138994009	CANTOR FITZGERALD REPO REPO				0.320000	19 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
138994009	CANTOR FITZGERALD REPO REPO				0.390000	02 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.48
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.48
138994009	CANTOR FITZGERALD REPO REPO				0.400000	09 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
15060YEL0	CEDAR SPRING CPTL CO				0.290000	20 May 2022		
	5,000,000.000	Local	99.960528	4,998,026.39	99.960528	4,998,026.39	0.00	0.74
		Base	99.960528	4,998,026.39	99.960528	4,998,026.39	0.00	0.74
17327BJW6	CITIGROUP GLOBAL MKTS INC S				0.200000	30 Sep 2022		
	5,000,000.000	Local	99.898889	4,994,944.44	99.273000	4,963,650.00	-31,294.44	0.74
		Base	99.898889	4,994,944.44	99.273000	4,963,650.00	-31,294.44	0.74
2284K1H14	CROWN POINT CAP CO.				0.260000	01 Aug 2022		
	5,000,000.000	Local	99.911889	4,995,594.45	99.589200	4,979,460.00	-16,134.45	0.74
		Base	99.911889	4,995,594.45	99.589200	4,979,460.00	-16,134.45	0.74
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022		
	3,000,000.000	Local	99.979000	2,999,370.00	99.979000	2,999,370.00	0.00	0.44
		Base	99.979000	2,999,370.00	99.979000	2,999,370.00	0.00	0.44

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3FF6	DISNEY (WALT) CO THE					0.270000	15 Jun 2022		
		Local	250,000.000	99.943752	249,859.38	99.943752	249,859.38	0.00	0.04
		Base		99.943752	249,859.38	99.943752	249,859.38	0.00	0.04
2546R3FF6	DISNEY (WALT) CO THE					0.700000	15 Jun 2022		
		Local	3,000,000.000	99.854167	2,995,625.00	99.854167	2,995,625.00	0.00	0.44
		Base		99.854167	2,995,625.00	99.854167	2,995,625.00	0.00	0.44
2546R3FW9	DISNEY (WALT) CO THE					0.200000	30 Jun 2022		
		Local	250,000.000	99.950000	249,875.00	99.757500	249,393.75	-481.25	0.04
		Base		99.950000	249,875.00	99.757500	249,393.75	-481.25	0.04
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	2,000,000.000	99.947500	1,998,950.00	99.757500	1,995,150.00	-3,800.00	0.30
		Base		99.947500	1,998,950.00	99.757500	1,995,150.00	-3,800.00	0.30
2546R3FW9	DISNEY (WALT) CO THE					0.220000	30 Jun 2022		
		Local	3,000,000.000	99.945000	2,998,350.00	99.757500	2,992,725.00	-5,625.00	0.44
		Base		99.945000	2,998,350.00	99.757500	2,992,725.00	-5,625.00	0.44
2546R3FW9	DISNEY (WALT) CO THE					0.270000	30 Jun 2022		
		Local	250,000.000	99.932500	249,831.25	99.932500	249,831.25	0.00	0.04
		Base		99.932500	249,831.25	99.932500	249,831.25	0.00	0.04
2546R3JW5	DISNEY (WALT) CO THE					0.230000	30 Sep 2022		
		Local	2,500,000.000	99.883722	2,497,093.06	99.301300	2,482,532.50	-14,560.56	0.37
		Base		99.883722	2,497,093.06	99.301300	2,482,532.50	-14,560.56	0.37
30601WF12	FAIRWAY FINANCE CORP					0.400000	01 Jun 2022		
		Local	5,000,000.000	99.932222	4,996,611.11	99.932222	4,996,611.11	0.00	0.74
		Base		99.932222	4,996,611.11	99.932222	4,996,611.11	0.00	0.74
41282KD13	HARLEY DAVIDSON FND CP					0.440000	01 Apr 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.44
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.44
41282KF11	HARLEY DAVIDSON FND CP					0.650000	01 Jun 2022		
		Local	5,000,000.000	99.889861	4,994,493.05	99.889861	4,994,493.05	0.00	0.74
		Base		99.889861	4,994,493.05	99.889861	4,994,493.05	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56274MG14	MANHATTAN ASSET FDG.				0.490000	01 Jul 2022		
	1,000,000.000	Local	99.876139	998,761.39	99.750700	997,507.00	-1,254.39	0.15
		Base	99.876139	998,761.39	99.750700	997,507.00	-1,254.39	0.15
62455BDV4	MOUNTCLIFF				0.210000	29 Apr 2022		
	5,000,000.000	Local	99.983667	4,999,183.33	99.983667	4,999,183.33	0.00	0.74
		Base	99.983667	4,999,183.33	99.983667	4,999,183.33	0.00	0.74
62455BF18	MOUNTCLIFF				0.200000	01 Jun 2022		
	5,000,000.000	Local	99.966111	4,998,305.55	99.966111	4,998,305.55	0.00	0.74
		Base	99.966111	4,998,305.55	99.966111	4,998,305.55	0.00	0.74
62455BF18	MOUNTCLIFF				0.220000	01 Jun 2022		
	500,000.000	Local	99.962722	499,813.61	99.962722	499,813.61	0.00	0.07
		Base	99.962722	499,813.61	99.962722	499,813.61	0.00	0.07
63307MEJ4	NATIONAL BK OF CANAD				0.280000	18 May 2022		
	5,000,000.000	Local	99.963444	4,998,172.22	99.963444	4,998,172.22	0.00	0.74
		Base	99.963444	4,998,172.22	99.963444	4,998,172.22	0.00	0.74
63307MF12	NATIONAL BK OF CANAD				0.170000	01 Jun 2022		
	4,000,000.000	Local	99.971195	3,998,847.78	99.971195	3,998,847.78	0.00	0.59
		Base	99.971195	3,998,847.78	99.971195	3,998,847.78	0.00	0.59
63763QDR5	NATIONAL SECS CLEARING				0.450000	25 Apr 2022		
	3,229,000.000	Local	99.970000	3,228,031.30	99.970000	3,228,031.30	0.00	0.48
		Base	99.970000	3,228,031.30	99.970000	3,228,031.30	0.00	0.48
78012U2C8	ROYAL BK OF CANADA				0.520000	01 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.890000	4,994,500.00	-5,500.00	0.74
		Base	100.000000	5,000,000.00	99.890000	4,994,500.00	-5,500.00	0.74
86563HE55	SUMITOMO MITSUI TRUST NY				0.240000	05 May 2022		
	5,000,000.000	Local	99.977333	4,998,866.67	99.977333	4,998,866.67	0.00	0.74
		Base	99.977333	4,998,866.67	99.977333	4,998,866.67	0.00	0.74
89119BE36	TORONTO DOMINION BANK				0.190000	03 May 2022		
	1,500,000.000	Local	99.983111	1,499,746.66	99.983111	1,499,746.66	0.00	0.22
		Base	99.983111	1,499,746.66	99.983111	1,499,746.66	0.00	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91842KHP4	VW CR INC					0.320000	23 Aug 2022		
		Local	5,000,000.000	99.872000	4,993,600.00	99.385600	4,969,280.00	-24,320.00	0.74
		Base		99.872000	4,993,600.00	99.385600	4,969,280.00	-24,320.00	0.74
91842KHS8	VW CR INC					0.330000	26 Aug 2022		
		Local	2,050,000.000	99.865250	2,047,237.63	99.367900	2,037,041.95	-10,195.68	0.30
		Base		99.865250	2,047,237.63	99.367900	2,037,041.95	-10,195.68	0.30
92344MD42	VERIZON COMMNTN INC					0.330000	04 Apr 2022		
		Local	5,000,000.000	99.997250	4,999,862.50	99.997250	4,999,862.50	0.00	0.74
		Base		99.997250	4,999,862.50	99.997250	4,999,862.50	0.00	0.74
92344MF99	VERIZON COMMNTN INC					0.950000	09 Jun 2022		
		Local	3,000,000.000	99.817917	2,994,537.50	99.817917	2,994,537.50	0.00	0.44
		Base		99.817917	2,994,537.50	99.817917	2,994,537.50	0.00	0.44
92646LE97	VICTORY RECEIVABLES					0.360000	09 May 2022		
		Local	5,000,000.000	99.962000	4,998,100.00	99.962000	4,998,100.00	0.00	0.74
		Base		99.962000	4,998,100.00	99.962000	4,998,100.00	0.00	0.74
93142XDD0	WALGREENS BOOTS					0.680000	13 Apr 2022		
		Local	5,000,000.000	99.977333	4,998,866.67	99.977333	4,998,866.67	0.00	0.74
		Base		99.977333	4,998,866.67	99.977333	4,998,866.67	0.00	0.74
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	5,000,000.000	99.894083	4,994,704.16	99.510700	4,975,535.00	-19,169.16	0.74
		Base		99.894083	4,994,704.16	99.510700	4,975,535.00	-19,169.16	0.74
94107NKD5	WASTE MANAGEMENT INC					0.310000	13 Oct 2022		
		Local	4,000,000.000	99.832083	3,993,283.33	99.075300	3,963,012.00	-30,271.33	0.59
		Base		99.832083	3,993,283.33	99.075300	3,963,012.00	-30,271.33	0.59
94107NL36	WASTE MANAGEMENT INC					0.390000	03 Nov 2022		
		Local	4,500,000.000	99.766000	4,489,470.00	98.936800	4,452,156.00	-37,314.00	0.66
		Base		99.766000	4,489,470.00	98.936800	4,452,156.00	-37,314.00	0.66
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	5,000,000.000	99.974500	4,998,725.00	99.974500	4,998,725.00	0.00	0.74
		Base		99.974500	4,998,725.00	99.974500	4,998,725.00	0.00	0.74

& 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
94107PAE9	WASTE MANAGEMENT INC				0.010000	31 Aug 2022		
	4,000,000.000	Local	99.877556	3,995,102.22	99.702700	3,988,108.00	-6,994.22	0.59
		Base	99.877556	3,995,102.22	99.702700	3,988,108.00	-6,994.22	0.59
9612C1G19	WESTPAC BANKING CORP.				0.170000	01 Jul 2022		
	3,000,000.000	Local	99.957028	2,998,710.83	99.768400	2,993,052.00	-5,658.83	0.44
		Base	99.957028	2,998,710.83	99.768400	2,993,052.00	-5,658.83	0.44
979QHR003	SOUTH STREET REPO				0.300000	01 Apr 2022		
	12,494,700.000	Local	100.000000	12,494,700.00	100.000000	12,494,700.00	0.00	1.85
		Base	100.000000	12,494,700.00	100.000000	12,494,700.00	0.00	1.85
US DOLLAR Total								
	232,688,700.000	Local		232,552,358.06		232,207,693.47	-344,664.59	34.39
		Base		232,552,358.06		232,207,693.47	-344,664.59	34.39
CASH EQUIVALENT Total								
	232,688,700.000	Base		232,552,358.06		232,207,693.47	-344,664.59	34.39
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.923905	2,498,097.62	93.182217	2,329,555.43	-168,542.19	0.35
		Base	99.923905	2,498,097.62	93.182217	2,329,555.43	-168,542.19	0.35
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	96.873591	2,906,207.73	-93,792.27	0.43
		Base	100.000000	3,000,000.00	96.873591	2,906,207.73	-93,792.27	0.43
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.918325	2,997,549.75	94.671663	2,840,149.89	-157,399.86	0.42
		Base	99.918325	2,997,549.75	94.671663	2,840,149.89	-157,399.86	0.42
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.934128	2,998,023.83	93.468730	2,804,061.90	-193,961.93	0.42
		Base	99.934128	2,998,023.83	93.468730	2,804,061.90	-193,961.93	0.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.897161	3,995,886.42	96.428075	3,857,123.00	-138,763.42	0.57
		Base	99.897161	3,995,886.42	96.428075	3,857,123.00	-138,763.42	0.57
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.994635	3,999,785.40	100.071077	4,002,843.08	3,057.68	0.59
		Base	99.994635	3,999,785.40	100.071077	4,002,843.08	3,057.68	0.59
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.850015	4,992,500.77	99.585980	4,979,299.00	-13,201.77	0.74
		Base	99.850015	4,992,500.77	99.585980	4,979,299.00	-13,201.77	0.74
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				1.200000	04 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.847520	3,025,425.60	25,425.60	0.45
		Base	100.000000	3,000,000.00	100.847520	3,025,425.60	25,425.60	0.45
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.716570	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.127730	4,005,109.20	5,109.20	0.59
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.127730	4,005,109.20	5,109.20	0.59
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				1.030140	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.095962	5,004,798.10	4,798.10	0.74
		Base	100.000000	5,000,000.00	100.095962	5,004,798.10	4,798.10	0.74
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.946492	1,998,929.83	95.351366	1,907,027.32	-91,902.51	0.28
		Base	99.946492	1,998,929.83	95.351366	1,907,027.32	-91,902.51	0.28
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	3,000,000.000	Local	99.926567	2,997,797.00	96.438519	2,893,155.57	-104,641.43	0.43
		Base	99.926567	2,997,797.00	96.438519	2,893,155.57	-104,641.43	0.43
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.727430	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	99.992126	6,999,448.82	-551.18	1.04
		Base	100.000000	7,000,000.00	99.992126	6,999,448.82	-551.18	1.04
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.890443	1,997,808.86	98.691717	1,973,834.34	-23,974.52	0.29
		Base	99.890443	1,997,808.86	98.691717	1,973,834.34	-23,974.52	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
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.889769	4,994,488.47	95.594044	4,779,702.20	-214,786.27	0.71
		Base	99.889769	4,994,488.47	95.594044	4,779,702.20	-214,786.27	0.71
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.827270	4,991,363.51	93.066781	4,653,339.05	-338,024.46	0.69
		Base	99.827270	4,991,363.51	93.066781	4,653,339.05	-338,024.46	0.69
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.756786	2,992,703.57	91.347088	2,740,412.64	-252,290.93	0.41
		Base	99.756786	2,992,703.57	91.347088	2,740,412.64	-252,290.93	0.41
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026		
	3,000,000.000	Local	97.208396	2,916,251.87	89.911430	2,697,342.90	-218,908.97	0.40
		Base	97.208396	2,916,251.87	89.911430	2,697,342.90	-218,908.97	0.40
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.045031	2,000,900.62	900.62	0.30
		Base	100.000000	2,000,000.00	100.045031	2,000,900.62	900.62	0.30
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	101.469253	3,616,364.19	100.699276	3,588,922.20	-27,441.99	0.53
		Base	101.469253	3,616,364.19	100.699276	3,588,922.20	-27,441.99	0.53
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	94.752682	3,790,107.28	-209,892.72	0.56
		Base	100.000000	4,000,000.00	94.752682	3,790,107.28	-209,892.72	0.56
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				1.000000	18 Nov 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	92.234000	2,767,020.00	-232,980.00	0.41
		Base	100.000000	3,000,000.00	92.234000	2,767,020.00	-232,980.00	0.41
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.491000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.548000	3,016,440.00	16,440.00	0.45
		Base	100.000000	3,000,000.00	100.548000	3,016,440.00	16,440.00	0.45
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	93.649045	3,960,418.11	-268,581.89	0.59
		Base	100.000000	4,229,000.00	93.649045	3,960,418.11	-268,581.89	0.59

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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
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	3,000,000.000	99.910249	2,997,307.47	98.716041	2,961,481.23	-35,826.24	0.44
		Base		99.910249	2,997,307.47	98.716041	2,961,481.23	-35,826.24	0.44
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	2,000,000.000	99.941225	1,998,824.50	96.743659	1,934,873.18	-63,951.32	0.29
		Base		99.941225	1,998,824.50	96.743659	1,934,873.18	-63,951.32	0.29
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	3,000,000.000	99.927160	2,997,814.79	95.811551	2,874,346.53	-123,468.26	0.43
		Base		99.927160	2,997,814.79	95.811551	2,874,346.53	-123,468.26	0.43
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
		Local	2,420,000.000	100.000000	2,420,000.00	89.602907	2,168,390.35	-251,609.65	0.32
		Base		100.000000	2,420,000.00	89.602907	2,168,390.35	-251,609.65	0.32
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	3,000,000.000	99.993728	2,999,811.85	100.251377	3,007,541.31	7,729.46	0.45
		Base		99.993728	2,999,811.85	100.251377	3,007,541.31	7,729.46	0.45
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					0.541489	10 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.951049	2,968,531.47	-31,468.53	0.44
		Base		100.000000	3,000,000.00	98.951049	2,968,531.47	-31,468.53	0.44
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.620041	1,992,400.82	-7,599.18	0.30
		Base		100.000000	2,000,000.00	99.620041	1,992,400.82	-7,599.18	0.30
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	5,000,000.000	99.910172	4,995,508.62	98.524481	4,926,224.05	-69,284.57	0.73
		Base		99.910172	4,995,508.62	98.524481	4,926,224.05	-69,284.57	0.73
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	3,000,000.000	99.923056	2,997,691.67	97.835811	2,935,074.33	-62,617.34	0.43
		Base		99.923056	2,997,691.67	97.835811	2,935,074.33	-62,617.34	0.43
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	99.210431	1,984,208.62	-15,791.38	0.29
		Base		100.000000	2,000,000.00	99.210431	1,984,208.62	-15,791.38	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
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	1,141,720.000	Local	99.997499	1,141,691.44	99.700320	1,138,298.49	-3,392.95	0.17
Original Face:	2,250,000.000	Base	99.997499	1,141,691.44	99.700320	1,138,298.49	-3,392.95	0.17
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	92.324000	2,769,720.00	-230,280.00	0.41
		Base	100.000000	3,000,000.00	92.324000	2,769,720.00	-230,280.00	0.41
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				1.604710	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.110932	3,003,327.96	3,327.96	0.44
		Base	100.000000	3,000,000.00	100.110932	3,003,327.96	3,327.96	0.44
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.032459	2,910,973.77	-89,026.23	0.43
		Base	100.000000	3,000,000.00	97.032459	2,910,973.77	-89,026.23	0.43
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	2,000,000.000	Local	99.935539	1,998,710.77	96.082192	1,921,643.84	-77,066.93	0.28
		Base	99.935539	1,998,710.77	96.082192	1,921,643.84	-77,066.93	0.28
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	3,000,000.000	Local	99.888712	2,996,661.37	95.385365	2,861,560.95	-135,100.42	0.42
		Base	99.888712	2,996,661.37	95.385365	2,861,560.95	-135,100.42	0.42
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.474657	4,673,732.85	-326,267.15	0.69
		Base	100.000000	5,000,000.00	93.474657	4,673,732.85	-326,267.15	0.69
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	93.670564	2,810,116.92	-189,883.08	0.42
		Base	100.000000	3,000,000.00	93.670564	2,810,116.92	-189,883.08	0.42
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.122793	4,656,139.65	-343,860.35	0.69
		Base	100.000000	5,000,000.00	93.122793	4,656,139.65	-343,860.35	0.69

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17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	97.119493	2,913,584.79	-86,415.21	0.43
		Base	100.000000	3,000,000.00	97.119493	2,913,584.79	-86,415.21	0.43
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	96.248006	2,887,440.18	-112,559.82	0.43
		Base	100.000000	3,000,000.00	96.248006	2,887,440.18	-112,559.82	0.43
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	3,000,000.000	Local	99.955600	2,998,667.99	96.738660	2,902,159.80	-96,508.19	0.43
		Base	99.955600	2,998,667.99	96.738660	2,902,159.80	-96,508.19	0.43
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	2,000,000.000	Local	99.947036	1,998,940.72	95.784198	1,915,683.96	-83,256.76	0.28
		Base	99.947036	1,998,940.72	95.784198	1,915,683.96	-83,256.76	0.28
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	3,000,000.000	Local	99.996946	2,999,908.38	99.478150	2,984,344.50	-15,563.88	0.44
Original Face:	3,000,000.000	Base	99.996946	2,999,908.38	99.478150	2,984,344.50	-15,563.88	0.44
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.805920	4,990,296.02	98.217033	4,910,851.65	-79,444.37	0.73
		Base	99.805920	4,990,296.02	98.217033	4,910,851.65	-79,444.37	0.73
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.850880	11 Mar 2022		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.893597	1,997,871.94	93.327008	1,866,540.16	-131,331.78	0.28
		Base	99.893597	1,997,871.94	93.327008	1,866,540.16	-131,331.78	0.28
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	98.974591	4,948,729.55	-51,270.45	0.73
		Base	100.000000	5,000,000.00	98.974591	4,948,729.55	-51,270.45	0.73
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	598,321.650	Local	100.000000	598,321.65	99.898370	597,713.58	-608.07	0.09
Original Face:	5,126,000.000	Base	100.000000	598,321.65	99.898370	597,713.58	-608.07	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
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	339,549.380	Local	103.001537	349,741.08	104.784277	355,794.36	6,053.28	0.05
Original Face:	2,090,000.000	Base	103.001537	349,741.08	104.784277	355,794.36	6,053.28	0.05
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	342.870	Local	100.207076	343.58	102.559349	351.65	8.07	0.00
Original Face:	250,000.000	Base	100.207076	343.58	102.559349	351.65	8.07	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	8,066.070	Local	100.041408	8,069.41	102.693171	8,283.30	213.89	0.00
Original Face:	1,000,000.000	Base	100.041408	8,069.41	102.693171	8,283.30	213.89	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	8,097.320	Local	100.220443	8,115.17	102.663578	8,313.00	197.83	0.00
Original Face:	2,206,300.000	Base	100.220443	8,115.17	102.663578	8,313.00	197.83	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	260,490.550	Local	100.825089	262,639.83	101.074529	263,289.60	649.77	0.04
Original Face:	5,000,000.000	Base	100.825089	262,639.83	101.074529	263,289.60	649.77	0.04
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	790,197.750	Local	101.335828	800,753.43	99.165235	783,601.46	-17,151.97	0.12
Original Face:	5,000,000.000	Base	101.335828	800,753.43	99.165235	783,601.46	-17,151.97	0.12
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	9,024.270	Local	100.417873	9,061.98	102.667994	9,265.04	203.06	0.00
Original Face:	1,000,000.000	Base	100.417873	9,061.98	102.667994	9,265.04	203.06	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	110,098.500	Local	100.640390	110,803.56	103.005377	113,407.37	2,603.81	0.02
Original Face:	6,000,000.000	Base	100.640390	110,803.56	103.005377	113,407.37	2,603.81	0.02
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	103,803.250	Local	100.861611	104,697.63	102.246450	106,135.14	1,437.51	0.02
Original Face:	5,000,000.000	Base	100.861611	104,697.63	102.246450	106,135.14	1,437.51	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	678,951.400	Local	103.333514	701,584.34	102.161614	693,627.71	-7,956.63	0.10
Original Face:	5,000,000.000	Base	103.333514	701,584.34	102.161614	693,627.71	-7,956.63	0.10

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	619,435.420	Local	103.190034	639,195.62	104.801824	649,179.62	9,984.00	0.10
Original Face:	5,700,000.000	Base	103.190034	639,195.62	104.801824	649,179.62	9,984.00	0.10
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	255,122.220	Local	102.986580	262,741.65	104.784007	267,327.28	4,585.63	0.04
Original Face:	2,000,000.000	Base	102.986580	262,741.65	104.784007	267,327.28	4,585.63	0.04
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	93.566013	2,806,980.39	-193,019.61	0.42
		Base	100.000000	3,000,000.00	93.566013	2,806,980.39	-193,019.61	0.42
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
	2,925,000.000	Local	100.000000	2,925,000.00	93.964422	2,748,459.34	-176,540.66	0.41
		Base	100.000000	2,925,000.00	93.964422	2,748,459.34	-176,540.66	0.41
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	94.534257	2,836,027.71	-163,972.29	0.42
		Base	100.000000	3,000,000.00	94.534257	2,836,027.71	-163,972.29	0.42
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.112240	2,913,367.20	-86,632.80	0.43
		Base	100.000000	3,000,000.00	97.112240	2,913,367.20	-86,632.80	0.43
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	98.178813	4,418,046.59	-81,953.41	0.65
		Base	100.000000	4,500,000.00	98.178813	4,418,046.59	-81,953.41	0.65
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	93.313292	2,799,398.76	-200,601.24	0.41
		Base	100.000000	3,000,000.00	93.313292	2,799,398.76	-200,601.24	0.41
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	94.098622	2,822,958.66	-177,041.34	0.42
		Base	100.000000	3,000,000.00	94.098622	2,822,958.66	-177,041.34	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	98.167564	2,945,026.92	-54,973.08	0.44
		Base	100.000000	3,000,000.00	98.167564	2,945,026.92	-54,973.08	0.44

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3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,710,591.720	Local	102.194857	1,748,136.77	94.987342	1,624,845.61	-123,291.16	0.24
Original Face:	2,000,000.000	Base	102.194857	1,748,136.77	94.987342	1,624,845.61	-123,291.16	0.24
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	94.278568	2,828,357.04	-171,642.96	0.42
		Base	100.000000	3,000,000.00	94.278568	2,828,357.04	-171,642.96	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.376402	4,718,820.10	-281,179.90	0.70
		Base	100.000000	5,000,000.00	94.376402	4,718,820.10	-281,179.90	0.70
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	93.563420	2,806,902.60	-193,097.40	0.42
		Base	100.000000	3,000,000.00	93.563420	2,806,902.60	-193,097.40	0.42
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	93,550.150	Local	101.737154	95,175.26	100.139420	93,680.58	-1,494.68	0.01
Original Face:	5,300,000.000	Base	101.737154	95,175.26	100.139420	93,680.58	-1,494.68	0.01
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	1,779,022.120	Local	102.500022	1,823,498.07	96.909350	1,724,038.77	-99,459.30	0.26
Original Face:	3,000,000.000	Base	102.500022	1,823,498.07	96.909350	1,724,038.77	-99,459.30	0.26
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050		
	2,900,732.760	Local	101.745954	2,951,378.22	94.308530	2,735,638.43	-215,739.79	0.41
Original Face:	3,000,000.000	Base	101.745954	2,951,378.22	94.308530	2,735,638.43	-215,739.79	0.41
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	93.689968	2,810,699.04	-189,300.96	0.42
		Base	100.000000	3,000,000.00	93.689968	2,810,699.04	-189,300.96	0.42
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,400,063.960	Local	99.849213	1,397,952.85	97.996070	1,372,007.66	-25,945.19	0.20
Original Face:	8,190,000.000	Base	99.849213	1,397,952.85	97.996070	1,372,007.66	-25,945.19	0.20
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	0.010	Local	-30,200.000000	-3.02	100.000000	0.01	3.03	0.00
Original Face:	1,212,000.000	Base	-30,200.000000	-3.02	100.000000	0.01	3.03	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	364,382.740	102.416552	373,188.24	100.243060	365,268.41	-7,919.83	0.05
Original Face:	2,000,000.000	Base		102.416552	373,188.24	100.243060	365,268.41	-7,919.83	0.05
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	1,535,353.110	102.547294	1,574,463.06	95.770410	1,470,413.97	-104,049.09	0.22
Original Face:	3,000,000.000	Base		102.547294	1,574,463.06	95.770410	1,470,413.97	-104,049.09	0.22
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	216,023.960	100.851693	217,863.82	99.101131	214,082.19	-3,781.63	0.03
Original Face:	1,500,000.000	Base		100.851693	217,863.82	99.101131	214,082.19	-3,781.63	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	28,689.160	101.296552	29,061.13	106.480430	30,548.34	1,487.21	0.00
Original Face:	983,845.000	Base		101.296552	29,061.13	106.480430	30,548.34	1,487.21	0.00
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	2,237.150	100.047382	2,238.21	100.294744	2,243.74	5.53	0.00
Original Face:	1,800,000.000	Base		100.047382	2,238.21	100.294744	2,243.74	5.53	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	716,855.720	103.296476	740,486.70	104.697060	750,526.86	10,040.16	0.11
Original Face:	5,200,000.000	Base		103.296476	740,486.70	104.697060	750,526.86	10,040.16	0.11
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	255,820.550	100.907132	258,141.18	99.102462	253,524.46	-4,616.72	0.04
Original Face:	2,680,283.000	Base		100.907132	258,141.18	99.102462	253,524.46	-4,616.72	0.04
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	1,909,244.100	101.408835	1,936,142.20	99.100417	1,892,068.86	-44,073.34	0.28
Original Face:	15,000,000.000	Base		101.408835	1,936,142.20	99.100417	1,892,068.86	-44,073.34	0.28
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	731,360.780	100.813518	737,310.53	99.101191	724,787.24	-12,523.29	0.11
Original Face:	4,200,000.000	Base		100.813518	737,310.53	99.101191	724,787.24	-12,523.29	0.11
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	26,292.140	100.925372	26,535.44	102.147061	26,856.65	321.21	0.00
Original Face:	1,500,000.000	Base		100.925372	26,535.44	102.147061	26,856.65	321.21	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
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	44,849.790	100.585443	45,112.36	102.898529	46,149.77	1,037.41	0.01
	Original Face:	Base	3,200,000.000	100.585443	45,112.36	102.898529	46,149.77	1,037.41	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	53,936.610	101.775102	54,894.04	102.257399	55,154.17	260.13	0.01
	Original Face:	Base	765,534.000	101.775102	54,894.04	102.257399	55,154.17	260.13	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	485,897.120	101.406265	492,730.12	99.101406	481,530.88	-11,199.24	0.07
	Original Face:	Base	5,157,070.000	101.406265	492,730.12	99.101406	481,530.88	-11,199.24	0.07
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	52,822.900	100.713384	53,199.73	103.409650	54,623.98	1,424.25	0.01
	Original Face:	Base	5,000,000.000	100.713384	53,199.73	103.409650	54,623.98	1,424.25	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	115,372.250	101.053702	116,587.93	102.943329	118,768.03	2,180.10	0.02
	Original Face:	Base	5,000,000.000	101.053702	116,587.93	102.943329	118,768.03	2,180.10	0.02
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	161,053.400	103.110049	166,062.24	104.667608	168,570.74	2,508.50	0.02
	Original Face:	Base	2,000,000.000	103.110049	166,062.24	104.667608	168,570.74	2,508.50	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	70,655.800	102.952015	72,741.57	104.930656	74,139.59	1,398.02	0.01
	Original Face:	Base	5,000,000.000	102.952015	72,741.57	104.930656	74,139.59	1,398.02	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	961,003.360	105.849052	1,017,212.95	105.964168	1,018,319.21	1,106.26	0.15
	Original Face:	Base	14,750,000.000	105.849052	1,017,212.95	105.964168	1,018,319.21	1,106.26	0.15
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	62,323.380	100.616366	62,707.52	100.853218	62,855.13	147.61	0.01
	Original Face:	Base	2,000,000.000	100.616366	62,707.52	100.853218	62,855.13	147.61	0.01
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	97.223125	1,944,462.50	-55,537.50	0.29
		Base		100.000000	2,000,000.00	97.223125	1,944,462.50	-55,537.50	0.29

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341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.520000	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.743537	2,992,306.11	-7,693.89	0.44
		Base	100.000000	3,000,000.00	99.743537	2,992,306.11	-7,693.89	0.44
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.909807	2,937,294.21	-62,705.79	0.44
		Base	100.000000	3,000,000.00	97.909807	2,937,294.21	-62,705.79	0.44
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	91.136750	2,734,102.50	-265,897.50	0.40
		Base	100.000000	3,000,000.00	91.136750	2,734,102.50	-265,897.50	0.40
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	90.608627	2,718,258.81	-281,741.19	0.40
		Base	100.000000	3,000,000.00	90.608627	2,718,258.81	-281,741.19	0.40
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	90.855644	2,725,669.32	-274,330.68	0.40
		Base	100.000000	3,000,000.00	90.855644	2,725,669.32	-274,330.68	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024		
	3,000,000.000	Local	99.948219	2,998,446.57	94.913058	2,847,391.74	-151,054.83	0.42
		Base	99.948219	2,998,446.57	94.913058	2,847,391.74	-151,054.83	0.42
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1				1.000000	15 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	96.086828	4,804,341.40	-195,658.60	0.71
		Base	100.000000	5,000,000.00	96.086828	4,804,341.40	-195,658.60	0.71
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				1.170000	31 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.335070	2,980,052.10	-19,947.90	0.44
		Base	100.000000	3,000,000.00	99.335070	2,980,052.10	-19,947.90	0.44
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125				2.125000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.218691	4,860,934.55	-139,065.45	0.72
		Base	100.000000	5,000,000.00	97.218691	4,860,934.55	-139,065.45	0.72
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	436,268.920	Local	98.984319	431,837.82	99.672360	434,839.53	3,001.71	0.06
Original Face:	4,000,000.000	Base	98.984319	431,837.82	99.672360	434,839.53	3,001.71	0.06

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38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	180,873.630	99.231347	179,483.34	99.243210	179,504.80	21.46	0.03
Original Face:		Base	1,900,000.000	99.231347	179,483.34	99.243210	179,504.80	21.46	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	79,288.620	99.606917	78,976.95	99.979430	79,272.31	295.36	0.01
Original Face:		Base	3,050,000.000	99.606917	78,976.95	99.979430	79,272.31	295.36	0.01
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	732,404.150	99.370872	727,796.39	99.035050	725,336.82	-2,459.57	0.11
Original Face:		Base	3,000,000.000	99.370872	727,796.39	99.035050	725,336.82	-2,459.57	0.11
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	1,015,253.880	102.807697	1,043,759.13	98.399661	999,006.38	-44,752.75	0.15
Original Face:		Base	3,000,000.000	102.807697	1,043,759.13	98.399661	999,006.38	-44,752.75	0.15
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	518,456.080	100.402204	520,541.33	99.026539	513,409.11	-7,132.22	0.08
Original Face:		Base	1,000,000.000	100.402204	520,541.33	99.026539	513,409.11	-7,132.22	0.08
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	534,956.190	99.993143	534,919.51	99.929160	534,577.23	-342.28	0.08
Original Face:		Base	2,750,000.000	99.993143	534,919.51	99.929160	534,577.23	-342.28	0.08
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.570000	06 Aug 2024		
		Local	3,000,000.000	100.045655	3,001,369.65	100.354000	3,010,620.00	9,250.35	0.45
		Base		100.045655	3,001,369.65	100.354000	3,010,620.00	9,250.35	0.45
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.986379	1,999,727.58	96.720063	1,934,401.26	-65,326.32	0.29
		Base		99.986379	1,999,727.58	96.720063	1,934,401.26	-65,326.32	0.29
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	3,000,000.000	99.592568	2,987,777.05	100.424583	3,012,737.49	24,960.44	0.45
		Base		99.592568	2,987,777.05	100.424583	3,012,737.49	24,960.44	0.45
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
		Local	2,000,000.000	99.978080	1,999,561.60	98.602400	1,972,048.00	-27,513.60	0.29
Original Face:		Base	2,000,000.000	99.978080	1,999,561.60	98.602400	1,972,048.00	-27,513.60	0.29

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478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.926325	1,998,526.50	93.501597	1,870,031.94	-128,494.56	0.28
		Base	99.926325	1,998,526.50	93.501597	1,870,031.94	-128,494.56	0.28
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	91.715972	1,834,319.44	-165,680.56	0.27
		Base	100.000000	2,000,000.00	91.715972	1,834,319.44	-165,680.56	0.27
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.986008	2,999,580.25	99.191592	2,975,747.76	-23,832.49	0.44
		Base	99.986008	2,999,580.25	99.191592	2,975,747.76	-23,832.49	0.44
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.988740	2,999,662.19	100.017236	3,000,517.08	854.89	0.44
		Base	99.988740	2,999,662.19	100.017236	3,000,517.08	854.89	0.44
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.993093	2,334,838.73	97.715564	2,281,658.42	-53,180.31	0.34
		Base	99.993093	2,334,838.73	97.715564	2,281,658.42	-53,180.31	0.34
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.957277	4,997,863.83	95.882375	4,794,118.75	-203,745.08	0.71
		Base	99.957277	4,997,863.83	95.882375	4,794,118.75	-203,745.08	0.71
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	2,000,000.000	Local	99.922084	1,998,441.67	95.476037	1,909,520.74	-88,920.93	0.28
		Base	99.922084	1,998,441.67	95.476037	1,909,520.74	-88,920.93	0.28
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.880702	2,996,421.07	95.862918	2,875,887.54	-120,533.53	0.43
		Base	99.880702	2,996,421.07	95.862918	2,875,887.54	-120,533.53	0.43
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.931338	1,998,626.76	96.519221	1,930,384.42	-68,242.34	0.29
		Base	99.931338	1,998,626.76	96.519221	1,930,384.42	-68,242.34	0.29
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.870490	4,993,524.48	96.069945	4,803,497.25	-190,027.23	0.71
		Base	99.870490	4,993,524.48	96.069945	4,803,497.25	-190,027.23	0.71

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64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.798197	4,989,909.87	97.085782	4,854,289.10	-135,620.77	0.72
		Base	99.798197	4,989,909.87	97.085782	4,854,289.10	-135,620.77	0.72
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	4,000,000.000	Local	99.995322	3,999,812.88	98.569078	3,942,763.12	-57,049.76	0.58
		Base	99.995322	3,999,812.88	98.569078	3,942,763.12	-57,049.76	0.58
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				1.290000	21 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.079413	3,002,382.39	2,382.39	0.44
		Base	100.000000	3,000,000.00	100.079413	3,002,382.39	2,382.39	0.44
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.963711	4,898,185.55	-101,814.45	0.73
		Base	100.000000	5,000,000.00	97.963711	4,898,185.55	-101,814.45	0.73
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.059187	2,001,183.74	1,183.74	0.30
		Base	100.000000	2,000,000.00	100.059187	2,001,183.74	1,183.74	0.30
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.961952	1,999,239.04	93.365057	1,867,301.14	-131,937.90	0.28
		Base	99.961952	1,999,239.04	93.365057	1,867,301.14	-131,937.90	0.28
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.971162	1,999,423.23	97.724465	1,954,489.30	-44,933.93	0.29
		Base	99.971162	1,999,423.23	97.724465	1,954,489.30	-44,933.93	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.993642	2,999,809.25	93.656405	2,809,692.15	-190,117.10	0.42
		Base	99.993642	2,999,809.25	93.656405	2,809,692.15	-190,117.10	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.720000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	99.792905	2,494,822.63	-5,177.37	0.37
		Base	100.000000	2,500,000.00	99.792905	2,494,822.63	-5,177.37	0.37
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.968326	1,999,366.52	93.598288	1,871,965.76	-127,400.76	0.28
		Base	99.968326	1,999,366.52	93.598288	1,871,965.76	-127,400.76	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.510000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.710859	2,991,325.77	-8,674.23	0.44
		Base	100.000000	3,000,000.00	99.710859	2,991,325.77	-8,674.23	0.44
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				0.830000	10 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.995000	2,999,850.00	-150.00	0.44
		Base	100.000000	3,000,000.00	99.995000	2,999,850.00	-150.00	0.44
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.983140	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.795215	4,989,760.75	-10,239.25	0.74
		Base	100.000000	5,000,000.00	99.795215	4,989,760.75	-10,239.25	0.74
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.382000	2,921,460.00	-78,540.00	0.43
		Base	100.000000	3,000,000.00	97.382000	2,921,460.00	-78,540.00	0.43
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR				0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	93.405500	2,802,165.00	-197,835.00	0.42
		Base	100.000000	3,000,000.00	93.405500	2,802,165.00	-197,835.00	0.42
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				1.583000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	2,000,000.000	Local	99.888224	1,997,764.48	94.947297	1,898,945.94	-98,818.54	0.28
		Base	99.888224	1,997,764.48	94.947297	1,898,945.94	-98,818.54	0.28
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	2,000,000.000	Local	99.985448	1,999,708.96	95.826399	1,916,527.98	-83,180.98	0.28
		Base	99.985448	1,999,708.96	95.826399	1,916,527.98	-83,180.98	0.28
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				1.320000	03 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.522219	3,015,666.57	15,666.57	0.45
		Base	100.000000	3,000,000.00	100.522219	3,015,666.57	15,666.57	0.45
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.794860	13 Nov 2023		
	1,950,000.000	Local	100.135827	1,952,648.62	100.428522	1,958,356.18	5,707.56	0.29
		Base	100.135827	1,952,648.62	100.428522	1,958,356.18	5,707.56	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
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	2,000,000.000	99.878344	1,997,566.88	98.257479	1,965,149.58	-32,417.30	0.29
		Base		99.878344	1,997,566.88	98.257479	1,965,149.58	-32,417.30	0.29
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.994556	2,999,836.69	100.909375	3,027,281.25	27,444.56	0.45
		Base		99.994556	2,999,836.69	100.909375	3,027,281.25	27,444.56	0.45
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
		Local	3,000,000.000	99.996696	2,999,900.87	100.018000	3,000,540.00	639.13	0.44
		Base		99.996696	2,999,900.87	100.018000	3,000,540.00	639.13	0.44
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.690000	14 Feb 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.106986	2,002,139.72	2,139.72	0.30
		Base		100.000000	2,000,000.00	100.106986	2,002,139.72	2,139.72	0.30
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.608860	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.051520	3,001,545.60	1,545.60	0.44
		Base		100.000000	3,000,000.00	100.051520	3,001,545.60	1,545.60	0.44
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	97.828776	2,934,863.28	-65,136.72	0.43
		Base		100.000000	3,000,000.00	97.828776	2,934,863.28	-65,136.72	0.43
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.625000	04 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.430800	2,982,924.00	-17,076.00	0.44
		Base		100.000000	3,000,000.00	99.430800	2,982,924.00	-17,076.00	0.44
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	93.419436	2,802,583.08	-197,416.92	0.42
		Base		100.000000	3,000,000.00	93.419436	2,802,583.08	-197,416.92	0.42
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	92.330141	2,769,904.23	-230,095.77	0.41
		Base		100.000000	3,000,000.00	92.330141	2,769,904.23	-230,095.77	0.41
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	3,000,000.000	99.968370	2,999,051.11	97.730880	2,931,926.40	-67,124.71	0.43
		Base		99.968370	2,999,051.11	97.730880	2,931,926.40	-67,124.71	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
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.999368	1,999,987.35	100.033431	2,000,668.62	681.27	0.30
		Base	99.999368	1,999,987.35	100.033431	2,000,668.62	681.27	0.30
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.961531	4,998,076.54	97.181105	4,859,055.25	-139,021.29	0.72
		Base	99.961531	4,998,076.54	97.181105	4,859,055.25	-139,021.29	0.72
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR				0.570000	13 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.963509	2,998,905.27	-1,094.73	0.44
		Base	100.000000	3,000,000.00	99.963509	2,998,905.27	-1,094.73	0.44
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	5,000,000.000	Local	99.958776	4,997,938.79	98.435490	4,921,774.50	-76,164.29	0.73
		Base	99.958776	4,997,938.79	98.435490	4,921,774.50	-76,164.29	0.73
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	3,000,000.000	Local	99.991046	2,999,731.37	99.982727	2,999,481.81	-249.56	0.44
		Base	99.991046	2,999,731.37	99.982727	2,999,481.81	-249.56	0.44
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	3,000,000.000	Local	99.880225	2,996,406.74	96.091807	2,882,754.21	-113,652.53	0.43
		Base	99.880225	2,996,406.74	96.091807	2,882,754.21	-113,652.53	0.43
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	1,000,000.000	Local	99.955674	999,556.74	99.108324	991,083.24	-8,473.50	0.15
		Base	99.955674	999,556.74	99.108324	991,083.24	-8,473.50	0.15
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.074850	2,001,497.00	100.702772	2,014,055.44	12,558.44	0.30
		Base	100.074850	2,001,497.00	100.702772	2,014,055.44	12,558.44	0.30
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				1.042860	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.995322	4,999,766.10	-233.90	0.74
		Base	100.000000	5,000,000.00	99.995322	4,999,766.10	-233.90	0.74
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.954377	4,997,718.87	99.426944	4,971,347.20	-26,371.67	0.74
		Base	99.954377	4,997,718.87	99.426944	4,971,347.20	-26,371.67	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	3,000,000.000	99.929117	2,997,873.52	95.699999	2,870,999.97	-126,873.55	0.43
		Base		99.929117	2,997,873.52	95.699999	2,870,999.97	-126,873.55	0.43
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.587446	1,991,748.91	92.558594	1,851,171.88	-140,577.03	0.27
		Base		99.587446	1,991,748.91	92.558594	1,851,171.88	-140,577.03	0.27
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	3,000,000.000	99.988271	2,999,648.13	99.606000	2,988,180.00	-11,468.13	0.44
		Base		99.988271	2,999,648.13	99.606000	2,988,180.00	-11,468.13	0.44
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
		Local	3,250,000.000	99.986584	3,249,563.99	98.617380	3,205,064.85	-44,499.14	0.47
Original Face:		Base	3,250,000.000	99.986584	3,249,563.99	98.617380	3,205,064.85	-44,499.14	0.47
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					1.060000	20 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.894423	2,996,832.69	-3,167.31	0.44
		Base		100.000000	3,000,000.00	99.894423	2,996,832.69	-3,167.31	0.44
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	2,000,000.000	99.996053	1,999,921.06	96.840598	1,936,811.96	-63,109.10	0.29
		Base		99.996053	1,999,921.06	96.840598	1,936,811.96	-63,109.10	0.29
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	2,000,000.000	99.844133	1,996,882.66	94.131269	1,882,625.38	-114,257.28	0.28
		Base		99.844133	1,996,882.66	94.131269	1,882,625.38	-114,257.28	0.28
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	225,587.220	99.993497	225,572.55	100.302450	226,269.51	696.96	0.03
Original Face:		Base	2,000,000.000	99.993497	225,572.55	100.302450	226,269.51	696.96	0.03
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	1,603,097.070	99.993965	1,603,000.33	100.028920	1,603,560.69	560.36	0.24
Original Face:		Base	2,000,000.000	99.993965	1,603,000.33	100.028920	1,603,560.69	560.36	0.24
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	3,000,000.000	99.917658	2,997,529.73	96.725670	2,901,770.10	-95,759.63	0.43
		Base		99.917658	2,997,529.73	96.725670	2,901,770.10	-95,759.63	0.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.946853	1,998,937.06	101.204087	2,024,081.74	25,144.68	0.30
		Base		99.946853	1,998,937.06	101.204087	2,024,081.74	25,144.68	0.30
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
		Local	2,000,000.000	99.992145	1,999,842.89	100.336492	2,006,729.84	6,886.95	0.30
		Base		99.992145	1,999,842.89	100.336492	2,006,729.84	6,886.95	0.30
US DOLLAR Total									
		Local	456,100,541.150		456,327,299.68		442,950,911.60	-13,376,388.08	65.60
Original Face:		Base	186,011,032.000		456,327,299.68		442,950,911.60	-13,376,388.08	65.60
FIXED INCOME Total									
		Base	456,100,541.150		456,327,299.68		442,950,911.60	-13,376,388.08	65.60
Original Face:			186,011,032.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		688,848,661.910	Base		688,939,078.50		675,218,025.83	-13,721,052.67	100.00
	Original Face:	186,011,032.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-1,791,880.210	1.000000	-1,791,880.21	1.000000	-1,791,880.21	0.00	0.66
		Base		1.000000	-1,791,880.21	1.000000	-1,791,880.21	0.00	0.66
US DOLLAR Total									
			-1,791,880.210		-1,791,880.21		-1,791,880.21	0.00	0.66
		Base			-1,791,880.21		-1,791,880.21	0.00	0.66
CASH Total									
			-1,791,880.210	Base	-1,791,880.21		-1,791,880.21	0.00	0.66
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912796M71	TREASURY BILL 09/22 0.00000					0.073000	08 Sep 2022		
			5,000,000.000	99.967556	4,998,377.78	99.585600	4,979,280.00	-19,097.78	1.83
		Base		99.967556	4,998,377.78	99.585600	4,979,280.00	-19,097.78	1.83
942PVK008	WAM AZ 1 WAM AZR 1					0.250000	14 Apr 2022		
			2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.73
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.73
942PVK909	WAM AZ 3 WAM AZR 3					0.250000	21 Apr 2022		
			3,003,737.640	100.000000	3,003,737.64	100.000000	3,003,737.64	0.00	1.10
		Base		100.000000	3,003,737.64	100.000000	3,003,737.64	0.00	1.10
942PVNII4	WAM AZ 7 WAM AZR 7					0.250000	15 Dec 2022		
			2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.73
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.73
95763A914	WESTERN ALLIANCE BANCORP PP					0.250000	23 Jun 2022		
			5,004,983.710	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.84
		Base		100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.84

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
979QHR003	SOUTH STREET REPO				0.350000	01 Apr 2022		
	24,509,671.320	Local	100.000000	24,509,671.32	100.000000	24,509,671.32	0.00	9.01
		Base	100.000000	24,509,671.32	100.000000	24,509,671.32	0.00	9.01
US DOLLAR Total								
	41,518,392.670	Local		41,516,770.45		41,497,672.67	-19,097.78	15.25
		Base		41,516,770.45		41,497,672.67	-19,097.78	15.25
CASH EQUIVALENT Total								
	41,518,392.670	Base		41,516,770.45		41,497,672.67	-19,097.78	15.25
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	502,952.900	Local	102.491875	515,485.86	100.766999	506,810.54	-8,675.32	0.19
Original Face:	5,000,000.000	Base	102.491875	515,485.86	100.766999	506,810.54	-8,675.32	0.19
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	396,286.970	Local	101.892018	403,784.79	98.017349	388,429.98	-15,354.81	0.14
Original Face:	4,372,786.000	Base	101.892018	403,784.79	98.017349	388,429.98	-15,354.81	0.14
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	485,767.850	Local	101.671300	493,886.49	98.985046	480,837.53	-13,048.96	0.18
Original Face:	5,000,000.000	Base	101.671300	493,886.49	98.985046	480,837.53	-13,048.96	0.18
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	305,306.740	Local	102.743411	313,682.56	102.263956	312,218.75	-1,463.81	0.11
Original Face:	4,169,641.000	Base	102.743411	313,682.56	102.263956	312,218.75	-1,463.81	0.11
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	207,581.760	Local	101.070759	209,804.46	98.576941	204,627.75	-5,176.71	0.08
Original Face:	2,000,000.000	Base	101.070759	209,804.46	98.576941	204,627.75	-5,176.71	0.08
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	125,482.560	Local	101.786272	127,724.02	100.561580	126,187.24	-1,536.78	0.05
Original Face:	2,910,888.000	Base	101.786272	127,724.02	100.561580	126,187.24	-1,536.78	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
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				1.625000	20 Sep 2040		
	396,653.730	Local	102.835357	407,900.28	102.894242	408,133.85	233.57	0.15
Original Face:	9,450,000.000	Base	102.835357	407,900.28	102.894242	408,133.85	233.57	0.15
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	259,542.220	Local	100.860315	261,775.10	98.956542	256,834.01	-4,941.09	0.09
Original Face:	2,500,000.000	Base	100.860315	261,775.10	98.956542	256,834.01	-4,941.09	0.09
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	188,018.980	Local	100.838953	189,596.37	98.979106	186,099.51	-3,496.86	0.07
Original Face:	1,500,000.000	Base	100.838953	189,596.37	98.979106	186,099.51	-3,496.86	0.07
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	351,517.060	Local	104.968994	368,983.92	105.946633	372,420.49	3,436.57	0.14
Original Face:	5,872,458.000	Base	104.968994	368,983.92	105.946633	372,420.49	3,436.57	0.14
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
	6,526.030	Local	101.000302	6,591.31	102.191733	6,669.06	77.75	0.00
Original Face:	1,000,000.000	Base	101.000302	6,591.31	102.191733	6,669.06	77.75	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	23,822.940	Local	104.144073	24,810.18	108.078026	25,747.36	937.18	0.01
Original Face:	1,000,000.000	Base	104.144073	24,810.18	108.078026	25,747.36	937.18	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
	50.330	Local	100.238426	50.45	100.411004	50.54	0.09	0.00
Original Face:	25,000.000	Base	100.238426	50.45	100.411004	50.54	0.09	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	47,714.340	Local	102.942554	49,118.36	110.399215	52,676.26	3,557.90	0.02
Original Face:	2,000,000.000	Base	102.942554	49,118.36	110.399215	52,676.26	3,557.90	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.806290	20 Sep 2063		
	559,830.400	Local	100.413213	562,143.69	100.022050	559,953.84	-2,189.85	0.21
Original Face:	1,500,000.000	Base	100.413213	562,143.69	100.022050	559,953.84	-2,189.85	0.21
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.756290	20 Feb 2064		
	641,847.760	Local	100.364515	644,187.39	99.962200	641,605.14	-2,582.25	0.24
Original Face:	1,530,000.000	Base	100.364515	644,187.39	99.962200	641,605.14	-2,582.25	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB					1.031130	20 Jun 2067		
		Local	729,432.050	101.961192	743,737.61	100.194050	730,847.51	-12,890.10	0.27
Original Face:		Base	1,200,000.000	101.961192	743,737.61	100.194050	730,847.51	-12,890.10	0.27
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	85,246.860	100.946252	86,053.51	100.312030	85,512.86	-540.65	0.03
Original Face:		Base	2,720,000.000	100.946252	86,053.51	100.312030	85,512.86	-540.65	0.03
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	1,027,355.160	101.916005	1,047,039.34	97.228950	998,886.63	-48,152.71	0.37
Original Face:		Base	4,400,000.000	101.916005	1,047,039.34	97.228950	998,886.63	-48,152.71	0.37
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	327,201.690	99.404239	325,252.35	99.672360	326,129.65	877.30	0.12
Original Face:		Base	3,000,000.000	99.404239	325,252.35	99.672360	326,129.65	877.30	0.12
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	156,638.770	100.568416	157,529.13	97.591120	152,865.53	-4,663.60	0.06
Original Face:		Base	1,000,000.000	100.568416	157,529.13	97.591120	152,865.53	-4,663.60	0.06
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	100,605.050	101.220863	101,833.30	99.053600	99,652.92	-2,180.38	0.04
Original Face:		Base	1,000,000.000	101.220863	101,833.30	99.053600	99,652.92	-2,180.38	0.04
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	0.010	100.000000	0.01	99.997470	0.01	0.00	0.00
		Base		100.000000	0.01	99.997470	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	237,824.800	100.685828	239,455.87	97.437470	231,730.47	-7,725.40	0.09
Original Face:		Base	1,000,000.000	100.685828	239,455.87	97.437470	231,730.47	-7,725.40	0.09
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	125,080.300	100.767843	126,040.72	98.549440	123,265.94	-2,774.78	0.05
Original Face:		Base	1,000,000.000	100.767843	126,040.72	98.549440	123,265.94	-2,774.78	0.05
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	1,327.060	100.842464	1,338.24	99.915570	1,325.94	-12.30	0.00
Original Face:		Base	1,000,000.000	100.842464	1,338.24	99.915570	1,325.94	-12.30	0.00

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38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	98.220350	0.03	-0.06	0.00
		Base	300.000000	0.09	98.220350	0.03	-0.06	0.00
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	2,274,210.400	Local	100.794309	2,292,274.66	98.209719	2,233,495.64	-58,779.02	0.82
Original Face:	4,000,000.000	Base	100.794309	2,292,274.66	98.209719	2,233,495.64	-58,779.02	0.82
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,015,253.880	Local	102.807697	1,043,759.13	98.399661	999,006.38	-44,752.75	0.37
Original Face:	3,000,000.000	Base	102.807697	1,043,759.13	98.399661	999,006.38	-44,752.75	0.37
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,036,912.160	Local	100.338838	1,040,425.61	99.026539	1,026,818.22	-13,607.39	0.38
Original Face:	2,000,000.000	Base	100.338838	1,040,425.61	99.026539	1,026,818.22	-13,607.39	0.38
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	495,636.960	Local	100.066079	495,964.47	98.402400	487,718.66	-8,245.81	0.18
Original Face:	2,000,000.000	Base	100.066079	495,964.47	98.402400	487,718.66	-8,245.81	0.18
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.785620	20 Apr 2071		
	1,591,233.130	Local	107.680462	1,713,447.19	101.487751	1,614,906.72	-98,540.47	0.59
Original Face:	1,978,780.000	Base	107.680462	1,713,447.19	101.487751	1,614,906.72	-98,540.47	0.59
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	996,429.140	Local	102.155504	1,017,907.21	92.713510	923,824.43	-94,082.78	0.34
Original Face:	2,000,000.000	Base	102.155504	1,017,907.21	92.713510	923,824.43	-94,082.78	0.34
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	2,925,848.680	Local	101.381812	2,966,278.41	92.734360	2,713,267.05	-253,011.36	1.00
Original Face:	3,185,000.000	Base	101.381812	2,966,278.41	92.734360	2,713,267.05	-253,011.36	1.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,387,621.240	Local	102.287212	1,419,359.08	93.132440	1,292,325.52	-127,033.56	0.47
Original Face:	2,000,000.000	Base	102.287212	1,419,359.08	93.132440	1,292,325.52	-127,033.56	0.47
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.482220	20 Jun 2036		
	1,563,100.960	Local	104.214368	1,628,975.78	96.260350	1,504,646.45	-124,329.33	0.55
Original Face:	2,000,000.000	Base	104.214368	1,628,975.78	96.260350	1,504,646.45	-124,329.33	0.55

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
	2,861,177.400	Local	102.767447	2,940,358.97	95.772210	2,740,212.83	-200,146.14	1.01
Original Face:	3,000,000.000	Base	102.767447	2,940,358.97	95.772210	2,740,212.83	-200,146.14	1.01
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				0.350000	20 Jan 2027		
	4,166,666.670	Local	100.000000	4,166,666.68	100.000000	4,166,666.67	-0.01	1.53
Original Face:	5,000,000.000	Base	100.000000	4,166,666.68	100.000000	4,166,666.67	-0.01	1.53
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.390000	15 Sep 2026		
	4,125,000.040	Local	100.000000	4,125,000.04	100.000000	4,125,000.04	0.00	1.52
Original Face:	5,500,000.000	Base	100.000000	4,125,000.04	100.000000	4,125,000.04	0.00	1.52
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.930492	1,998,609.84	97.588985	1,951,779.70	-46,830.14	0.72
		Base	99.930492	1,998,609.84	97.588985	1,951,779.70	-46,830.14	0.72
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	100.999946	3,029,998.38	95.517920	2,865,537.60	-164,460.78	1.05
		Base	100.999946	3,029,998.38	95.517920	2,865,537.60	-164,460.78	1.05
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,900,000.000	Local	101.024345	3,939,949.47	95.366670	3,719,300.13	-220,649.34	1.37
		Base	101.024345	3,939,949.47	95.366670	3,719,300.13	-220,649.34	1.37
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.602364	2,012,047.28	97.100630	1,942,012.60	-70,034.68	0.71
		Base	100.602364	2,012,047.28	97.100630	1,942,012.60	-70,034.68	0.71
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	2,534,814.810	Local	100.166340	2,539,031.22	100.153061	2,538,694.62	-336.60	0.93
		Base	100.166340	2,539,031.22	100.153061	2,538,694.62	-336.60	0.93
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	5,000,000.000	Local	100.372747	5,018,637.35	98.952000	4,947,600.00	-71,037.35	1.82
		Base	100.372747	5,018,637.35	98.952000	4,947,600.00	-71,037.35	1.82
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	100.694864	1,838,884.55	95.135604	1,737,361.62	-101,522.93	0.64
		Base	100.694864	1,838,884.55	95.135604	1,737,361.62	-101,522.93	0.64

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90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.258752	4,010,350.07	97.991319	3,919,652.76	-90,697.31	1.44
		Base	100.258752	4,010,350.07	97.991319	3,919,652.76	-90,697.31	1.44
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	100.552813	2,815,478.75	95.517427	2,674,487.96	-140,990.79	0.98
		Base	100.552813	2,815,478.75	95.517427	2,674,487.96	-140,990.79	0.98
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	100.699981	3,020,999.42	93.945416	2,818,362.48	-202,636.94	1.04
		Base	100.699981	3,020,999.42	93.945416	2,818,362.48	-202,636.94	1.04
90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000				0.010000	23 Jul 2022		
	6,500,000.000	Local	100.103231	6,506,710.04	99.761951	6,484,526.82	-22,183.22	2.38
		Base	100.103231	6,506,710.04	99.761951	6,484,526.82	-22,183.22	2.38
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	100.496814	2,512,420.36	95.390272	2,384,756.80	-127,663.56	0.88
		Base	100.496814	2,512,420.36	95.390272	2,384,756.80	-127,663.56	0.88
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	5,000,000.000	Local	100.203373	5,010,168.63	97.703479	4,885,173.95	-124,994.68	1.79
		Base	100.203373	5,010,168.63	97.703479	4,885,173.95	-124,994.68	1.79
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	5,000,000.000	Local	100.148228	5,007,411.41	99.647671	4,982,383.55	-25,027.86	1.83
		Base	100.148228	5,007,411.41	99.647671	4,982,383.55	-25,027.86	1.83
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	5,000,000.000	Local	99.956656	4,997,832.78	99.462633	4,973,131.65	-24,701.13	1.83
		Base	99.956656	4,997,832.78	99.462633	4,973,131.65	-24,701.13	1.83
912796P86	TREASURY BILL 12/21 0.00000					28 Dec 2021		
	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
912796R50	TREASURY BILL 06/22 0.00000				0.010000	30 Jun 2022		
	3,000,000.000	Local	99.955250	2,998,657.51	99.869290	2,996,078.70	-2,578.81	1.10
		Base	99.955250	2,998,657.51	99.869290	2,996,078.70	-2,578.81	1.10

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912796V30	TREASURY BILL 05/22 0.00000					31 May 2022		
	3,000,000.000	Local	99.950833	2,998,525.00	99.942533	2,998,275.99	-249.01	1.10
		Base	99.950833	2,998,525.00	99.942533	2,998,275.99	-249.01	1.10
912796V97	CASH MGMT BILL 06/22 0.00000					14 Jun 2022		
	2,000,000.000	Local	99.911611	1,998,232.22	99.917778	1,998,355.56	123.34	0.73
		Base	99.911611	1,998,232.22	99.917778	1,998,355.56	123.34	0.73
912796Y94	CASH MGMT BILL 12/21 0.00000					31 Dec 2021		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	102.766236	2,055,324.71	101.035156	2,020,703.12	-34,621.59	0.74
		Base	102.766236	2,055,324.71	101.035156	2,020,703.12	-34,621.59	0.74
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	102.946789	2,058,935.78	98.625000	1,972,500.00	-86,435.78	0.72
		Base	102.946789	2,058,935.78	98.625000	1,972,500.00	-86,435.78	0.72
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	101.337240	2,026,744.80	99.792969	1,995,859.38	-30,885.42	0.73
		Base	101.337240	2,026,744.80	99.792969	1,995,859.38	-30,885.42	0.73
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	101.666461	2,033,329.22	99.710938	1,994,218.76	-39,110.46	0.73
		Base	101.666461	2,033,329.22	99.710938	1,994,218.76	-39,110.46	0.73
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
	3,000,000.000	Local	101.524326	3,045,729.79	99.316406	2,979,492.18	-66,237.61	1.09
		Base	101.524326	3,045,729.79	99.316406	2,979,492.18	-66,237.61	1.09
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
	2,000,000.000	Local	101.366875	2,027,337.50	99.003906	1,980,078.12	-47,259.38	0.73
		Base	101.366875	2,027,337.50	99.003906	1,980,078.12	-47,259.38	0.73
912828YN4	US TREASURY FRN 10/21 VAR				0.355008	31 Oct 2021		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912828YZ7	US TREASURY N/B 12/21 1.625					1.625000	31 Dec 2021		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912828ZK9	US TREASURY FRN 04/22 VAR					0.719930	30 Apr 2022		
		3,000,000.000	Local	100.001930	3,000,057.91	100.015660	3,000,469.80	411.89	1.10
			Base	100.001930	3,000,057.91	100.015660	3,000,469.80	411.89	1.10
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		2,000,000.000	Local	99.896802	1,997,936.03	93.730469	1,874,609.38	-123,326.65	0.69
			Base	99.896802	1,997,936.03	93.730469	1,874,609.38	-123,326.65	0.69
912828ZR4	US TREASURY N/B 05/22 0.125					0.125000	31 May 2022		
		2,000,000.000	Local	99.996280	1,999,925.59	99.956320	1,999,126.40	-799.19	0.73
			Base	99.996280	1,999,925.59	99.956320	1,999,126.40	-799.19	0.73
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		2,000,000.000	Local	99.497008	1,989,940.16	93.164062	1,863,281.24	-126,658.92	0.68
			Base	99.497008	1,989,940.16	93.164062	1,863,281.24	-126,658.92	0.68
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
		2,000,000.000	Local	100.045374	2,000,907.48	98.082031	1,961,640.62	-39,266.86	0.72
			Base	100.045374	2,000,907.48	98.082031	1,961,640.62	-39,266.86	0.72
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		2,000,000.000	Local	99.829580	1,996,591.59	92.996094	1,859,921.88	-136,669.71	0.68
			Base	99.829580	1,996,591.59	92.996094	1,859,921.88	-136,669.71	0.68
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		5,000,000.000	Local	99.993714	4,999,685.72	99.890625	4,994,531.25	-5,154.47	1.84
			Base	99.993714	4,999,685.72	99.890625	4,994,531.25	-5,154.47	1.84
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
		2,000,000.000	Local	99.871337	1,997,426.74	97.414062	1,948,281.24	-49,145.50	0.72
			Base	99.871337	1,997,426.74	97.414062	1,948,281.24	-49,145.50	0.72

& 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
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	7,000,000.000	99.991053	6,999,373.74	99.679688	6,977,578.16	-21,795.58	2.56
		Base		99.991053	6,999,373.74	99.679688	6,977,578.16	-21,795.58	2.56
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.488889	1,989,777.78	92.632812	1,852,656.24	-137,121.54	0.68
		Base		99.488889	1,989,777.78	92.632812	1,852,656.24	-137,121.54	0.68
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
		Local	2,000,000.000	99.833028	1,996,660.56	97.199219	1,943,984.38	-52,676.18	0.71
		Base		99.833028	1,996,660.56	97.199219	1,943,984.38	-52,676.18	0.71
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.827194	1,996,543.87	92.480469	1,849,609.38	-146,934.49	0.68
		Base		99.827194	1,996,543.87	92.480469	1,849,609.38	-146,934.49	0.68
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
		Local	5,000,000.000	99.990749	4,999,537.46	99.554688	4,977,734.40	-21,803.06	1.83
		Base		99.990749	4,999,537.46	99.554688	4,977,734.40	-21,803.06	1.83
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
		Local	2,000,000.000	99.855830	1,997,116.60	96.964844	1,939,296.88	-57,819.72	0.71
		Base		99.855830	1,997,116.60	96.964844	1,939,296.88	-57,819.72	0.71
91282CAR2	US TREASURY N/B 10/22 0.125					0.125000	31 Oct 2022		
		Local	2,000,000.000	99.998583	1,999,971.65	99.398438	1,987,968.76	-12,002.89	0.73
		Base		99.998583	1,999,971.65	99.398438	1,987,968.76	-12,002.89	0.73
91282CAS0	US TREASURY FRN 10/22 VAR					0.660930	31 Oct 2022		
		Local	3,000,000.000	99.996456	2,999,893.69	100.093944	3,002,818.32	2,924.63	1.10
		Base		99.996456	2,999,893.69	100.093944	3,002,818.32	2,924.63	1.10
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	2,000,000.000	99.282001	1,985,640.02	92.300781	1,846,015.62	-139,624.40	0.68
		Base		99.282001	1,985,640.02	92.300781	1,846,015.62	-139,624.40	0.68
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
		Local	2,000,000.000	100.005662	2,000,113.23	96.953125	1,939,062.50	-61,050.73	0.71
		Base		100.005662	2,000,113.23	96.953125	1,939,062.50	-61,050.73	0.71

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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
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	10,000,000.000	Local	99.982676	9,998,267.60	99.226562	9,922,656.20	-75,611.40	3.65
		Base	99.982676	9,998,267.60	99.226562	9,922,656.20	-75,611.40	3.65
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.819343	1,996,386.85	92.554688	1,851,093.76	-145,293.09	0.68
		Base	99.819343	1,996,386.85	92.554688	1,851,093.76	-145,293.09	0.68
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.857148	1,997,142.95	96.527344	1,930,546.88	-66,596.07	0.71
		Base	99.857148	1,997,142.95	96.527344	1,930,546.88	-66,596.07	0.71
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.649127	1,992,982.53	92.453125	1,849,062.50	-143,920.03	0.68
		Base	99.649127	1,992,982.53	92.453125	1,849,062.50	-143,920.03	0.68
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	12,000,000.000	Local	99.986696	11,998,403.52	99.039062	11,884,687.44	-113,716.08	4.37
		Base	99.986696	11,998,403.52	99.039062	11,884,687.44	-113,716.08	4.37
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.810837	1,996,216.74	96.277344	1,925,546.88	-70,669.86	0.71
		Base	99.810837	1,996,216.74	96.277344	1,925,546.88	-70,669.86	0.71
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	5,000,000.000	Local	99.951299	4,997,564.94	98.828125	4,941,406.25	-56,158.69	1.82
		Base	99.951299	4,997,564.94	98.828125	4,941,406.25	-56,158.69	1.82
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.693123	1,993,862.45	92.261719	1,845,234.38	-148,628.07	0.68
		Base	99.693123	1,993,862.45	92.261719	1,845,234.38	-148,628.07	0.68
91282CBK6	US TREASURY FRN 01/23 VAR				0.654930	31 Jan 2023		
	2,000,000.000	Local	99.995770	1,999,915.40	100.120152	2,002,403.04	2,487.64	0.74
		Base	99.995770	1,999,915.40	100.120152	2,002,403.04	2,487.64	0.74
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	2,000,000.000	Local	99.831081	1,996,621.61	96.089844	1,921,796.88	-74,824.73	0.71
		Base	99.831081	1,996,621.61	96.089844	1,921,796.88	-74,824.73	0.71

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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
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
		Local	5,000,000.000	99.978017	4,998,900.84	98.671875	4,933,593.75	-65,307.09	1.81
		Base		99.978017	4,998,900.84	98.671875	4,933,593.75	-65,307.09	1.81
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.686131	1,993,722.61	92.558594	1,851,171.88	-142,550.73	0.68
		Base		99.686131	1,993,722.61	92.558594	1,851,171.88	-142,550.73	0.68
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
		Local	2,000,000.000	99.808992	1,996,179.84	96.125000	1,922,500.00	-73,679.84	0.71
		Base		99.808992	1,996,179.84	96.125000	1,922,500.00	-73,679.84	0.71
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.318750	1,986,375.00	93.363281	1,867,265.62	-119,109.38	0.69
		Base		99.318750	1,986,375.00	93.363281	1,867,265.62	-119,109.38	0.69
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
		Local	3,000,000.000	99.962181	2,998,865.44	98.464844	2,953,945.32	-44,920.12	1.09
		Base		99.962181	2,998,865.44	98.464844	2,953,945.32	-44,920.12	1.09
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
		Local	4,000,000.000	99.924527	3,996,981.07	98.246094	3,929,843.76	-67,137.31	1.44
		Base		99.924527	3,996,981.07	98.246094	3,929,843.76	-67,137.31	1.44
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
		Local	3,000,000.000	99.974915	2,999,247.46	97.996094	2,939,882.82	-59,364.64	1.08
		Base		99.974915	2,999,247.46	97.996094	2,939,882.82	-59,364.64	1.08
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
		Local	2,000,000.000	99.877992	1,997,559.83	97.335938	1,946,718.76	-50,841.07	0.72
		Base		99.877992	1,997,559.83	97.335938	1,946,718.76	-50,841.07	0.72
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	2,000,000.000	99.817185	1,996,343.70	95.089844	1,901,796.88	-94,546.82	0.70
		Base		99.817185	1,996,343.70	95.089844	1,901,796.88	-94,546.82	0.70
91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
		Local	3,000,000.000	99.928344	2,997,850.33	97.273438	2,918,203.14	-79,647.19	1.07
		Base		99.928344	2,997,850.33	97.273438	2,918,203.14	-79,647.19	1.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDE8	US TREASURY FRN 10/23 VAR					0.640930	31 Oct 2023		
		Local	3,000,000.000	99.926409	2,997,792.26	100.180162	3,005,404.86	7,612.60	1.10
		Base		99.926409	2,997,792.26	100.180162	3,005,404.86	7,612.60	1.10
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
		Local	2,000,000.000	97.150634	1,943,012.67	97.253906	1,945,078.12	2,065.45	0.71
		Base		97.150634	1,943,012.67	97.253906	1,945,078.12	2,065.45	0.71
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
		Local	4,000,000.000	99.638297	3,985,531.87	99.933594	3,997,343.76	11,811.89	1.47
		Base		99.638297	3,985,531.87	99.933594	3,997,343.76	11,811.89	1.47
US DOLLAR Total									
		Local	233,789,714.800		234,562,395.92		228,873,501.33	-5,688,894.59	84.09
Original Face:		Base	101,814,553.000		234,562,395.92		228,873,501.33	-5,688,894.59	84.09
FIXED INCOME Total									
		Base	233,789,714.800		234,562,395.92		228,873,501.33	-5,688,894.59	84.09
Original Face:			101,814,553.000						

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									
		273,516,227.260	Base		274,287,286.16		268,579,293.79	-5,707,992.37	100.00
	Original Face:	101,814,553.000							

& 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									
			-36,851.240	Local	1.000000	-36,851.24	1.000000	-36,851.24	0.00	0.00
				Base	1.000000	-36,851.24	1.000000	-36,851.24	0.00	0.00
US DOLLAR Total										
			-36,851.240	Local		-36,851.24		-36,851.24	0.00	0.00
				Base		-36,851.24		-36,851.24	0.00	0.00
CASH Total										
			-36,851.240	Base		-36,851.24		-36,851.24	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						0.253164	31 Dec 2030		
			7,503,467.580	Local	100.000000	7,503,467.58	100.000000	7,503,467.58	0.00	0.27
				Base	100.000000	7,503,467.58	100.000000	7,503,467.58	0.00	0.27
US DOLLAR Total										
			7,503,467.580	Local		7,503,467.58		7,503,467.58	0.00	0.27
				Base		7,503,467.58		7,503,467.58	0.00	0.27
CASH EQUIVALENT Total										
			7,503,467.580	Base		7,503,467.58		7,503,467.58	0.00	0.27
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1									
			42,926.000	Local	21.580555	926,366.90	64.390000	2,764,005.14	1,837,638.24	0.10
				Base	21.580555	926,366.90	64.390000	2,764,005.14	1,837,638.24	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01							
	47,587.000	Local	19.673309	936,193.75	25.730000	1,224,413.51	288,219.76	0.04
		Base	19.673309	936,193.75	25.730000	1,224,413.51	288,219.76	0.04
00206R102	AT+T INC COMMON STOCK USD1.0							
	509,692.000	Local	33.926147	17,291,885.78	23.630000	12,044,021.96	-5,247,863.82	0.44
		Base	33.926147	17,291,885.78	23.630000	12,044,021.96	-5,247,863.82	0.44
002824100	ABBOTT LABORATORIES COMMON STOCK							
	126,211.000	Local	35.194451	4,441,926.81	118.360000	14,938,333.96	10,496,407.15	0.54
		Base	35.194451	4,441,926.81	118.360000	14,938,333.96	10,496,407.15	0.54
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	126,183.000	Local	46.063921	5,812,483.73	162.110000	20,455,526.13	14,643,042.40	0.74
		Base	46.063921	5,812,483.73	162.110000	20,455,526.13	14,643,042.40	0.74
003654100	ABIOMED INC COMMON STOCK USD.01							
	3,247.000	Local	363.828596	1,181,351.45	331.240000	1,075,536.28	-105,815.17	0.04
		Base	363.828596	1,181,351.45	331.240000	1,075,536.28	-105,815.17	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	55,594.000	Local	40.357502	2,243,634.96	80.110000	4,453,635.34	2,210,000.38	0.16
		Base	40.357502	2,243,634.96	80.110000	4,453,635.34	2,210,000.38	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001							
	33,749.000	Local	70.220653	2,369,876.82	455.620000	15,376,719.38	13,006,842.56	0.56
		Base	70.220653	2,369,876.82	455.620000	15,376,719.38	13,006,842.56	0.56
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	4,461.000	Local	158.521307	707,163.55	206.960000	923,248.56	216,085.01	0.03
		Base	158.521307	707,163.55	206.960000	923,248.56	216,085.01	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	116,685.000	Local	26.486557	3,090,583.95	109.340000	12,758,337.90	9,667,753.95	0.46
		Base	26.486557	3,090,583.95	109.340000	12,758,337.90	9,667,753.95	0.46
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	21,491.000	Local	37.075182	796,782.74	132.330000	2,843,904.03	2,047,121.29	0.10
		Base	37.075182	796,782.74	132.330000	2,843,904.03	2,047,121.29	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	15,816.000	90.703948	1,434,573.64	249.910000	3,952,576.56	2,518,002.92	0.14
		Base		90.703948	1,434,573.64	249.910000	3,952,576.56	2,518,002.92	0.14
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	11,597.000	49.604259	575,260.59	119.390000	1,384,565.83	809,305.24	0.05
		Base		49.604259	575,260.59	119.390000	1,384,565.83	809,305.24	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	8,981.000	63.600696	571,197.85	58.010000	520,987.81	-50,210.04	0.02
		Base		63.600696	571,197.85	58.010000	520,987.81	-50,210.04	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,349.000	94.152247	786,077.11	221.150000	1,846,381.35	1,060,304.24	0.07
		Base		94.152247	786,077.11	221.150000	1,846,381.35	1,060,304.24	0.07
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	10,383.000	136.760757	1,419,986.94	201.250000	2,089,578.75	669,591.81	0.08
		Base		136.760757	1,419,986.94	201.250000	2,089,578.75	669,591.81	0.08
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,234.000	183.253445	959,148.53	436.000000	2,282,024.00	1,322,875.47	0.08
		Base		183.253445	959,148.53	436.000000	2,282,024.00	1,322,875.47	0.08
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	17,870.000	41.905258	748,846.96	62.480000	1,116,517.60	367,670.64	0.04
		Base		41.905258	748,846.96	62.480000	1,116,517.60	367,670.64	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	20,076.000	44.888827	901,188.10	138.510000	2,780,726.76	1,879,538.66	0.10
		Base		44.888827	901,188.10	138.510000	2,780,726.76	1,879,538.66	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	19,873.000	451.836080	8,979,338.42	2,792.990000	55,505,090.27	46,525,751.85	2.01
		Base		451.836080	8,979,338.42	2,792.990000	55,505,090.27	46,525,751.85	2.01
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	21,470.000	457.507607	9,822,688.33	2,781.350000	59,715,584.50	49,892,896.17	2.17
		Base		457.507607	9,822,688.33	2,781.350000	59,715,584.50	49,892,896.17	2.17

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
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	130,444.000	21.240292	2,770,668.61	52.250000	6,815,699.00	4,045,030.39	0.25
		Base		21.240292	2,770,668.61	52.250000	6,815,699.00	4,045,030.39	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	31,217.000	536.444723	16,746,194.92	3,259.950000	101,765,859.15	85,019,664.23	3.69
		Base		536.444723	16,746,194.92	3,259.950000	101,765,859.15	85,019,664.23	3.69
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	18,387.000	45.675092	839,827.92	93.760000	1,723,965.12	884,137.20	0.06
		Base		45.675092	839,827.92	93.760000	1,723,965.12	884,137.20	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	46,217.000	20.532389	948,945.41	18.250000	843,460.25	-105,485.16	0.03
		Base		20.532389	948,945.41	18.250000	843,460.25	-105,485.16	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	35,948.000	44.302493	1,592,586.03	99.770000	3,586,531.96	1,993,945.93	0.13
		Base		44.302493	1,592,586.03	99.770000	3,586,531.96	1,993,945.93	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	44,007.000	50.819242	2,236,402.39	187.000000	8,229,309.00	5,992,906.61	0.30
		Base		50.819242	2,236,402.39	187.000000	8,229,309.00	5,992,906.61	0.30
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	59,263.000	101.208896	5,997,942.79	62.770000	3,719,938.51	-2,278,004.28	0.14
		Base		101.208896	5,997,942.79	62.770000	3,719,938.51	-2,278,004.28	0.14
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	32,505.000	81.020934	2,633,585.47	251.220000	8,165,906.10	5,532,320.63	0.30
		Base		81.020934	2,633,585.47	251.220000	8,165,906.10	5,532,320.63	0.30
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	12,957.000	75.751785	981,515.88	165.530000	2,144,772.21	1,163,256.33	0.08
		Base		75.751785	981,515.88	165.530000	2,144,772.21	1,163,256.33	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	10,741.000	36.258217	389,449.51	154.710000	1,661,740.11	1,272,290.60	0.06
		Base		36.258217	389,449.51	154.710000	1,661,740.11	1,272,290.60	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
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	7,935.000	Local	49.193936	390,353.88	300.360000	2,383,356.60	1,993,002.72	0.09
		Base	49.193936	390,353.88	300.360000	2,383,356.60	1,993,002.72	0.09
031100100	AMETEK INC COMMON STOCK USD.01							
	16,511.000	Local	52.823036	872,161.14	133.180000	2,198,934.98	1,326,773.84	0.08
		Base	52.823036	872,161.14	133.180000	2,198,934.98	1,326,773.84	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
	40,203.000	Local	78.105261	3,140,065.81	241.820000	9,721,889.46	6,581,823.65	0.35
		Base	78.105261	3,140,065.81	241.820000	9,721,889.46	6,581,823.65	0.35
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	42,727.000	Local	15.825043	676,156.61	75.350000	3,219,479.45	2,543,322.84	0.12
		Base	15.825043	676,156.61	75.350000	3,219,479.45	2,543,322.84	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	37,586.000	Local	66.766659	2,509,491.66	165.180000	6,208,455.48	3,698,963.82	0.23
		Base	66.766659	2,509,491.66	165.180000	6,208,455.48	3,698,963.82	0.23
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,228.000	Local	145.383823	905,450.45	317.650000	1,978,324.20	1,072,873.75	0.07
		Base	145.383823	905,450.45	317.650000	1,978,324.20	1,072,873.75	0.07
036752103	ANTHEM INC COMMON STOCK USD.01							
	17,324.000	Local	84.727453	1,467,818.40	491.220000	8,509,895.28	7,042,076.88	0.31
		Base	84.727453	1,467,818.40	491.220000	8,509,895.28	7,042,076.88	0.31
03743Q108	APA CORP COMMON STOCK USD.625							
	25,929.000	Local	62.121930	1,610,759.53	41.330000	1,071,645.57	-539,113.96	0.04
		Base	62.121930	1,610,759.53	41.330000	1,071,645.57	-539,113.96	0.04
037833100	APPLE INC COMMON STOCK USD.00001							
	1,109,240.000	Local	13.091915	14,522,076.30	174.610000	193,684,396.40	179,162,320.10	7.03
		Base	13.091915	14,522,076.30	174.610000	193,684,396.40	179,162,320.10	7.03
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	63,534.000	Local	26.203834	1,664,834.42	131.800000	8,373,781.20	6,708,946.78	0.30
		Base	26.203834	1,664,834.42	131.800000	8,373,781.20	6,708,946.78	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
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	39,930.000	26.942207	1,075,802.34	90.260000	3,604,081.80	2,528,279.46	0.13
		Base		26.942207	1,075,802.34	90.260000	3,604,081.80	2,528,279.46	0.13
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	16,011.000	73.524524	1,177,201.15	138.980000	2,225,208.78	1,048,007.63	0.08
		Base		73.524524	1,177,201.15	138.980000	2,225,208.78	1,048,007.63	0.08
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,067.000	70.617691	287,202.15	181.830000	739,502.61	452,300.46	0.03
		Base		70.617691	287,202.15	181.830000	739,502.61	452,300.46	0.03
046353108	ASTRAZENECA PLC SPONS ADR ADR								
		Local	35,885.000	58.150000	2,086,712.75	66.340000	2,380,610.90	293,898.15	0.09
		Base		58.150000	2,086,712.75	66.340000	2,380,610.90	293,898.15	0.09
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,661.000	98.478846	951,404.13	119.490000	1,154,392.89	202,988.76	0.04
		Base		98.478846	951,404.13	119.490000	1,154,392.89	202,988.76	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	15,692.000	59.561510	934,639.21	214.350000	3,363,580.20	2,428,940.99	0.12
		Base		59.561510	934,639.21	214.350000	3,363,580.20	2,428,940.99	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	30,053.000	50.526170	1,518,463.00	227.540000	6,838,259.62	5,319,796.62	0.25
		Base		50.526170	1,518,463.00	227.540000	6,838,259.62	5,319,796.62	0.25
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,476.000	285.703123	421,697.81	2,044.580000	3,017,800.08	2,596,102.27	0.11
		Base		285.703123	421,697.81	2,044.580000	3,017,800.08	2,596,102.27	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	9,974.000	139.819199	1,394,556.69	248.370000	2,477,242.38	1,082,685.69	0.09
		Base		139.819199	1,394,556.69	248.370000	2,477,242.38	1,082,685.69	0.09
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	5,910.000	58.423731	345,284.25	173.970000	1,028,162.70	682,878.45	0.04
		Base		58.423731	345,284.25	173.970000	1,028,162.70	682,878.45	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
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	64,608.000	Local	37.184878	2,402,440.62	36.410000	2,352,377.28	-50,063.34	0.09
		Base	37.184878	2,402,440.62	36.410000	2,352,377.28	-50,063.34	0.09
058498106	BALL CORP COMMON STOCK							
	23,118.000	Local	21.637857	500,223.98	90.000000	2,080,620.00	1,580,396.02	0.08
		Base	21.637857	500,223.98	90.000000	2,080,620.00	1,580,396.02	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	508,595.000	Local	24.420532	12,420,160.53	41.220000	20,964,285.90	8,544,125.37	0.76
		Base	24.420532	12,420,160.53	41.220000	20,964,285.90	8,544,125.37	0.76
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	52,932.000	Local	36.210889	1,916,714.76	49.630000	2,627,015.16	710,300.40	0.10
		Base	36.210889	1,916,714.76	49.630000	2,627,015.16	710,300.40	0.10
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	18,440.000	Local	29.841432	550,276.01	47.800000	881,432.00	331,155.99	0.03
		Base	29.841432	550,276.01	47.800000	881,432.00	331,155.99	0.03
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	35,737.000	Local	37.133021	1,327,022.77	77.540000	2,771,046.98	1,444,024.21	0.10
		Base	37.133021	1,327,022.77	77.540000	2,771,046.98	1,444,024.21	0.10
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	20,375.000	Local	145.284466	2,960,170.99	266.000000	5,419,750.00	2,459,579.01	0.20
		Base	145.284466	2,960,170.99	266.000000	5,419,750.00	2,459,579.01	0.20
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	14,944.000	Local	46.171303	689,983.95	66.590000	995,120.96	305,137.01	0.04
		Base	46.171303	689,983.95	66.590000	995,120.96	305,137.01	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	130,715.000	Local	101.059225	13,209,956.59	352.910000	46,130,630.65	32,920,674.06	1.67
		Base	101.059225	13,209,956.59	352.910000	46,130,630.65	32,920,674.06	1.67
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	15,490.000	Local	36.813119	570,235.22	90.900000	1,408,041.00	837,805.78	0.05
		Base	36.813119	570,235.22	90.900000	1,408,041.00	837,805.78	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
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,542.000	463.158625	714,190.60	563.230000	868,500.66	154,310.06	0.03
		Base		463.158625	714,190.60	563.230000	868,500.66	154,310.06	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	10,485.000	108.772913	1,140,483.99	210.600000	2,208,141.00	1,067,657.01	0.08
		Base		108.772913	1,140,483.99	210.600000	2,208,141.00	1,067,657.01	0.08
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	2,805.000	509.070360	1,427,942.36	433.040000	1,214,677.20	-213,265.16	0.04
		Base		509.070360	1,427,942.36	433.040000	1,214,677.20	-213,265.16	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,193.000	316.383678	3,224,898.83	764.170000	7,789,184.81	4,564,285.98	0.28
		Base		316.383678	3,224,898.83	764.170000	7,789,184.81	4,564,285.98	0.28
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	39,210.000	91.308160	3,580,192.94	191.500000	7,508,715.00	3,928,522.06	0.27
		Base		91.308160	3,580,192.94	191.500000	7,508,715.00	3,928,522.06	0.27
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,931.000	481.043849	1,409,939.52	2,348.450000	6,883,306.95	5,473,367.43	0.25
		Base		481.043849	1,409,939.52	2,348.450000	6,883,306.95	5,473,367.43	0.25
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,114.000	34.992855	598,867.72	38.900000	665,734.60	66,866.88	0.02
		Base		34.992855	598,867.72	38.900000	665,734.60	66,866.88	0.02
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,146.000	94.494670	958,742.92	128.800000	1,306,804.80	348,061.88	0.05
		Base		94.494670	958,742.92	128.800000	1,306,804.80	348,061.88	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	101,709.000	20.211719	2,055,713.72	44.290000	4,504,691.61	2,448,977.89	0.16
		Base		20.211719	2,055,713.72	44.290000	4,504,691.61	2,448,977.89	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	155,954.000	47.470426	7,403,202.77	73.030000	11,389,320.62	3,986,117.85	0.41
		Base		47.470426	7,403,202.77	73.030000	11,389,320.62	3,986,117.85	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
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
	8,330.000	Local	117.448472	978,345.77	155.710000	1,297,064.30	318,718.53	0.05
		Base	117.448472	978,345.77	155.710000	1,297,064.30	318,718.53	0.05
11135F101	BROADCOM INC COMMON STOCK							
	29,453.000	Local	205.839824	6,062,600.33	629.680000	18,545,965.04	12,483,364.71	0.67
		Base	205.839824	6,062,600.33	629.680000	18,545,965.04	12,483,364.71	0.67
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	16,731.000	Local	57.544737	962,780.99	72.270000	1,209,149.37	246,368.38	0.04
		Base	57.544737	962,780.99	72.270000	1,209,149.37	246,368.38	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
	13,043.000	Local	28.649033	373,669.34	67.020000	874,141.86	500,472.52	0.03
		Base	28.649033	373,669.34	67.020000	874,141.86	500,472.52	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
	7,612.000	Local	86.171094	655,934.37	114.420000	870,965.04	215,030.67	0.03
		Base	86.171094	655,934.37	114.420000	870,965.04	215,030.67	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
	23,887.000	Local	29.156791	696,468.26	91.520000	2,186,138.24	1,489,669.98	0.08
		Base	29.156791	696,468.26	91.520000	2,186,138.24	1,489,669.98	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01							
	9,687.000	Local	122.384779	1,185,541.35	178.890000	1,732,907.43	547,366.08	0.06
		Base	122.384779	1,185,541.35	178.890000	1,732,907.43	547,366.08	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
	15,308.000	Local	28.745562	440,037.06	103.060000	1,577,642.48	1,137,605.42	0.06
		Base	28.745562	440,037.06	103.060000	1,577,642.48	1,137,605.42	0.06
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
	9,278.000	Local	56.586015	525,005.05	107.710000	999,333.38	474,328.33	0.04
		Base	56.586015	525,005.05	107.710000	999,333.38	474,328.33	0.04
125523100	CIGNA CORP COMMON STOCK USD.01							
	23,106.000	Local	77.063845	1,780,637.21	239.610000	5,536,428.66	3,755,791.45	0.20
		Base	77.063845	1,780,637.21	239.610000	5,536,428.66	3,755,791.45	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
12572Q105	CME GROUP INC COMMON STOCK USD.01							
	25,652.000	Local	104.336285	2,676,434.37	237.860000	6,101,584.72	3,425,150.35	0.22
		Base	104.336285	2,676,434.37	237.860000	6,101,584.72	3,425,150.35	0.22
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	20,677.000	Local	25.774941	532,948.46	69.940000	1,446,149.38	913,200.92	0.05
		Base	25.774941	532,948.46	69.940000	1,446,149.38	913,200.92	0.05
126408103	CSX CORP COMMON STOCK USD1.0							
	158,309.000	Local	6.454363	1,021,783.74	37.450000	5,928,672.05	4,906,888.31	0.22
		Base	6.454363	1,021,783.74	37.450000	5,928,672.05	4,906,888.31	0.22
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	93,907.000	Local	48.777083	4,580,509.57	101.210000	9,504,327.47	4,923,817.90	0.34
		Base	48.777083	4,580,509.57	101.210000	9,504,327.47	4,923,817.90	0.34
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
	58,069.000	Local	19.856447	1,153,044.01	26.970000	1,566,120.93	413,076.92	0.06
		Base	19.856447	1,153,044.01	26.970000	1,566,120.93	413,076.92	0.06
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	19,781.000	Local	43.984077	870,049.03	164.460000	3,253,183.26	2,383,134.23	0.12
		Base	43.984077	870,049.03	164.460000	3,253,183.26	2,383,134.23	0.12
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	15,258.000	Local	88.282562	1,347,015.33	77.360000	1,180,358.88	-166,656.45	0.04
		Base	88.282562	1,347,015.33	77.360000	1,180,358.88	-166,656.45	0.04
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	14,447.000	Local	39.500213	570,659.58	44.570000	643,902.79	73,243.21	0.02
		Base	39.500213	570,659.58	44.570000	643,902.79	73,243.21	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	29,614.000	Local	60.052199	1,778,385.83	131.290000	3,888,022.06	2,109,636.23	0.14
		Base	60.052199	1,778,385.83	131.290000	3,888,022.06	2,109,636.23	0.14
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	19,823.000	Local	43.504893	862,397.50	56.700000	1,123,964.10	261,566.60	0.04
		Base	43.504893	862,397.50	56.700000	1,123,964.10	261,566.60	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
143130102	CARMAX INC COMMON STOCK USD.5							
	11,568.000	Local	30.179241	349,113.46	96.480000	1,116,080.64	766,967.18	0.04
		Base	30.179241	349,113.46	96.480000	1,116,080.64	766,967.18	0.04
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	57,699.000	Local	29.201057	1,684,871.79	20.220000	1,166,673.78	-518,198.01	0.04
		Base	29.201057	1,684,871.79	20.220000	1,166,673.78	-518,198.01	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	61,210.000	Local	14.430786	883,308.40	45.870000	2,807,702.70	1,924,394.30	0.10
		Base	14.430786	883,308.40	45.870000	2,807,702.70	1,924,394.30	0.10
148806102	CATALENT INC COMMON STOCK USD.01							
	12,776.000	Local	87.083483	1,112,578.58	110.900000	1,416,858.40	304,279.82	0.05
		Base	87.083483	1,112,578.58	110.900000	1,416,858.40	304,279.82	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	38,610.000	Local	69.238495	2,673,298.29	222.820000	8,603,080.20	5,929,781.91	0.31
		Base	69.238495	2,673,298.29	222.820000	8,603,080.20	5,929,781.91	0.31
150870103	CELANESE CORP COMMON STOCK USD.0001							
	7,729.000	Local	86.615354	669,450.07	142.870000	1,104,242.23	434,792.16	0.04
		Base	86.615354	669,450.07	142.870000	1,104,242.23	434,792.16	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
	41,649.000	Local	51.890046	2,161,168.51	84.190000	3,506,429.31	1,345,260.80	0.13
		Base	51.890046	2,161,168.51	84.190000	3,506,429.31	1,345,260.80	0.13
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	44,886.000	Local	20.969607	941,241.77	30.640000	1,375,307.04	434,065.27	0.05
		Base	20.969607	941,241.77	30.640000	1,375,307.04	434,065.27	0.05
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	9,758.000	Local	114.894451	1,121,140.05	68.360000	667,056.88	-454,083.17	0.02
		Base	114.894451	1,121,140.05	68.360000	667,056.88	-454,083.17	0.02
156782104	CERNER CORP COMMON STOCK USD.01							
	21,000.000	Local	36.460321	765,666.74	93.560000	1,964,760.00	1,199,093.26	0.07
		Base	36.460321	765,666.74	93.560000	1,964,760.00	1,199,093.26	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	3,602.000	367.241746	1,322,804.77	283.970000	1,022,859.94	-299,944.83	0.04
		Base		367.241746	1,322,804.77	283.970000	1,022,859.94	-299,944.83	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	8,528.000	290.549420	2,477,805.45	545.520000	4,652,194.56	2,174,389.11	0.17
		Base		290.549420	2,477,805.45	545.520000	4,652,194.56	2,174,389.11	0.17
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	137,589.000	76.571073	10,535,337.31	162.830000	22,403,616.87	11,868,279.56	0.81
		Base		76.571073	10,535,337.31	162.830000	22,403,616.87	11,868,279.56	0.81
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,008.000	454.030747	911,693.74	1,582.030000	3,176,716.24	2,265,022.50	0.12
		Base		454.030747	911,693.74	1,582.030000	3,176,716.24	2,265,022.50	0.12
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	17,315.000	47.321379	819,369.68	99.380000	1,720,764.70	901,395.02	0.06
		Base		47.321379	819,369.68	99.380000	1,720,764.70	901,395.02	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	10,696.000	47.039567	503,135.21	135.960000	1,454,228.16	951,092.95	0.05
		Base		47.039567	503,135.21	135.960000	1,454,228.16	951,092.95	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	301,035.000	29.840633	8,983,074.90	55.760000	16,785,711.60	7,802,636.70	0.61
		Base		29.840633	8,983,074.90	55.760000	16,785,711.60	7,802,636.70	0.61
172908105	CINTAS CORP COMMON STOCK								
		Local	6,290.000	76.535752	481,409.88	425.390000	2,675,703.10	2,194,293.22	0.10
		Base		76.535752	481,409.88	425.390000	2,675,703.10	2,194,293.22	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	141,628.000	79.885288	11,313,993.57	53.400000	7,562,935.20	-3,751,058.37	0.27
		Base		79.885288	11,313,993.57	53.400000	7,562,935.20	-3,751,058.37	0.27
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	30,420.000	21.319666	648,544.25	45.330000	1,378,938.60	730,394.35	0.05
		Base		21.319666	648,544.25	45.330000	1,378,938.60	730,394.35	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
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	8,902.000	52.540883	467,718.94	100.900000	898,211.80	430,492.86	0.03
		Base		52.540883	467,718.94	100.900000	898,211.80	430,492.86	0.03
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	8,778.000	71.742250	629,753.47	139.030000	1,220,405.34	590,651.87	0.04
		Base		71.742250	629,753.47	139.030000	1,220,405.34	590,651.87	0.04
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	277,470.000	31.450468	8,726,561.41	62.000000	17,203,140.00	8,476,578.59	0.62
		Base		31.450468	8,726,561.41	62.000000	17,203,140.00	8,476,578.59	0.62
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	37,490.000	28.215334	1,057,792.86	89.670000	3,361,728.30	2,303,935.44	0.12
		Base		28.215334	1,057,792.86	89.670000	3,361,728.30	2,303,935.44	0.12
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	60,159.000	38.831578	2,336,068.90	75.830000	4,561,856.97	2,225,788.07	0.17
		Base		38.831578	2,336,068.90	75.830000	4,561,856.97	2,225,788.07	0.17
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	323,667.000	17.691444	5,726,136.76	46.820000	15,154,088.94	9,427,952.18	0.55
		Base		17.691444	5,726,136.76	46.820000	15,154,088.94	9,427,952.18	0.55
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	9,350.000	46.526645	435,024.13	90.430000	845,520.50	410,496.37	0.03
		Base		46.526645	435,024.13	90.430000	845,520.50	410,496.37	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	34,238.000	23.080367	790,225.60	33.570000	1,149,369.66	359,144.06	0.04
		Base		23.080367	790,225.60	33.570000	1,149,369.66	359,144.06	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	93,173.000	47.846399	4,457,992.53	100.000000	9,317,300.00	4,859,307.47	0.34
		Base		47.846399	4,457,992.53	100.000000	9,317,300.00	4,859,307.47	0.34
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	25,249.000	56.044982	1,415,079.75	94.680000	2,390,575.32	975,495.57	0.09
		Base		56.044982	1,415,079.75	94.680000	2,390,575.32	975,495.57	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
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	11,724.000	58.434672	685,088.09	230.320000	2,700,271.68	2,015,183.59	0.10
		Base		58.434672	685,088.09	230.320000	2,700,271.68	2,015,183.59	0.10
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	23,292.000	36.073754	840,229.88	56.250000	1,310,175.00	469,945.12	0.05
		Base		36.073754	840,229.88	56.250000	1,310,175.00	469,945.12	0.05
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	3,519.000	202.619247	713,017.13	417.590000	1,469,499.21	756,482.08	0.05
		Base		202.619247	713,017.13	417.590000	1,469,499.21	756,482.08	0.05
217204106	COPART INC COMMON STOCK								
		Local	15,231.000	63.271996	963,695.77	125.470000	1,911,033.57	947,337.80	0.07
		Base		63.271996	963,695.77	125.470000	1,911,033.57	947,337.80	0.07
219350105	CORNING INC COMMON STOCK USD.5								
		Local	53,446.000	23.125282	1,235,953.83	36.910000	1,972,691.86	736,738.03	0.07
		Base		23.125282	1,235,953.83	36.910000	1,972,691.86	736,738.03	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	52,017.000	22.516646	1,171,248.36	57.480000	2,989,937.16	1,818,688.80	0.11
		Base		22.516646	1,171,248.36	57.480000	2,989,937.16	1,818,688.80	0.11
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	31,633.000	95.346674	3,016,101.34	575.850000	18,215,863.05	15,199,761.71	0.66
		Base		95.346674	3,016,101.34	575.850000	18,215,863.05	15,199,761.71	0.66
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	30,849.000	80.342857	2,478,496.81	184.600000	5,694,725.40	3,216,228.59	0.21
		Base		80.342857	2,478,496.81	184.600000	5,694,725.40	3,216,228.59	0.21
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	10,190.000	64.889017	661,219.08	205.110000	2,090,070.90	1,428,851.82	0.08
		Base		64.889017	661,219.08	205.110000	2,090,070.90	1,428,851.82	0.08
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	23,072.000	30.436885	702,239.82	74.510000	1,719,094.72	1,016,854.90	0.06
		Base		30.436885	702,239.82	74.510000	1,719,094.72	1,016,854.90	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
233331107	DTE ENERGY COMPANY COMMON STOCK							
	13,827.000	Local	52.162886	721,256.22	132.210000	1,828,067.67	1,106,811.45	0.07
		Base	52.162886	721,256.22	132.210000	1,828,067.67	1,106,811.45	0.07
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	17,492.000	Local	51.920610	908,195.31	32.630000	570,763.96	-337,431.35	0.02
		Base	51.920610	908,195.31	32.630000	570,763.96	-337,431.35	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
	45,395.000	Local	53.832498	2,443,726.25	293.330000	13,315,715.35	10,871,989.10	0.48
		Base	53.832498	2,443,726.25	293.330000	13,315,715.35	10,871,989.10	0.48
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	9,138.000	Local	41.758051	381,585.07	132.950000	1,214,897.10	833,312.03	0.04
		Base	41.758051	381,585.07	132.950000	1,214,897.10	833,312.03	0.04
23918K108	DAVITA INC COMMON STOCK USD.001							
	4,410.000	Local	39.894785	175,936.00	113.110000	498,815.10	322,879.10	0.02
		Base	39.894785	175,936.00	113.110000	498,815.10	322,879.10	0.02
244199105	DEERE + CO COMMON STOCK USD1.0							
	20,066.000	Local	71.496902	1,434,656.83	415.460000	8,336,620.36	6,901,963.53	0.30
		Base	71.496902	1,434,656.83	415.460000	8,336,620.36	6,901,963.53	0.30
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	45,681.000	Local	25.142834	1,148,549.80	39.570000	1,807,597.17	659,047.37	0.07
		Base	25.142834	1,148,549.80	39.570000	1,807,597.17	659,047.37	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	15,603.000	Local	46.019341	718,039.77	49.220000	767,979.66	49,939.89	0.03
		Base	46.019341	718,039.77	49.220000	767,979.66	49,939.89	0.03
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	44,939.000	Local	34.475529	1,549,295.81	59.130000	2,657,243.07	1,107,947.26	0.10
		Base	34.475529	1,549,295.81	59.130000	2,657,243.07	1,107,947.26	0.10
252131107	DEXCOM INC COMMON STOCK USD.001							
	6,918.000	Local	406.109439	2,809,465.10	511.600000	3,539,248.80	729,783.70	0.13
		Base	406.109439	2,809,465.10	511.600000	3,539,248.80	729,783.70	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	12,156.000	Local	102.282279	1,243,343.38	137.080000	1,666,344.48	423,001.10	0.06
		Base	102.282279	1,243,343.38	137.080000	1,666,344.48	423,001.10	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	20,255.000	Local	108.286483	2,193,342.72	141.800000	2,872,159.00	678,816.28	0.10
		Base	108.286483	2,193,342.72	141.800000	2,872,159.00	678,816.28	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	176,477.000	Local	56.996154	10,058,510.19	137.160000	24,205,585.32	14,147,075.13	0.88
		Base	56.996154	10,058,510.19	137.160000	24,205,585.32	14,147,075.13	0.88
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	20,606.000	Local	26.049209	536,770.01	110.190000	2,270,575.14	1,733,805.13	0.08
		Base	26.049209	536,770.01	110.190000	2,270,575.14	1,733,805.13	0.08
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
	12,094.000	Local	20.559688	248,648.87	24.920000	301,382.48	52,733.61	0.01
		Base	20.559688	248,648.87	24.920000	301,382.48	52,733.61	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
	21,679.000	Local	22.773200	493,700.20	24.970000	541,324.63	47,624.43	0.02
		Base	22.773200	493,700.20	24.970000	541,324.63	47,624.43	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	17,823.000	Local	54.744163	975,705.21	31.650000	564,097.95	-411,607.26	0.02
		Base	54.744163	975,705.21	31.650000	564,097.95	-411,607.26	0.02
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	16,578.000	Local	64.244453	1,065,044.54	222.630000	3,690,760.14	2,625,715.60	0.13
		Base	64.244453	1,065,044.54	222.630000	3,690,760.14	2,625,715.60	0.13
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	16,053.000	Local	53.459973	858,192.94	160.150000	2,570,887.95	1,712,695.01	0.09
		Base	53.459973	858,192.94	160.150000	2,570,887.95	1,712,695.01	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK							
	57,846.000	Local	53.261433	3,080,960.85	84.970000	4,915,174.62	1,834,213.77	0.18
		Base	53.261433	3,080,960.85	84.970000	4,915,174.62	1,834,213.77	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,597.000	Local	380.058379	987,011.61	407.010000	1,057,004.97	69,993.36	0.04
		Base	380.058379	987,011.61	407.010000	1,057,004.97	69,993.36	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,277.000	Local	40.843348	419,747.09	156.900000	1,612,461.30	1,192,714.21	0.06
		Base	40.843348	419,747.09	156.900000	1,612,461.30	1,192,714.21	0.06
260557103	DOW INC COMMON STOCK USD.01							
	52,641.000	Local	36.798676	1,937,119.10	63.720000	3,354,284.52	1,417,165.42	0.12
		Base	36.798676	1,937,119.10	63.720000	3,354,284.52	1,417,165.42	0.12
264411505	DUKE REALTY CORP REIT USD.01							
	27,183.000	Local	30.123512	818,847.43	58.060000	1,578,244.98	759,397.55	0.06
		Base	30.123512	818,847.43	58.060000	1,578,244.98	759,397.55	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	54,903.000	Local	60.917753	3,344,567.41	111.660000	6,130,468.98	2,785,901.57	0.22
		Base	60.917753	3,344,567.41	111.660000	6,130,468.98	2,785,901.57	0.22
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	36,697.000	Local	53.141554	1,950,135.62	73.580000	2,700,165.26	750,029.64	0.10
		Base	53.141554	1,950,135.62	73.580000	2,700,165.26	750,029.64	0.10
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	41,761.000	Local	45.000679	1,879,273.34	119.230000	4,979,164.03	3,099,890.69	0.18
		Base	45.000679	1,879,273.34	119.230000	4,979,164.03	3,099,890.69	0.18
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	9,230.000	Local	38.952116	359,528.03	112.060000	1,034,313.80	674,785.77	0.04
		Base	38.952116	359,528.03	112.060000	1,034,313.80	674,785.77	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	44,681.000	Local	18.274429	816,519.74	57.260000	2,558,434.06	1,741,914.32	0.09
		Base	18.274429	816,519.74	57.260000	2,558,434.06	1,741,914.32	0.09
278865100	ECOLAB INC COMMON STOCK USD1.0							
	17,795.000	Local	64.275145	1,143,776.21	176.560000	3,141,885.20	1,998,108.99	0.11
		Base	64.275145	1,143,776.21	176.560000	3,141,885.20	1,998,108.99	0.11

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
281020107	EDISON INTERNATIONAL COMMON STOCK							
	27,116.000	Local	42.629576	1,155,943.58	70.100000	1,900,831.60	744,888.02	0.07
		Base	42.629576	1,155,943.58	70.100000	1,900,831.60	744,888.02	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	44,562.000	Local	23.617192	1,052,429.30	117.720000	5,245,838.64	4,193,409.34	0.19
		Base	23.617192	1,052,429.30	117.720000	5,245,838.64	4,193,409.34	0.19
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	20,121.000	Local	44.335565	892,075.90	126.510000	2,545,507.71	1,653,431.81	0.09
		Base	44.335565	892,075.90	126.510000	2,545,507.71	1,653,431.81	0.09
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	42,499.000	Local	41.918460	1,781,492.65	98.050000	4,167,026.95	2,385,534.30	0.15
		Base	41.918460	1,781,492.65	98.050000	4,167,026.95	2,385,534.30	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	9,583.000	Local	196.149380	1,879,699.51	201.780000	1,933,657.74	53,958.23	0.07
		Base	196.149380	1,879,699.51	201.780000	1,933,657.74	53,958.23	0.07
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	14,345.000	Local	69.871971	1,002,313.42	116.750000	1,674,778.75	672,465.33	0.06
		Base	69.871971	1,002,313.42	116.750000	1,674,778.75	672,465.33	0.06
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
	4,048.000	Local	667.790978	2,703,217.88	296.610000	1,200,677.28	-1,502,540.60	0.04
		Base	667.790978	2,703,217.88	296.610000	1,200,677.28	-1,502,540.60	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	8,708.000	Local	115.018909	1,001,584.66	237.100000	2,064,666.80	1,063,082.14	0.07
		Base	115.018909	1,001,584.66	237.100000	2,064,666.80	1,063,082.14	0.07
29444U700	EQUINIX INC REIT USD.001							
	6,427.000	Local	329.306096	2,116,450.28	741.620000	4,766,391.74	2,649,941.46	0.17
		Base	329.306096	2,116,450.28	741.620000	4,766,391.74	2,649,941.46	0.17
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	24,378.000	Local	48.237896	1,175,943.44	89.920000	2,192,069.76	1,016,126.32	0.08
		Base	48.237896	1,175,943.44	89.920000	2,192,069.76	1,016,126.32	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
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,654.000	Local	191.386263	890,711.67	345.480000	1,607,863.92	717,152.25	0.06
		Base	191.386263	890,711.67	345.480000	1,607,863.92	717,152.25	0.06
29786A106	ETSY INC COMMON STOCK USD.001							
	9,049.000	Local	124.448200	1,126,131.76	124.280000	1,124,609.72	-1,522.04	0.04
		Base	124.448200	1,126,131.76	124.280000	1,124,609.72	-1,522.04	0.04
30034W106	EVERGY INC COMMON STOCK							
	16,367.000	Local	54.686239	895,049.68	68.340000	1,118,520.78	223,471.10	0.04
		Base	54.686239	895,049.68	68.340000	1,118,520.78	223,471.10	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	24,539.000	Local	40.075164	983,404.45	88.190000	2,164,094.41	1,180,689.96	0.08
		Base	40.075164	983,404.45	88.190000	2,164,094.41	1,180,689.96	0.08
30161N101	EXELON CORP COMMON STOCK							
	69,875.000	Local	29.623357	2,069,932.08	47.630000	3,328,146.25	1,258,214.17	0.12
		Base	29.623357	2,069,932.08	47.630000	3,328,146.25	1,258,214.17	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,717.000	Local	82.978097	889,276.27	195.670000	2,096,995.39	1,207,719.12	0.08
		Base	82.978097	889,276.27	195.670000	2,096,995.39	1,207,719.12	0.08
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	12,091.000	Local	46.120648	557,644.76	103.160000	1,247,307.56	689,662.80	0.05
		Base	46.120648	557,644.76	103.160000	1,247,307.56	689,662.80	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	9,557.000	Local	92.678841	885,731.68	205.600000	1,964,919.20	1,079,187.52	0.07
		Base	92.678841	885,731.68	205.600000	1,964,919.20	1,079,187.52	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
	302,173.000	Local	59.141733	17,871,034.83	82.590000	24,956,468.07	7,085,433.24	0.91
		Base	59.141733	17,871,034.83	82.590000	24,956,468.07	7,085,433.24	0.91
302491303	FMC CORP COMMON STOCK USD.1							
	9,047.000	Local	32.962738	298,213.89	131.570000	1,190,313.79	892,099.90	0.04
		Base	32.962738	298,213.89	131.570000	1,190,313.79	892,099.90	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
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	164,725.000	Local	111.888031	18,430,755.88	222.360000	36,628,251.00	18,197,495.12	1.33
		Base	111.888031	18,430,755.88	222.360000	36,628,251.00	18,197,495.12	1.33
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,696.000	Local	484.428691	1,306,019.75	434.150000	1,170,468.40	-135,551.35	0.04
		Base	484.428691	1,306,019.75	434.150000	1,170,468.40	-135,551.35	0.04
311900104	FASTENAL CO COMMON STOCK USD.01							
	41,058.000	Local	18.172949	746,144.92	59.400000	2,438,845.20	1,692,700.28	0.09
		Base	18.172949	746,144.92	59.400000	2,438,845.20	1,692,700.28	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,047.000	Local	143.796923	725,743.07	122.070000	616,087.29	-109,655.78	0.02
		Base	143.796923	725,743.07	122.070000	616,087.29	-109,655.78	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	17,441.000	Local	94.236956	1,643,586.75	231.390000	4,035,672.99	2,392,086.24	0.15
		Base	94.236956	1,643,586.75	231.390000	4,035,672.99	2,392,086.24	0.15
315616102	F5 INC COMMON STOCK							
	4,332.000	Local	131.353740	569,024.40	208.950000	905,171.40	336,147.00	0.03
		Base	131.353740	569,024.40	208.950000	905,171.40	336,147.00	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	43,463.000	Local	86.609551	3,764,310.93	100.420000	4,364,554.46	600,243.53	0.16
		Base	86.609551	3,764,310.93	100.420000	4,364,554.46	600,243.53	0.16
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	48,803.000	Local	24.751427	1,207,943.90	43.040000	2,100,481.12	892,537.22	0.08
		Base	24.751427	1,207,943.90	43.040000	2,100,481.12	892,537.22	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	12,795.000	Local	94.302695	1,206,602.98	162.100000	2,074,069.50	867,466.52	0.08
		Base	94.302695	1,206,602.98	162.100000	2,074,069.50	867,466.52	0.08
337738108	FISERV INC COMMON STOCK USD.01							
	42,412.000	Local	50.376653	2,136,574.60	101.400000	4,300,576.80	2,164,002.20	0.16
		Base	50.376653	2,136,574.60	101.400000	4,300,576.80	2,164,002.20	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
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	40,676.000	43.684593	1,776,914.51	45.860000	1,865,401.36	88,486.85	0.07
		Base		43.684593	1,776,914.51	45.860000	1,865,401.36	88,486.85	0.07
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	5,796.000	214.212202	1,241,573.92	249.060000	1,443,551.76	201,977.84	0.05
		Base		214.212202	1,241,573.92	249.060000	1,443,551.76	201,977.84	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	280,600.000	12.108973	3,397,777.82	16.910000	4,744,946.00	1,347,168.18	0.17
		Base		12.108973	3,397,777.82	16.910000	4,744,946.00	1,347,168.18	0.17
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	9,686.000	90.560300	877,167.07	341.740000	3,310,093.64	2,432,926.57	0.12
		Base		90.560300	877,167.07	341.740000	3,310,093.64	2,432,926.57	0.12
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	25,594.000	28.746005	735,725.26	60.930000	1,559,442.42	823,717.16	0.06
		Base		28.746005	735,725.26	60.930000	1,559,442.42	823,717.16	0.06
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	9,688.000	57.573674	557,773.75	74.280000	719,624.64	161,850.89	0.03
		Base		57.573674	557,773.75	74.280000	719,624.64	161,850.89	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	22,595.000	40.578929	916,880.89	39.450000	891,372.75	-25,508.14	0.03
		Base		40.578929	916,880.89	39.450000	891,372.75	-25,508.14	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	10,431.000	40.374559	421,147.03	36.280000	378,436.68	-42,710.35	0.01
		Base		40.374559	421,147.03	36.280000	378,436.68	-42,710.35	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	20,059.000	25.714342	515,803.98	27.920000	560,047.28	44,243.30	0.02
		Base		25.714342	515,803.98	27.920000	560,047.28	44,243.30	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	104,813.000	23.779054	2,492,354.00	49.740000	5,213,398.62	2,721,044.62	0.19
		Base		23.779054	2,492,354.00	49.740000	5,213,398.62	2,721,044.62	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	14,870.000	Local	62.779971	933,538.17	174.600000	2,596,302.00	1,662,763.83	0.09
		Base	62.779971	933,538.17	174.600000	2,596,302.00	1,662,763.83	0.09
366651107	GARTNER INC COMMON STOCK USD.0005							
	5,870.000	Local	113.683944	667,324.75	297.460000	1,746,090.20	1,078,765.45	0.06
		Base	113.683944	667,324.75	297.460000	1,746,090.20	1,078,765.45	0.06
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,503.000	Local	304.186149	1,369,750.23	297.260000	1,338,561.78	-31,188.45	0.05
		Base	304.186149	1,369,750.23	297.260000	1,338,561.78	-31,188.45	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	16,491.000	Local	72.964897	1,203,264.11	241.180000	3,977,299.38	2,774,035.27	0.14
		Base	72.964897	1,203,264.11	241.180000	3,977,299.38	2,774,035.27	0.14
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
	78,423.000	Local	230.446517	18,072,307.24	91.500000	7,175,704.50	-10,896,602.74	0.26
		Base	230.446517	18,072,307.24	91.500000	7,175,704.50	-10,896,602.74	0.26
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	43,158.000	Local	32.763789	1,414,019.61	67.720000	2,922,659.76	1,508,640.15	0.11
		Base	32.763789	1,414,019.61	67.720000	2,922,659.76	1,508,640.15	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	103,655.000	Local	38.290075	3,968,957.73	43.740000	4,533,869.70	564,911.97	0.16
		Base	38.290075	3,968,957.73	43.740000	4,533,869.70	564,911.97	0.16
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	10,165.000	Local	47.445412	482,282.61	126.020000	1,280,993.30	798,710.69	0.05
		Base	47.445412	482,282.61	126.020000	1,280,993.30	798,710.69	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	89,532.000	Local	26.871534	2,405,862.21	59.450000	5,322,677.40	2,916,815.19	0.19
		Base	26.871534	2,405,862.21	59.450000	5,322,677.40	2,916,815.19	0.19
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	20,373.000	Local	110.016225	2,241,360.55	136.840000	2,787,841.32	546,480.77	0.10
		Base	110.016225	2,241,360.55	136.840000	2,787,841.32	546,480.77	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
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	6,631.000	Local	26.132811	173,286.67	100.600000	667,078.60	493,791.93	0.02
		Base	26.132811	173,286.67	100.600000	667,078.60	493,791.93	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	24,229.000	Local	136.283374	3,302,009.86	330.100000	7,997,992.90	4,695,983.04	0.29
		Base	136.283374	3,302,009.86	330.100000	7,997,992.90	4,695,983.04	0.29
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,089.000	Local	123.154859	380,425.36	515.790000	1,593,275.31	1,212,849.95	0.06
		Base	123.154859	380,425.36	515.790000	1,593,275.31	1,212,849.95	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	17,094.000	Local	79.288708	1,355,361.17	250.620000	4,284,098.28	2,928,737.11	0.16
		Base	79.288708	1,355,361.17	250.620000	4,284,098.28	2,928,737.11	0.16
40434L105	HP INC COMMON STOCK USD.01							
	77,466.000	Local	15.955136	1,235,980.57	36.300000	2,812,015.80	1,576,035.23	0.10
		Base	15.955136	1,235,980.57	36.300000	2,812,015.80	1,576,035.23	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	64,102.000	Local	30.686726	1,967,080.52	37.870000	2,427,542.74	460,462.22	0.09
		Base	30.686726	1,967,080.52	37.870000	2,427,542.74	460,462.22	0.09
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	23,961.000	Local	45.005082	1,078,366.77	71.810000	1,720,639.41	642,272.64	0.06
		Base	45.005082	1,078,366.77	71.810000	1,720,639.41	642,272.64	0.06
418056107	HASBRO INC COMMON STOCK USD.5							
	9,255.000	Local	45.265184	418,929.28	81.920000	758,169.60	339,240.32	0.03
		Base	45.265184	418,929.28	81.920000	758,169.60	339,240.32	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	38,476.000	Local	34.431818	1,324,798.62	34.330000	1,320,881.08	-3,917.54	0.05
		Base	34.431818	1,324,798.62	34.330000	1,320,881.08	-3,917.54	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,210.000	Local	127.835983	666,025.47	197.050000	1,026,630.50	360,605.03	0.04
		Base	127.835983	666,025.47	197.050000	1,026,630.50	360,605.03	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
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	10,377.000	Local	65.416818	678,830.32	216.630000	2,247,969.51	1,569,139.19	0.08
		Base	65.416818	678,830.32	216.630000	2,247,969.51	1,569,139.19	0.08
42809H107	HESS CORP COMMON STOCK USD1.0							
	19,675.000	Local	52.570426	1,034,323.13	107.040000	2,106,012.00	1,071,688.87	0.08
		Base	52.570426	1,034,323.13	107.040000	2,106,012.00	1,071,688.87	0.08
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	92,543.000	Local	11.017660	1,019,607.31	16.710000	1,546,393.53	526,786.22	0.06
		Base	11.017660	1,019,607.31	16.710000	1,546,393.53	526,786.22	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	19,894.000	Local	73.051301	1,453,282.59	151.740000	3,018,715.56	1,565,432.97	0.11
		Base	73.051301	1,453,282.59	151.740000	3,018,715.56	1,565,432.97	0.11
436440101	HOLOGIC INC COMMON STOCK USD.01							
	17,886.000	Local	39.505910	706,602.71	76.820000	1,374,002.52	667,399.81	0.05
		Base	39.505910	706,602.71	76.820000	1,374,002.52	667,399.81	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	74,713.000	Local	61.042262	4,560,650.50	299.330000	22,363,842.29	17,803,191.79	0.81
		Base	61.042262	4,560,650.50	299.330000	22,363,842.29	17,803,191.79	0.81
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	49,069.000	Local	55.870437	2,741,506.48	194.580000	9,547,846.02	6,806,339.54	0.35
		Base	55.870437	2,741,506.48	194.580000	9,547,846.02	6,806,339.54	0.35
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	20,137.000	Local	15.964304	321,473.18	51.540000	1,037,860.98	716,387.80	0.04
		Base	15.964304	321,473.18	51.540000	1,037,860.98	716,387.80	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	50,965.000	Local	18.381908	936,833.93	19.430000	990,249.95	53,416.02	0.04
		Base	18.381908	936,833.93	19.430000	990,249.95	53,416.02	0.04
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	27,154.000	Local	33.444265	908,145.58	35.940000	975,914.76	67,769.18	0.04
		Base	33.444265	908,145.58	35.940000	975,914.76	67,769.18	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
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	9,174.000	80.445751	738,009.32	435.170000	3,992,249.58	3,254,240.26	0.14
		Base		80.445751	738,009.32	435.170000	3,992,249.58	3,254,240.26	0.14
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	5,996.000	87.926704	527,208.52	200.790000	1,203,936.84	676,728.32	0.04
		Base		87.926704	527,208.52	200.790000	1,203,936.84	676,728.32	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	102,867.000	11.654416	1,198,854.81	14.620000	1,503,915.54	305,060.73	0.05
		Base		11.654416	1,198,854.81	14.620000	1,503,915.54	305,060.73	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,859.000	225.232767	643,940.48	199.440000	570,198.96	-73,741.52	0.02
		Base		225.232767	643,940.48	199.440000	570,198.96	-73,741.52	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	2,549.000	230.358976	587,185.03	109.760000	279,778.24	-307,406.79	0.01
		Base		230.358976	587,185.03	109.760000	279,778.24	-307,406.79	0.01
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	5,427.000	161.492276	876,418.58	191.730000	1,040,518.71	164,100.13	0.04
		Base		161.492276	876,418.58	191.730000	1,040,518.71	164,100.13	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	6,052.000	144.527619	874,681.15	547.060000	3,310,807.12	2,436,125.97	0.12
		Base		144.527619	874,681.15	547.060000	3,310,807.12	2,436,125.97	0.12
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	20,387.000	57.563411	1,173,545.25	209.400000	4,269,037.80	3,095,492.55	0.15
		Base		57.563411	1,173,545.25	209.400000	4,269,037.80	3,095,492.55	0.15
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	11,156.000	209.639958	2,338,743.37	349.400000	3,897,906.40	1,559,163.03	0.14
		Base		209.639958	2,338,743.37	349.400000	3,897,906.40	1,559,163.03	0.14
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	13,420.000	124.547092	1,671,421.97	79.420000	1,065,816.40	-605,605.57	0.04
		Base		124.547092	1,671,421.97	79.420000	1,065,816.40	-605,605.57	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
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	29,092.000	Local	22.271132	647,911.77	50.350000	1,464,782.20	816,870.43	0.05
		Base	22.271132	647,911.77	50.350000	1,464,782.20	816,870.43	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	290,488.000	Local	30.943685	8,988,769.07	49.560000	14,396,585.28	5,407,816.21	0.52
		Base	30.943685	8,988,769.07	49.560000	14,396,585.28	5,407,816.21	0.52
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	40,199.000	Local	37.615720	1,512,114.33	132.120000	5,311,091.88	3,798,977.55	0.19
		Base	37.615720	1,512,114.33	132.120000	5,311,091.88	3,798,977.55	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	64,009.000	Local	114.877890	7,353,218.85	130.020000	8,322,450.18	969,231.33	0.30
		Base	114.877890	7,353,218.85	130.020000	8,322,450.18	969,231.33	0.30
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	18,167.000	Local	107.504053	1,953,026.13	131.330000	2,385,872.11	432,845.98	0.09
		Base	107.504053	1,953,026.13	131.330000	2,385,872.11	432,845.98	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	27,641.000	Local	33.409364	923,468.22	46.150000	1,275,632.15	352,163.93	0.05
		Base	33.409364	923,468.22	46.150000	1,275,632.15	352,163.93	0.05
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	28,104.000	Local	18.609179	522,992.38	35.450000	996,286.80	473,294.42	0.04
		Base	18.609179	522,992.38	35.450000	996,286.80	473,294.42	0.04
461202103	INTUIT INC COMMON STOCK USD.01							
	20,211.000	Local	115.661497	2,337,634.52	480.840000	9,718,257.24	7,380,622.72	0.35
		Base	115.661497	2,337,634.52	480.840000	9,718,257.24	7,380,622.72	0.35
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	25,520.000	Local	67.637399	1,726,106.42	301.680000	7,698,873.60	5,972,767.18	0.28
		Base	67.637399	1,726,106.42	301.680000	7,698,873.60	5,972,767.18	0.28
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	13,636.000	Local	112.801205	1,538,157.23	231.210000	3,152,779.56	1,614,622.33	0.11
		Base	112.801205	1,538,157.23	231.210000	3,152,779.56	1,614,622.33	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
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	20,667.000	31.327961	647,454.98	55.410000	1,145,158.47	497,703.49	0.04
		Base		31.327961	647,454.98	55.410000	1,145,158.47	497,703.49	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	210,933.000	48.430516	10,215,593.95	136.320000	28,754,386.56	18,538,792.61	1.04
		Base		48.430516	10,215,593.95	136.320000	28,754,386.56	18,538,792.61	1.04
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	9,245.000	79.580941	735,725.80	137.810000	1,274,053.45	538,327.65	0.05
		Base		79.580941	735,725.80	137.810000	1,274,053.45	538,327.65	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	187,903.000	70.262257	13,202,488.81	177.230000	33,302,048.69	20,099,559.88	1.21
		Base		70.262257	13,202,488.81	177.230000	33,302,048.69	20,099,559.88	1.21
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	23,210.000	20.921482	485,587.60	37.160000	862,483.60	376,896.00	0.03
		Base		20.921482	485,587.60	37.160000	862,483.60	376,896.00	0.03
482480100	KLA CORP COMMON STOCK USD.001								
		Local	10,783.000	62.889664	678,139.25	366.060000	3,947,224.98	3,269,085.73	0.14
		Base		62.889664	678,139.25	366.060000	3,947,224.98	3,269,085.73	0.14
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	18,261.000	47.603880	869,294.46	64.490000	1,177,651.89	308,357.43	0.04
		Base		47.603880	869,294.46	64.490000	1,177,651.89	308,357.43	0.04
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	66,455.000	13.725965	912,158.99	22.380000	1,487,262.90	575,103.91	0.05
		Base		13.725965	912,158.99	22.380000	1,487,262.90	575,103.91	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	13,096.000	63.492581	831,498.84	157.970000	2,068,775.12	1,237,276.28	0.08
		Base		63.492581	831,498.84	157.970000	2,068,775.12	1,237,276.28	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	24,033.000	68.654731	1,649,979.14	123.160000	2,959,904.28	1,309,925.14	0.11
		Base		68.654731	1,649,979.14	123.160000	2,959,904.28	1,309,925.14	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49446R109	KIMCO REALTY CORP REIT USD.01							
	43,998.000	Local	22.619413	995,208.93	24.700000	1,086,750.60	91,541.67	0.04
		Base	22.619413	995,208.93	24.700000	1,086,750.60	91,541.67	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	139,181.000	Local	33.085347	4,604,851.62	18.910000	2,631,912.71	-1,972,938.91	0.10
		Base	33.085347	4,604,851.62	18.910000	2,631,912.71	-1,972,938.91	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	50,673.000	Local	32.449912	1,644,334.41	39.390000	1,996,009.47	351,675.06	0.07
		Base	32.449912	1,644,334.41	39.390000	1,996,009.47	351,675.06	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
	47,871.000	Local	15.801547	756,435.85	57.370000	2,746,359.27	1,989,923.42	0.10
		Base	15.801547	756,435.85	57.370000	2,746,359.27	1,989,923.42	0.10
501889208	LKQ CORP COMMON STOCK USD.01							
	19,141.000	Local	31.718893	607,131.33	45.410000	869,192.81	262,061.48	0.03
		Base	31.718893	607,131.33	45.410000	869,192.81	262,061.48	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	14,041.000	Local	73.286272	1,029,012.55	248.470000	3,488,767.27	2,459,754.72	0.13
		Base	73.286272	1,029,012.55	248.470000	3,488,767.27	2,459,754.72	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	6,661.000	Local	84.880968	565,392.13	263.660000	1,756,239.26	1,190,847.13	0.06
		Base	84.880968	565,392.13	263.660000	1,756,239.26	1,190,847.13	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	9,981.000	Local	67.257781	671,299.91	537.610000	5,365,885.41	4,694,585.50	0.19
		Base	67.257781	671,299.91	537.610000	5,365,885.41	4,694,585.50	0.19
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	10,389.000	Local	75.674236	786,179.64	59.910000	622,404.99	-163,774.65	0.02
		Base	75.674236	786,179.64	59.910000	622,404.99	-163,774.65	0.02
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	24,539.000	Local	54.382996	1,334,504.34	38.870000	953,830.93	-380,673.41	0.03
		Base	54.382996	1,334,504.34	38.870000	953,830.93	-380,673.41	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
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	16,580.000	Local	64.181001	1,064,120.99	272.320000	4,515,065.60	3,450,944.61	0.16
		Base	64.181001	1,064,120.99	272.320000	4,515,065.60	3,450,944.61	0.16
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,017.000	Local	85.704182	858,498.79	108.020000	1,082,036.34	223,537.55	0.04
		Base	85.704182	858,498.79	108.020000	1,082,036.34	223,537.55	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	18,701.000	Local	53.655653	1,003,414.36	81.170000	1,517,960.17	514,545.81	0.06
		Base	53.655653	1,003,414.36	81.170000	1,517,960.17	514,545.81	0.06
532457108	ELI LILLY + CO COMMON STOCK							
	56,670.000	Local	69.758493	3,953,213.81	286.370000	16,228,587.90	12,275,374.09	0.59
		Base	69.758493	3,953,213.81	286.370000	16,228,587.90	12,275,374.09	0.59
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	11,918.000	Local	40.184221	478,915.55	65.360000	778,960.48	300,044.93	0.03
		Base	40.184221	478,915.55	65.360000	778,960.48	300,044.93	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	9,642.000	Local	72.394150	698,024.39	117.640000	1,134,284.88	436,260.49	0.04
		Base	72.394150	698,024.39	117.640000	1,134,284.88	436,260.49	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	17,341.000	Local	103.352521	1,792,236.06	441.400000	7,654,317.40	5,862,081.34	0.28
		Base	103.352521	1,792,236.06	441.400000	7,654,317.40	5,862,081.34	0.28
540424108	LOEWS CORP COMMON STOCK USD.01							
	14,029.000	Local	31.016085	435,124.65	64.820000	909,359.78	474,235.13	0.03
		Base	31.016085	435,124.65	64.820000	909,359.78	474,235.13	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	48,205.000	Local	32.979857	1,589,794.03	202.190000	9,746,568.95	8,156,774.92	0.35
		Base	32.979857	1,589,794.03	202.190000	9,746,568.95	8,156,774.92	0.35
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	65,773.000	Local	38.347582	2,522,235.53	11.270000	741,261.71	-1,780,973.82	0.03
		Base	38.347582	2,522,235.53	11.270000	741,261.71	-1,780,973.82	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
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	9,185.000	Local	103.227966	948,148.87	169.500000	1,556,857.50	608,708.63	0.06
		Base	103.227966	948,148.87	169.500000	1,556,857.50	608,708.63	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	26,949.000	Local	32.302255	870,513.47	41.940000	1,130,241.06	259,727.59	0.04
		Base	32.302255	870,513.47	41.940000	1,130,241.06	259,727.59	0.04
55354G100	MSCI INC COMMON STOCK USD.01							
	5,815.000	Local	171.905653	999,631.37	502.880000	2,924,247.20	1,924,615.83	0.11
		Base	171.905653	999,631.37	502.880000	2,924,247.20	1,924,615.83	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	55,568.000	Local	16.990964	944,153.91	25.110000	1,395,312.48	451,158.57	0.05
		Base	16.990964	944,153.91	25.110000	1,395,312.48	451,158.57	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	61,935.000	Local	33.160765	2,053,811.97	85.500000	5,295,442.50	3,241,630.53	0.19
		Base	33.160765	2,053,811.97	85.500000	5,295,442.50	3,241,630.53	0.19
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,714.000	Local	330.374937	896,637.58	340.200000	923,302.80	26,665.22	0.03
		Base	330.374937	896,637.58	340.200000	923,302.80	26,665.22	0.03
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	36,037.000	Local	46.233128	1,666,103.25	170.420000	6,141,425.54	4,475,322.29	0.22
		Base	46.233128	1,666,103.25	170.420000	6,141,425.54	4,475,322.29	0.22
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	19,526.000	Local	47.287922	923,343.97	175.750000	3,431,694.50	2,508,350.53	0.12
		Base	47.287922	923,343.97	175.750000	3,431,694.50	2,508,350.53	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,453.000	Local	147.861029	658,425.16	384.890000	1,713,915.17	1,055,490.01	0.06
		Base	147.861029	658,425.16	384.890000	1,713,915.17	1,055,490.01	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
	17,166.000	Local	21.650894	371,659.24	51.000000	875,466.00	503,806.76	0.03
		Base	21.650894	371,659.24	51.000000	875,466.00	503,806.76	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
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	61,750.000	58.212718	3,594,635.31	357.380000	22,068,215.00	18,473,579.69	0.80
		Base		58.212718	3,594,635.31	357.380000	22,068,215.00	18,473,579.69	0.80
57667L107	MATCH GROUP INC COMMON STOCK USD.001								
		Local	20,205.000	150.154703	3,033,875.77	108.740000	2,197,091.70	-836,784.07	0.08
		Base		150.154703	3,033,875.77	108.740000	2,197,091.70	-836,784.07	0.08
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	17,816.000	28.247699	503,261.00	99.800000	1,778,036.80	1,274,775.80	0.06
		Base		28.247699	503,261.00	99.800000	1,778,036.80	1,274,775.80	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	53,335.000	64.408861	3,435,246.62	247.280000	13,188,678.80	9,753,432.18	0.48
		Base		64.408861	3,435,246.62	247.280000	13,188,678.80	9,753,432.18	0.48
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	10,718.000	69.566744	745,616.36	306.130000	3,281,101.34	2,535,484.98	0.12
		Base		69.566744	745,616.36	306.130000	3,281,101.34	2,535,484.98	0.12
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	180,290.000	47.930212	8,641,337.92	82.050000	14,792,794.50	6,151,456.58	0.54
		Base		47.930212	8,641,337.92	82.050000	14,792,794.50	6,151,456.58	0.54
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	50,203.000	36.632864	1,839,079.68	70.280000	3,528,266.84	1,689,187.16	0.13
		Base		36.632864	1,839,079.68	70.280000	3,528,266.84	1,689,187.16	0.13
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,641.000	444.724016	729,792.11	1,373.190000	2,253,404.79	1,523,612.68	0.08
		Base		444.724016	729,792.11	1,373.190000	2,253,404.79	1,523,612.68	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	535,885.000	51.841821	27,781,254.31	308.310000	165,218,704.35	137,437,450.04	6.00
		Base		51.841821	27,781,254.31	308.310000	165,218,704.35	137,437,450.04	6.00
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	39,663.000	28.322167	1,123,342.09	75.140000	2,980,277.82	1,856,935.73	0.11
		Base		28.322167	1,123,342.09	75.140000	2,980,277.82	1,856,935.73	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
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	79,882.000	24.041039	1,920,446.31	77.890000	6,222,008.98	4,301,562.67	0.23
		Base		24.041039	1,920,446.31	77.890000	6,222,008.98	4,301,562.67	0.23
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	8,227.000	95.058630	782,047.35	209.450000	1,723,145.15	941,097.80	0.06
		Base		95.058630	782,047.35	209.450000	1,723,145.15	941,097.80	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	25,177.000	308.801611	7,774,698.17	172.260000	4,336,990.02	-3,437,708.15	0.16
		Base		308.801611	7,774,698.17	172.260000	4,336,990.02	-3,437,708.15	0.16
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	3,916.000	85.534903	334,954.68	124.200000	486,367.20	151,412.52	0.02
		Base		85.534903	334,954.68	124.200000	486,367.20	151,412.52	0.02
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	4,168.000	314.446507	1,310,613.04	333.590000	1,390,403.12	79,790.08	0.05
		Base		314.446507	1,310,613.04	333.590000	1,390,403.12	79,790.08	0.05
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	13,447.000	51.781240	696,302.34	53.380000	717,800.86	21,498.52	0.03
		Base		51.781240	696,302.34	53.380000	717,800.86	21,498.52	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	99,332.000	20.673512	2,053,541.32	62.780000	6,236,062.96	4,182,521.64	0.23
		Base		20.673512	2,053,541.32	62.780000	6,236,062.96	4,182,521.64	0.23
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	3,093.000	366.525273	1,133,662.67	485.680000	1,502,208.24	368,545.57	0.05
		Base		366.525273	1,133,662.67	485.680000	1,502,208.24	368,545.57	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	26,815.000	32.493070	871,301.68	79.900000	2,142,518.50	1,271,216.82	0.08
		Base		32.493070	871,301.68	79.900000	2,142,518.50	1,271,216.82	0.08
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	11,544.000	60.421731	697,508.46	337.410000	3,895,061.04	3,197,552.58	0.14
		Base		60.421731	697,508.46	337.410000	3,895,061.04	3,197,552.58	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	101,426.000	Local	38.587866	3,913,812.93	87.400000	8,864,632.40	4,950,819.47	0.32
		Base	38.587866	3,913,812.93	87.400000	8,864,632.40	4,950,819.47	0.32
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,438.000	Local	45.973381	1,215,444.25	66.500000	1,758,127.00	542,682.75	0.06
		Base	45.973381	1,215,444.25	66.500000	1,758,127.00	542,682.75	0.06
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,055.000	Local	85.924033	1,035,814.22	242.200000	2,919,721.00	1,883,906.78	0.11
		Base	85.924033	1,035,814.22	242.200000	2,919,721.00	1,883,906.78	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	17,475.000	Local	25.146524	439,435.51	38.360000	670,341.00	230,905.49	0.02
		Base	25.146524	439,435.51	38.360000	670,341.00	230,905.49	0.02
62944T105	NVR INC COMMON STOCK USD.01							
	234.000	Local	3,640.371368	851,846.90	4,467.270000	1,045,341.18	193,494.28	0.04
		Base	3,640.371368	851,846.90	4,467.270000	1,045,341.18	193,494.28	0.04
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,355.000	Local	43.662092	364,796.78	178.200000	1,488,861.00	1,124,064.22	0.05
		Base	43.662092	364,796.78	178.200000	1,488,861.00	1,124,064.22	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	15,904.000	Local	37.398791	594,790.37	83.000000	1,320,032.00	725,241.63	0.05
		Base	37.398791	594,790.37	83.000000	1,320,032.00	725,241.63	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	31,671.000	Local	80.660566	2,554,600.77	374.590000	11,863,639.89	9,309,039.12	0.43
		Base	80.660566	2,554,600.77	374.590000	11,863,639.89	9,309,039.12	0.43
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	27,023.000	Local	32.645054	882,167.30	21.410000	578,562.43	-303,604.87	0.02
		Base	32.645054	882,167.30	21.410000	578,562.43	-303,604.87	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	56,917.000	Local	38.134813	2,170,519.14	79.450000	4,522,055.65	2,351,536.51	0.16
		Base	38.134813	2,170,519.14	79.450000	4,522,055.65	2,351,536.51	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
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	27,966.000	Local	12.417094	347,256.46	22.150000	619,446.90	272,190.44	0.02
		Base	12.417094	347,256.46	22.150000	619,446.90	272,190.44	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	8,663.000	Local	13.157226	113,981.05	22.520000	195,090.76	81,109.71	0.01
		Base	13.157226	113,981.05	22.520000	195,090.76	81,109.71	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	140,048.000	Local	20.828489	2,916,988.28	84.710000	11,863,466.08	8,946,477.80	0.43
		Base	20.828489	2,916,988.28	84.710000	11,863,466.08	8,946,477.80	0.43
654106103	NIKE INC CL B COMMON STOCK							
	91,204.000	Local	26.537272	2,420,305.35	134.560000	12,272,410.24	9,852,104.89	0.45
		Base	26.537272	2,420,305.35	134.560000	12,272,410.24	9,852,104.89	0.45
65473P105	NISOURCE INC COMMON STOCK USD.01							
	28,029.000	Local	13.297315	372,710.43	31.800000	891,322.20	518,611.77	0.03
		Base	13.297315	372,710.43	31.800000	891,322.20	518,611.77	0.03
655663102	NORDSON CORP COMMON STOCK							
	3,860.000	Local	233.706741	902,108.02	227.080000	876,528.80	-25,579.22	0.03
		Base	233.706741	902,108.02	227.080000	876,528.80	-25,579.22	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	17,156.000	Local	56.804102	974,531.18	285.220000	4,893,234.32	3,918,703.14	0.18
		Base	56.804102	974,531.18	285.220000	4,893,234.32	3,918,703.14	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
	14,822.000	Local	63.340637	938,834.92	116.450000	1,726,021.90	787,186.98	0.06
		Base	63.340637	938,834.92	116.450000	1,726,021.90	787,186.98	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	10,499.000	Local	78.813908	827,467.22	447.220000	4,695,362.78	3,867,895.56	0.17
		Base	78.813908	827,467.22	447.220000	4,695,362.78	3,867,895.56	0.17
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	41,523.000	Local	27.448631	1,139,749.52	26.520000	1,101,189.96	-38,559.56	0.04
		Base	27.448631	1,139,749.52	26.520000	1,101,189.96	-38,559.56	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
670346105	NUCOR CORP COMMON STOCK USD.4							
	19,461.000	Local	37.706877	733,813.53	148.650000	2,892,877.65	2,159,064.12	0.11
		Base	37.706877	733,813.53	148.650000	2,892,877.65	2,159,064.12	0.11
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	178,439.000	Local	21.793929	3,888,886.81	272.860000	48,688,865.54	44,799,978.73	1.77
		Base	21.793929	3,888,886.81	272.860000	48,688,865.54	44,799,978.73	1.77
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	4,809.000	Local	88.694178	426,530.30	684.960000	3,293,972.64	2,867,442.34	0.12
		Base	88.694178	426,530.30	684.960000	3,293,972.64	2,867,442.34	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	63,330.000	Local	42.866486	2,714,734.55	56.740000	3,593,344.20	878,609.65	0.13
		Base	42.866486	2,714,734.55	56.740000	3,593,344.20	878,609.65	0.13
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	35.230000	323,270.48	277,849.28	0.01
		Base	4.950000	45,421.20	35.230000	323,270.48	277,849.28	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	6,649.000	Local	128.367550	853,515.84	298.680000	1,985,923.32	1,132,407.48	0.07
		Base	128.367550	853,515.84	298.680000	1,985,923.32	1,132,407.48	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	14,953.000	Local	45.315860	677,608.05	84.880000	1,269,210.64	591,602.59	0.05
		Base	45.315860	677,608.05	84.880000	1,269,210.64	591,602.59	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
	31,829.000	Local	39.518930	1,257,848.02	70.630000	2,248,082.27	990,234.25	0.08
		Base	39.518930	1,257,848.02	70.630000	2,248,082.27	990,234.25	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01							
	112,728.000	Local	24.705427	2,784,993.35	82.730000	9,325,987.44	6,540,994.09	0.34
		Base	24.705427	2,784,993.35	82.730000	9,325,987.44	6,540,994.09	0.34
68622V106	ORGANON + CO COMMON STOCK USD.01							
	18,097.000	Local	22.318188	403,892.24	34.930000	632,128.21	228,235.97	0.02
		Base	22.318188	403,892.24	34.930000	632,128.21	228,235.97	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
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	30,318.000	Local	37.741001	1,144,231.67	76.950000	2,332,970.10	1,188,738.43	0.08
		Base	37.741001	1,144,231.67	76.950000	2,332,970.10	1,188,738.43	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	30,050.000	Local	86.336451	2,594,410.36	184.450000	5,542,722.50	2,948,312.14	0.20
		Base	86.336451	2,594,410.36	184.450000	5,542,722.50	2,948,312.14	0.20
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
	16,945.000	Local	44.806625	759,248.26	131.070000	2,220,981.15	1,461,732.89	0.08
		Base	44.806625	759,248.26	131.070000	2,220,981.15	1,461,732.89	0.08
69351T106	PPL CORP COMMON STOCK USD.01							
	53,583.000	Local	26.768611	1,434,342.49	28.560000	1,530,330.48	95,987.99	0.06
		Base	26.768611	1,434,342.49	28.560000	1,530,330.48	95,987.99	0.06
693656100	PVH CORP COMMON STOCK USD1.0							
	5,007.000	Local	115.273815	577,175.99	76.610000	383,586.27	-193,589.72	0.01
		Base	115.273815	577,175.99	76.610000	383,586.27	-193,589.72	0.01
69370C100	PTC INC COMMON STOCK USD.01							
	7,531.000	Local	130.504902	982,832.42	107.720000	811,239.32	-171,593.10	0.03
		Base	130.504902	982,832.42	107.720000	811,239.32	-171,593.10	0.03
693718108	PACCAR INC COMMON STOCK USD1.0							
	24,780.000	Local	35.240684	873,264.15	88.070000	2,182,374.60	1,309,110.45	0.08
		Base	35.240684	873,264.15	88.070000	2,182,374.60	1,309,110.45	0.08
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	6,780.000	Local	110.373740	748,333.96	156.110000	1,058,425.80	310,091.84	0.04
		Base	110.373740	748,333.96	156.110000	1,058,425.80	310,091.84	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,192.000	Local	71.512131	657,339.51	283.760000	2,608,321.92	1,950,982.41	0.09
		Base	71.512131	657,339.51	283.760000	2,608,321.92	1,950,982.41	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01							
	22,906.000	Local	39.190519	897,698.02	136.470000	3,125,981.82	2,228,283.80	0.11
		Base	39.190519	897,698.02	136.470000	3,125,981.82	2,228,283.80	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
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	3,436.000	316.795690	1,088,509.99	346.380000	1,190,161.68	101,651.69	0.04
		Base		316.795690	1,088,509.99	346.380000	1,190,161.68	101,651.69	0.04
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	83,354.000	36.646430	3,054,626.53	115.650000	9,639,890.10	6,585,263.57	0.35
		Base		36.646430	3,054,626.53	115.650000	9,639,890.10	6,585,263.57	0.35
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	11,857.000	97.354682	1,154,334.46	42.420000	502,973.94	-651,360.52	0.02
		Base		97.354682	1,154,334.46	42.420000	502,973.94	-651,360.52	0.02
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	30,550.000	16.388826	500,678.64	19.990000	610,694.50	110,015.86	0.02
		Base		16.388826	500,678.64	19.990000	610,694.50	110,015.86	0.02
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	98,692.000	62.796592	6,197,521.23	167.380000	16,519,066.96	10,321,545.73	0.60
		Base		62.796592	6,197,521.23	167.380000	16,519,066.96	10,321,545.73	0.60
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	9,008.000	57.016391	513,603.65	174.460000	1,571,535.68	1,057,932.03	0.06
		Base		57.016391	513,603.65	174.460000	1,571,535.68	1,057,932.03	0.06
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	400,621.000	28.087942	11,252,619.22	51.770000	20,740,149.17	9,487,529.95	0.75
		Base		28.087942	11,252,619.22	51.770000	20,740,149.17	9,487,529.95	0.75
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	110,887.000	45.304260	5,023,653.44	93.940000	10,416,724.78	5,393,071.34	0.38
		Base		45.304260	5,023,653.44	93.940000	10,416,724.78	5,393,071.34	0.38
718546104	PHILLIPS 66 COMMON STOCK								
		Local	33,393.000	41.171893	1,374,853.01	86.390000	2,884,821.27	1,509,968.26	0.10
		Base		41.171893	1,374,853.01	86.390000	2,884,821.27	1,509,968.26	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	8,053.000	48.019660	386,702.32	78.100000	628,939.30	242,236.98	0.02
		Base		48.019660	386,702.32	78.100000	628,939.30	242,236.98	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	16,205.000	Local	110.787873	1,795,317.49	250.030000	4,051,736.15	2,256,418.66	0.15
		Base	110.787873	1,795,317.49	250.030000	4,051,736.15	2,256,418.66	0.15
73278L105	POOL CORP COMMON STOCK USD.001							
	2,861.000	Local	344.567648	985,808.04	422.850000	1,209,773.85	223,965.81	0.04
		Base	344.567648	985,808.04	422.850000	1,209,773.85	223,965.81	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	16,350.000	Local	51.669146	844,790.53	151.190000	2,471,956.50	1,627,165.97	0.09
		Base	51.669146	844,790.53	151.190000	2,471,956.50	1,627,165.97	0.09
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	17,382.000	Local	34.122147	593,111.16	73.410000	1,276,012.62	682,901.46	0.05
		Base	34.122147	593,111.16	73.410000	1,276,012.62	682,901.46	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	171,505.000	Local	62.521982	10,722,832.52	152.800000	26,205,964.00	15,483,131.48	0.95
		Base	62.521982	10,722,832.52	152.800000	26,205,964.00	15,483,131.48	0.95
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	41,759.000	Local	25.795794	1,077,206.58	113.990000	4,760,108.41	3,682,901.83	0.17
		Base	25.795794	1,077,206.58	113.990000	4,760,108.41	3,682,901.83	0.17
74340W103	PROLOGIS INC REIT USD.01							
	52,790.000	Local	57.907354	3,056,929.23	161.480000	8,524,529.20	5,467,599.97	0.31
		Base	57.907354	3,056,929.23	161.480000	8,524,529.20	5,467,599.97	0.31
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	26,980.000	Local	52.227557	1,409,099.49	118.170000	3,188,226.60	1,779,127.11	0.12
		Base	52.227557	1,409,099.49	118.170000	3,188,226.60	1,779,127.11	0.12
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	36,092.000	Local	32.626938	1,177,571.46	70.000000	2,526,440.00	1,348,868.54	0.09
		Base	32.626938	1,177,571.46	70.000000	2,526,440.00	1,348,868.54	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
	10,889.000	Local	120.105352	1,307,827.18	390.280000	4,249,758.92	2,941,931.74	0.15
		Base	120.105352	1,307,827.18	390.280000	4,249,758.92	2,941,931.74	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	17,790.000	Local	21.057883	374,619.74	41.900000	745,401.00	370,781.26	0.03
		Base	21.057883	374,619.74	41.900000	745,401.00	370,781.26	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
	7,758.000	Local	82.854887	642,788.21	124.100000	962,767.80	319,979.59	0.03
		Base	82.854887	642,788.21	124.100000	962,767.80	319,979.59	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	80,397.000	Local	52.456320	4,217,330.79	152.820000	12,286,269.54	8,068,938.75	0.45
		Base	52.456320	4,217,330.79	152.820000	12,286,269.54	8,068,938.75	0.45
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,171.000	Local	29.688099	301,957.65	131.610000	1,338,605.31	1,036,647.66	0.05
		Base	29.688099	301,957.65	131.610000	1,338,605.31	1,036,647.66	0.05
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	8,514.000	Local	53.318445	453,953.24	136.860000	1,165,226.04	711,272.80	0.04
		Base	53.318445	453,953.24	136.860000	1,165,226.04	711,272.80	0.04
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,312.000	Local	96.394668	319,259.14	113.440000	375,713.28	56,454.14	0.01
		Base	96.394668	319,259.14	113.440000	375,713.28	56,454.14	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	13,328.000	Local	53.916716	718,601.99	109.910000	1,464,880.48	746,278.49	0.05
		Base	53.916716	718,601.99	109.910000	1,464,880.48	746,278.49	0.05
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	106,773.000	Local	35.061885	3,743,662.64	99.070000	10,578,001.11	6,834,338.47	0.38
		Base	35.061885	3,743,662.64	99.070000	10,578,001.11	6,834,338.47	0.38
756109104	REALTY INCOME CORP REIT USD1.0							
	40,382.000	Local	60.855375	2,457,461.75	69.300000	2,798,472.60	341,010.85	0.10
		Base	60.855375	2,457,461.75	69.300000	2,798,472.60	341,010.85	0.10
758849103	REGENCY CENTERS CORP REIT USD.01							
	10,998.000	Local	66.586162	732,314.61	71.340000	784,597.32	52,282.71	0.03
		Base	66.586162	732,314.61	71.340000	784,597.32	52,282.71	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
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,612.000	361.612404	2,752,593.62	698.420000	5,316,373.04	2,563,779.42	0.19
		Base		361.612404	2,752,593.62	698.420000	5,316,373.04	2,563,779.42	0.19
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	67,398.000	13.046036	879,276.74	22.260000	1,500,279.48	621,002.74	0.05
		Base		13.046036	879,276.74	22.260000	1,500,279.48	621,002.74	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	14,938.000	30.299098	452,607.93	132.500000	1,979,285.00	1,526,677.07	0.07
		Base		30.299098	452,607.93	132.500000	1,979,285.00	1,526,677.07	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		Local	10,432.000	90.549201	944,609.27	242.510000	2,529,864.32	1,585,255.05	0.09
		Base		90.549201	944,609.27	242.510000	2,529,864.32	1,585,255.05	0.09
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	7,834.000	32.659810	255,856.95	114.180000	894,486.12	638,629.17	0.03
		Base		32.659810	255,856.95	114.180000	894,486.12	638,629.17	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	8,289.000	61.000600	505,633.97	280.030000	2,321,168.67	1,815,534.70	0.08
		Base		61.000600	505,633.97	280.030000	2,321,168.67	1,815,534.70	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	16,155.000	27.205685	439,507.84	35.050000	566,232.75	126,724.91	0.02
		Base		27.205685	439,507.84	35.050000	566,232.75	126,724.91	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,529.000	111.792121	841,682.88	472.230000	3,555,419.67	2,713,736.79	0.13
		Base		111.792121	841,682.88	472.230000	3,555,419.67	2,713,736.79	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	25,280.000	22.090984	558,460.07	90.460000	2,286,828.80	1,728,368.73	0.08
		Base		22.090984	558,460.07	90.460000	2,286,828.80	1,728,368.73	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	25,281.000	113.103605	2,859,372.23	410.180000	10,369,760.58	7,510,388.35	0.38
		Base		113.103605	2,859,372.23	410.180000	10,369,760.58	7,510,388.35	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	7,764.000	164.025989	1,273,497.78	344.100000	2,671,592.40	1,398,094.62	0.10
		Base		164.025989	1,273,497.78	344.100000	2,671,592.40	1,398,094.62	0.10
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	2,949.000	419.268376	1,236,422.44	451.640000	1,331,886.36	95,463.92	0.05
		Base		419.268376	1,236,422.44	451.640000	1,331,886.36	95,463.92	0.05
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,190.000	304.503017	1,275,867.64	559.450000	2,344,095.50	1,068,227.86	0.09
		Base		304.503017	1,275,867.64	559.450000	2,344,095.50	1,068,227.86	0.09
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	70,267.000	88.600954	6,225,723.26	212.320000	14,919,089.44	8,693,366.18	0.54
		Base		88.600954	6,225,723.26	212.320000	14,919,089.44	8,693,366.18	0.54
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	9,898.000	55.105829	545,437.50	87.190000	863,006.62	317,569.12	0.03
		Base		55.105829	545,437.50	87.190000	863,006.62	317,569.12	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	100,114.000	78.712371	7,880,210.31	41.310000	4,135,709.34	-3,744,500.97	0.15
		Base		78.712371	7,880,210.31	41.310000	4,135,709.34	-3,744,500.97	0.15
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	107,305.000	28.767104	3,086,854.06	84.310000	9,046,884.55	5,960,030.49	0.33
		Base		28.767104	3,086,854.06	84.310000	9,046,884.55	5,960,030.49	0.33
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	10,575.000	25.250411	267,023.10	66.960000	708,102.00	441,078.90	0.03
		Base		25.250411	267,023.10	66.960000	708,102.00	441,078.90	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	22,793.000	75.956862	1,731,284.75	168.120000	3,831,959.16	2,100,674.41	0.14
		Base		75.956862	1,731,284.75	168.120000	3,831,959.16	2,100,674.41	0.14
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	14,267.000	318.107958	4,538,446.24	556.890000	7,945,149.63	3,406,703.39	0.29
		Base		318.107958	4,538,446.24	556.890000	7,945,149.63	3,406,703.39	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
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	17,217.000	43.739042	753,055.08	249.620000	4,297,707.54	3,544,652.46	0.16
		Base		43.739042	753,055.08	249.620000	4,297,707.54	3,544,652.46	0.16
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	4,475.000	319.979879	1,431,909.96	293.490000	1,313,367.75	-118,542.21	0.05
		Base		319.979879	1,431,909.96	293.490000	1,313,367.75	-118,542.21	0.05
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	23,455.000	87.281269	2,047,182.17	131.560000	3,085,739.80	1,038,557.63	0.11
		Base		87.281269	2,047,182.17	131.560000	3,085,739.80	1,038,557.63	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	11,734.000	94.293530	1,106,440.28	133.280000	1,563,907.52	457,467.24	0.06
		Base		94.293530	1,106,440.28	133.280000	1,563,907.52	457,467.24	0.06
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	9,402.000	53.794517	505,776.05	63.890000	600,693.78	94,917.73	0.02
		Base		53.794517	505,776.05	63.890000	600,693.78	94,917.73	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	7,734.000	68.847572	532,467.12	135.410000	1,047,260.94	514,793.82	0.04
		Base		68.847572	532,467.12	135.410000	1,047,260.94	514,793.82	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,823.000	57.823628	221,059.73	205.480000	785,550.04	564,490.31	0.03
		Base		57.823628	221,059.73	205.480000	785,550.04	564,490.31	0.03
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	3,749.000	282.852195	1,060,412.88	322.370000	1,208,565.13	148,152.25	0.04
		Base		282.852195	1,060,412.88	322.370000	1,208,565.13	148,152.25	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	75,644.000	37.554347	2,840,760.99	72.510000	5,484,946.44	2,644,185.45	0.20
		Base		37.554347	2,840,760.99	72.510000	5,484,946.44	2,644,185.45	0.20
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	42,256.000	19.728709	833,656.34	45.800000	1,935,324.80	1,101,668.46	0.07
		Base		19.728709	833,656.34	45.800000	1,935,324.80	1,101,668.46	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
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
	1.000	Local	50.000000	50.00	88.720000	88.72	38.72	0.00
		Base	50.000000	50.00	88.720000	88.72	38.72	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
	11,637.000	Local	69.000096	802,954.12	139.790000	1,626,736.23	823,782.11	0.06
		Base	69.000096	802,954.12	139.790000	1,626,736.23	823,782.11	0.06
855244109	STARBUCKS CORP COMMON STOCK USD.001							
	82,301.000	Local	21.709576	1,786,719.81	90.970000	7,486,921.97	5,700,202.16	0.27
		Base	21.709576	1,786,719.81	90.970000	7,486,921.97	5,700,202.16	0.27
857477103	STATE STREET CORP COMMON STOCK USD1.0							
	26,108.000	Local	56.452720	1,473,867.62	87.120000	2,274,528.96	800,661.34	0.08
		Base	56.452720	1,473,867.62	87.120000	2,274,528.96	800,661.34	0.08
863667101	STRYKER CORP COMMON STOCK USD.1							
	23,964.000	Local	81.012177	1,941,375.81	267.350000	6,406,775.40	4,465,399.59	0.23
		Base	81.012177	1,941,375.81	267.350000	6,406,775.40	4,465,399.59	0.23
871607107	SYNOPSYS INC COMMON STOCK USD.01							
	10,945.000	Local	84.625056	926,221.24	333.270000	3,647,640.15	2,721,418.91	0.13
		Base	84.625056	926,221.24	333.270000	3,647,640.15	2,721,418.91	0.13
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	37,296.000	Local	32.713859	1,220,096.10	34.810000	1,298,273.76	78,177.66	0.05
		Base	32.713859	1,220,096.10	34.810000	1,298,273.76	78,177.66	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0							
	36,307.000	Local	35.761503	1,298,392.89	81.650000	2,964,466.55	1,666,073.66	0.11
		Base	35.761503	1,298,392.89	81.650000	2,964,466.55	1,666,073.66	0.11
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	85,348.000	Local	14.036315	1,197,971.39	60.580000	5,170,381.84	3,972,410.45	0.19
		Base	14.036315	1,197,971.39	60.580000	5,170,381.84	3,972,410.45	0.19
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	41,901.000	Local	90.354917	3,785,961.39	128.350000	5,377,993.35	1,592,031.96	0.20
		Base	90.354917	3,785,961.39	128.350000	5,377,993.35	1,592,031.96	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
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	8,233.000	111.247787	915,903.03	153.740000	1,265,741.42	349,838.39	0.05
		Base		111.247787	915,903.03	153.740000	1,265,741.42	349,838.39	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	18,888.000	32.353099	611,085.33	37.150000	701,689.20	90,603.87	0.03
		Base		32.353099	611,085.33	37.150000	701,689.20	90,603.87	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	34,280.000	52.994845	1,816,663.30	212.220000	7,274,901.60	5,458,238.30	0.26
		Base		52.994845	1,816,663.30	212.220000	7,274,901.60	5,458,238.30	0.26
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,330.000	341.928360	1,138,621.44	472.630000	1,573,857.90	435,236.46	0.06
		Base		341.928360	1,138,621.44	472.630000	1,573,857.90	435,236.46	0.06
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	3,344.000	277.131788	926,728.70	354.830000	1,186,551.52	259,822.82	0.04
		Base		277.131788	926,728.70	354.830000	1,186,551.52	259,822.82	0.04
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	11,634.000	81.546468	948,711.61	118.230000	1,375,487.82	426,776.21	0.05
		Base		81.546468	948,711.61	118.230000	1,375,487.82	426,776.21	0.05
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	59,720.000	694.606446	41,481,896.96	1,077.600000	64,354,272.00	22,872,375.04	2.34
		Base		694.606446	41,481,896.96	1,077.600000	64,354,272.00	22,872,375.04	2.34
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	65,917.000	47.095124	3,104,369.26	183.480000	12,094,451.16	8,990,081.90	0.44
		Base		47.095124	3,104,369.26	183.480000	12,094,451.16	8,990,081.90	0.44
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	15,733.000	33.320951	524,238.52	74.380000	1,170,220.54	645,982.02	0.04
		Base		33.320951	524,238.52	74.380000	1,170,220.54	645,982.02	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	28,125.000	110.150717	3,097,988.92	590.650000	16,612,031.25	13,514,042.33	0.60
		Base		110.150717	3,097,988.92	590.650000	16,612,031.25	13,514,042.33	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
88579Y101	3M CO COMMON STOCK USD.01							
	40,861.000	Local	82.741577	3,380,903.58	148.880000	6,083,385.68	2,702,482.10	0.22
		Base	82.741577	3,380,903.58	148.880000	6,083,385.68	2,702,482.10	0.22
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,124.000	Local	76.130005	618,480.16	233.370000	1,895,897.88	1,277,417.72	0.07
		Base	76.130005	618,480.16	233.370000	1,895,897.88	1,277,417.72	0.07
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	3,758.000	Local	313.618031	1,178,576.56	651.540000	2,448,487.32	1,269,910.76	0.09
		Base	313.618031	1,178,576.56	651.540000	2,448,487.32	1,269,910.76	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	17,257.000	Local	51.747999	893,015.22	182.730000	3,153,371.61	2,260,356.39	0.11
		Base	51.747999	893,015.22	182.730000	3,153,371.61	2,260,356.39	0.11
896239100	TRIMBLE INC COMMON STOCK USD.001							
	17,916.000	Local	68.552604	1,228,188.45	72.140000	1,292,460.24	64,271.79	0.05
		Base	68.552604	1,228,188.45	72.140000	1,292,460.24	64,271.79	0.05
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	95,278.000	Local	34.186221	3,257,194.74	56.700000	5,402,262.60	2,145,067.86	0.20
		Base	34.186221	3,257,194.74	56.700000	5,402,262.60	2,145,067.86	0.20
90184L102	TWITTER INC COMMON STOCK USD.000005							
	57,072.000	Local	38.265457	2,183,886.14	38.690000	2,208,115.68	24,229.54	0.08
		Base	38.265457	2,183,886.14	38.690000	2,208,115.68	24,229.54	0.08
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	2,925.000	Local	342.510968	1,001,844.58	444.890000	1,301,303.25	299,458.67	0.05
		Base	342.510968	1,001,844.58	444.890000	1,301,303.25	299,458.67	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	20,925.000	Local	28.139889	588,827.17	89.630000	1,875,507.75	1,286,680.58	0.07
		Base	28.139889	588,827.17	89.630000	1,875,507.75	1,286,680.58	0.07
902653104	UDR INC REIT USD.01							
	21,334.000	Local	39.028891	832,642.36	57.370000	1,223,931.58	391,289.22	0.04
		Base	39.028891	832,642.36	57.370000	1,223,931.58	391,289.22	0.04

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902973304	US BANCORP COMMON STOCK USD.01							
	96,337.000	Local	28.023460	2,699,696.11	53.150000	5,120,311.55	2,420,615.44	0.19
		Base	28.023460	2,699,696.11	53.150000	5,120,311.55	2,420,615.44	0.19
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	3,872.000	Local	214.424354	830,251.10	398.220000	1,541,907.84	711,656.74	0.06
		Base	214.424354	830,251.10	398.220000	1,541,907.84	711,656.74	0.06
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	13,465.000	Local	26.848521	361,515.34	17.020000	229,174.30	-132,341.04	0.01
		Base	26.848521	361,515.34	17.020000	229,174.30	-132,341.04	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	15,350.000	Local	23.656527	363,127.69	15.560000	238,846.00	-124,281.69	0.01
		Base	23.656527	363,127.69	15.560000	238,846.00	-124,281.69	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	45,569.000	Local	40.816678	1,859,975.20	273.210000	12,449,906.49	10,589,931.29	0.45
		Base	40.816678	1,859,975.20	273.210000	12,449,906.49	10,589,931.29	0.45
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	23,112.000	Local	51.824509	1,197,768.06	46.360000	1,071,472.32	-126,295.74	0.04
		Base	51.824509	1,197,768.06	46.360000	1,071,472.32	-126,295.74	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	52,044.000	Local	81.427590	4,237,817.51	214.460000	11,161,356.24	6,923,538.73	0.41
		Base	81.427590	4,237,817.51	214.460000	11,161,356.24	6,923,538.73	0.41
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,167.000	Local	121.171463	626,092.95	355.210000	1,835,370.07	1,209,277.12	0.07
		Base	121.171463	626,092.95	355.210000	1,835,370.07	1,209,277.12	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	67,225.000	Local	71.841133	4,829,520.18	509.970000	34,282,733.25	29,453,213.07	1.24
		Base	71.841133	4,829,520.18	509.970000	34,282,733.25	29,453,213.07	1.24
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	5,219.000	Local	114.656298	598,391.22	144.950000	756,494.05	158,102.83	0.03
		Base	114.656298	598,391.22	144.950000	756,494.05	158,102.83	0.03

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918204108	VF CORP COMMON STOCK								
		Local	23,095.000	30.402328	702,141.76	56.860000	1,313,181.70	611,039.94	0.05
		Base		30.402328	702,141.76	56.860000	1,313,181.70	611,039.94	0.05
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	29,181.000	33.776524	985,632.75	101.540000	2,963,038.74	1,977,405.99	0.11
		Base		33.776524	985,632.75	101.540000	2,963,038.74	1,977,405.99	0.11
92276F100	VENTAS INC REIT USD.25								
		Local	28,491.000	45.349593	1,292,055.24	61.760000	1,759,604.16	467,548.92	0.06
		Base		45.349593	1,292,055.24	61.760000	1,759,604.16	467,548.92	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	6,898.000	64.457615	444,628.63	222.460000	1,534,529.08	1,089,900.45	0.06
		Base		64.457615	444,628.63	222.460000	1,534,529.08	1,089,900.45	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	299,477.000	44.134240	13,217,189.72	50.940000	15,255,358.38	2,038,168.66	0.55
		Base		44.134240	13,217,189.72	50.940000	15,255,358.38	2,038,168.66	0.55
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	11,503.000	91.322696	1,050,484.97	214.630000	2,468,888.89	1,418,403.92	0.09
		Base		91.322696	1,050,484.97	214.630000	2,468,888.89	1,418,403.92	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	18,161.000	100.374022	1,822,892.61	260.970000	4,739,476.17	2,916,583.56	0.17
		Base		100.374022	1,822,892.61	260.970000	4,739,476.17	2,916,583.56	0.17
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001								
		Local	43,304.000	49.080010	2,125,360.76	37.810000	1,637,324.24	-488,036.52	0.06
		Base		49.080010	2,125,360.76	37.810000	1,637,324.24	-488,036.52	0.06
92556V106	VIATRIS INC COMMON STOCK								
		Local	125,372.000	15.043714	1,886,060.47	10.880000	1,364,047.36	-522,013.11	0.05
		Base		15.043714	1,886,060.47	10.880000	1,364,047.36	-522,013.11	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	118,657.000	41.076585	4,874,024.29	221.770000	26,314,562.89	21,440,538.60	0.96
		Base		41.076585	4,874,024.29	221.770000	26,314,562.89	21,440,538.60	0.96

Base Currency: USD - US DOLLAR

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929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	11,348.000	58.190841	660,349.66	45.320000	514,291.36	-146,058.30	0.02
		Base		58.190841	660,349.66	45.320000	514,291.36	-146,058.30	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	9,472.000	67.145280	636,000.09	183.700000	1,740,006.40	1,104,006.31	0.06
		Base		67.145280	636,000.09	183.700000	1,740,006.40	1,104,006.31	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	22,514.000	41.950192	944,466.62	99.810000	2,247,122.34	1,302,655.72	0.08
		Base		41.950192	944,466.62	99.810000	2,247,122.34	1,302,655.72	0.08
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	13,334.000	73.430540	979,122.82	96.170000	1,282,330.78	303,207.96	0.05
		Base		73.430540	979,122.82	96.170000	1,282,330.78	303,207.96	0.05
931142103	WALMART INC COMMON STOCK USD.1								
		Local	101,217.000	64.246986	6,502,887.16	148.920000	15,073,235.64	8,570,348.48	0.55
		Base		64.246986	6,502,887.16	148.920000	15,073,235.64	8,570,348.48	0.55
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	51,265.000	41.729303	2,139,252.71	44.770000	2,295,134.05	155,881.34	0.08
		Base		41.729303	2,139,252.71	44.770000	2,295,134.05	155,881.34	0.08
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	27,469.000	38.884292	1,068,112.63	158.500000	4,353,836.50	3,285,723.87	0.16
		Base		38.884292	1,068,112.63	158.500000	4,353,836.50	3,285,723.87	0.16
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	4,356.000	68.316003	297,584.51	310.390000	1,352,058.84	1,054,474.33	0.05
		Base		68.316003	297,584.51	310.390000	1,352,058.84	1,054,474.33	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	278,021.000	37.467414	10,416,728.01	48.460000	13,472,897.66	3,056,169.65	0.49
		Base		37.467414	10,416,728.01	48.460000	13,472,897.66	3,056,169.65	0.49
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	31,068.000	59.359258	1,844,173.43	96.140000	2,986,877.52	1,142,704.09	0.11
		Base		59.359258	1,844,173.43	96.140000	2,986,877.52	1,142,704.09	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,287.000	Local	210.593851	1,113,409.69	410.710000	2,171,423.77	1,058,014.08	0.08
		Base	210.593851	1,113,409.69	410.710000	2,171,423.77	1,058,014.08	0.08
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	22,322.000	Local	42.438851	947,320.04	49.650000	1,108,287.30	160,967.26	0.04
		Base	42.438851	947,320.04	49.650000	1,108,287.30	160,967.26	0.04
96145D105	WESTROCK CO COMMON STOCK							
	18,831.000	Local	43.619072	821,390.75	47.030000	885,621.93	64,231.18	0.03
		Base	43.619072	821,390.75	47.030000	885,621.93	64,231.18	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
	53,463.000	Local	27.975612	1,495,660.13	37.900000	2,026,247.70	530,587.57	0.07
		Base	27.975612	1,495,660.13	37.900000	2,026,247.70	530,587.57	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,221.000	Local	97.280384	410,620.50	172.780000	729,304.38	318,683.88	0.03
		Base	97.280384	410,620.50	172.780000	729,304.38	318,683.88	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	86,723.000	Local	27.967781	2,425,449.87	33.410000	2,897,415.43	471,965.56	0.11
		Base	27.967781	2,425,449.87	33.410000	2,897,415.43	471,965.56	0.11
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	84.690000	756,197.01	586,226.80	0.03
		Base	19.035750	169,970.21	84.690000	756,197.01	586,226.80	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	7,512.000	Local	91.445765	686,940.59	79.740000	599,006.88	-87,933.71	0.02
		Base	91.445765	686,940.59	79.740000	599,006.88	-87,933.71	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	38,448.000	Local	29.832852	1,147,013.48	72.170000	2,774,792.16	1,627,778.68	0.10
		Base	29.832852	1,147,013.48	72.170000	2,774,792.16	1,627,778.68	0.10
98419M100	XYLEM INC COMMON STOCK							
	12,871.000	Local	33.997593	437,583.02	85.260000	1,097,381.46	659,798.44	0.04
		Base	33.997593	437,583.02	85.260000	1,097,381.46	659,798.44	0.04

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988498101	YUM BRANDS INC COMMON STOCK								
		Local	20,677.000	28.151565	582,089.90	118.530000	2,450,844.81	1,868,754.91	0.09
		Base		28.151565	582,089.90	118.530000	2,450,844.81	1,868,754.91	0.09
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	3,798.000	258.159186	980,488.59	413.700000	1,571,232.60	590,744.01	0.06
		Base		258.159186	980,488.59	413.700000	1,571,232.60	590,744.01	0.06
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	14,911.000	75.413905	1,124,496.73	127.900000	1,907,116.90	782,620.17	0.07
		Base		75.413905	1,124,496.73	127.900000	1,907,116.90	782,620.17	0.07
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	10,848.000	37.611707	408,011.80	65.560000	711,194.88	303,183.08	0.03
		Base		37.611707	408,011.80	65.560000	711,194.88	303,183.08	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	33,770.000	44.264895	1,494,825.50	188.590000	6,368,684.30	4,873,858.80	0.23
		Base		44.264895	1,494,825.50	188.590000	6,368,684.30	4,873,858.80	0.23
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	6,402.000	36.712370	235,032.59	109.780000	702,811.56	467,778.97	0.03
		Base		36.712370	235,032.59	109.780000	702,811.56	467,778.97	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	108,304.000	11.041854	1,195,876.92	11.330000	1,227,084.32	31,207.40	0.04
		Base		11.041854	1,195,876.92	11.330000	1,227,084.32	31,207.40	0.04
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	15,368.000	54.923035	844,057.20	325.630000	5,004,281.84	4,160,224.64	0.18
		Base		54.923035	844,057.20	325.630000	5,004,281.84	4,160,224.64	0.18
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	45,085.000	84.086509	3,791,040.28	337.230000	15,204,014.55	11,412,974.27	0.55
		Base		84.086509	3,791,040.28	337.230000	15,204,014.55	11,412,974.27	0.55
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	28,450.000	42.907360	1,220,714.39	151.760000	4,317,572.00	3,096,857.61	0.16
		Base		42.907360	1,220,714.39	151.760000	4,317,572.00	3,096,857.61	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	2,810.000	Local	251.629413	707,078.65	301.380000	846,877.80	139,799.15	0.03
		Base	251.629413	707,078.65	301.380000	846,877.80	139,799.15	0.03
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	24,360.000	Local	22.955446	559,194.67	23.060000	561,741.60	2,546.93	0.02
		Base	22.955446	559,194.67	23.060000	561,741.60	2,546.93	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	36,860.000	Local	37.601048	1,385,974.63	65.570000	2,416,910.20	1,030,935.57	0.09
		Base	37.601048	1,385,974.63	65.570000	2,416,910.20	1,030,935.57	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	36,584.000	Local	164.484468	6,017,499.78	319.430000	11,686,027.12	5,668,527.34	0.42
		Base	164.484468	6,017,499.78	319.430000	11,686,027.12	5,668,527.34	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	96,058.000	Local	77.760944	7,469,560.76	110.950000	10,657,635.10	3,188,074.34	0.39
		Base	77.760944	7,469,560.76	110.950000	10,657,635.10	3,188,074.34	0.39
G6095L109	APTIV PLC COMMON STOCK USD.01							
	19,308.000	Local	42.624970	823,002.92	119.710000	2,311,360.68	1,488,357.76	0.08
		Base	42.624970	823,002.92	119.710000	2,311,360.68	1,488,357.76	0.08
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	25,609.000	Local	36.209029	927,277.02	27.240000	697,589.16	-229,687.86	0.03
		Base	36.209029	927,277.02	27.240000	697,589.16	-229,687.86	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	29,740.000	Local	38.911828	1,157,237.75	21.880000	650,711.20	-506,526.55	0.02
		Base	38.911828	1,157,237.75	21.880000	650,711.20	-506,526.55	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	14,409.000	Local	33.941524	489,063.42	89.900000	1,295,369.10	806,305.68	0.05
		Base	33.941524	489,063.42	89.900000	1,295,369.10	806,305.68	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	11,811.000	Local	28.759134	339,674.13	54.210000	640,274.31	300,600.18	0.02
		Base	28.759134	339,674.13	54.210000	640,274.31	300,600.18	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	7,142.000	159.958422	1,142,423.05	241.770000	1,726,721.34	584,298.29	0.06
		Base		159.958422	1,142,423.05	241.770000	1,726,721.34	584,298.29	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	16,709.000	36.791889	614,755.68	152.700000	2,551,464.30	1,936,708.62	0.09
		Base		36.791889	614,755.68	152.700000	2,551,464.30	1,936,708.62	0.09
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	8,733.000	133.530301	1,166,120.12	236.220000	2,062,909.26	896,789.14	0.07
		Base		133.530301	1,166,120.12	236.220000	2,062,909.26	896,789.14	0.07
H1467J104	CHUBB LTD COMMON STOCK								
		Local	30,744.000	84.574883	2,600,170.19	213.900000	6,576,141.60	3,975,971.41	0.24
		Base		84.574883	2,600,170.19	213.900000	6,576,141.60	3,975,971.41	0.24
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	10,844.000	58.116199	630,212.06	118.610000	1,286,206.84	655,994.78	0.05
		Base		58.116199	630,212.06	118.610000	1,286,206.84	655,994.78	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	23,291.000	42.154897	981,829.70	130.980000	3,050,655.18	2,068,825.48	0.11
		Base		42.154897	981,829.70	130.980000	3,050,655.18	2,068,825.48	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	18,765.000	57.903760	1,086,564.06	102.820000	1,929,417.30	842,853.24	0.07
		Base		57.903760	1,086,564.06	102.820000	1,929,417.30	842,853.24	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		Local	18,981.000	195.494369	3,710,678.61	185.080000	3,513,003.48	-197,675.13	0.13
		Base		195.494369	3,710,678.61	185.080000	3,513,003.48	-197,675.13	0.13
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	16,003.000	80.615260	1,290,086.01	83.780000	1,340,731.34	50,645.33	0.05
		Base		80.615260	1,290,086.01	83.780000	1,340,731.34	50,645.33	0.05
US DOLLAR Total									
		Local	21,128,459.000		1,059,861,007.81		2,747,382,229.63	1,687,521,221.82	99.73
		Base			1,059,861,007.81		2,747,382,229.63	1,687,521,221.82	99.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		21,128,459.000	Base		1,059,861,007.81		2,747,382,229.63	1,687,521,221.82	99.73

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
FUND Total									
		28,595,075.340	Base		1,067,327,624.15		2,754,848,845.97	1,687,521,221.82	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								
			-96,456.780	1.000000	-96,456.78	1.000000	-96,456.78	0.00	0.01
		Base		1.000000	-96,456.78	1.000000	-96,456.78	0.00	0.01
US DOLLAR Total									
			-96,456.780		-96,456.78		-96,456.78	0.00	0.01
		Base			-96,456.78		-96,456.78	0.00	0.01
CASH Total									
			-96,456.780	Base	-96,456.78		-96,456.78	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912796G45	TREASURY BILL 04/22 0.00000					0.117000	21 Apr 2022		
			25,000,000.000	99.993500	24,998,375.00	99.993500	24,998,375.00	0.00	1.67
		Base		99.993500	24,998,375.00	99.993500	24,998,375.00	0.00	1.67
912796H44	TREASURY BILL 05/22 0.00000					0.250000	19 May 2022		
			160,000,000.000	99.971417	159,954,266.68	99.971417	159,954,266.68	0.00	10.67
		Base		99.971417	159,954,266.68	99.971417	159,954,266.68	0.00	10.67
912796J42	TREASURY BILL 06/22 0.00000					0.207500	16 Jun 2022		
			75,000,000.000	99.972464	74,979,348.06	99.972464	74,979,348.06	0.00	5.00
		Base		99.972464	74,979,348.06	99.972464	74,979,348.06	0.00	5.00
912796K57	TREASURY BILL 07/22 0.00000					0.072500	14 Jul 2022		
			150,000,000.000	99.979455	149,969,182.77	99.826700	149,808,898.89	-160,283.88	9.99
		Base		99.979455	149,969,182.77	99.826700	149,808,898.89	-160,283.88	9.99
912796M71	TREASURY BILL 09/22 0.00000					0.076500	08 Sep 2022		
			110,000,000.000	99.967899	109,964,688.89	99.585600	109,696,320.00	-268,368.89	7.32
		Base		99.967899	109,964,688.89	99.585600	109,696,320.00	-268,368.89	7.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796M89	TREASURY BILL 10/22 0.00000					0.100000	06 Oct 2022		
		Local	20,000,000.000	99.947778	19,989,555.56	99.438300	19,887,660.00	-101,895.56	1.33
		Base		99.947778	19,989,555.56	99.438300	19,887,660.00	-101,895.56	1.33
912796P29	TREASURY BILL 04/22 0.00000					0.062500	14 Apr 2022		
		Local	40,000,000.000	99.997743	39,999,097.22	99.997743	39,999,097.22	0.00	2.67
		Base		99.997743	39,999,097.22	99.997743	39,999,097.22	0.00	2.67
912796P94	TREASURY BILL 12/22 0.00000					0.280000	01 Dec 2022		
		Local	25,000,000.000	99.810222	24,952,555.56	99.186600	24,796,650.00	-155,905.56	1.65
		Base		99.810222	24,952,555.56	99.186600	24,796,650.00	-155,905.56	1.65
912796Q44	TREASURY BILL 06/22 0.00000					0.151000	02 Jun 2022		
		Local	40,000,000.000	99.973994	39,989,597.78	99.973994	39,989,597.78	0.00	2.67
		Base		99.973994	39,989,597.78	99.973994	39,989,597.78	0.00	2.67
912796R43	TREASURY BILL 06/22 0.00000					0.170000	23 Jun 2022		
		Local	80,000,000.000	99.961094	79,968,875.00	99.961094	79,968,875.00	0.00	5.33
		Base		99.961094	79,968,875.00	99.961094	79,968,875.00	0.00	5.33
912796R50	TREASURY BILL 06/22 0.00000					0.200000	30 Jun 2022		
		Local	35,000,000.000	99.950000	34,982,500.00	99.874300	34,956,005.00	-26,495.00	2.33
		Base		99.950000	34,982,500.00	99.874300	34,956,005.00	-26,495.00	2.33
912796S59	TREASURY BILL 07/22 0.00000					0.430000	28 Jul 2022		
		Local	25,000,000.000	99.859056	24,964,763.89	99.758800	24,939,700.00	-25,063.89	1.66
		Base		99.859056	24,964,763.89	99.758800	24,939,700.00	-25,063.89	1.66
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.300000	28 Apr 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.67
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.67
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.260000	01 Apr 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.33
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.33
978UHK000	DAIWA CAPITAL MARKETS REPO					0.270000	01 Apr 2022		
		Local	160,831,039.960	100.000000	160,831,039.96	100.000000	160,831,039.96	0.00	10.73
		Base		100.000000	160,831,039.96	100.000000	160,831,039.96	0.00	10.73

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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	1,020,831,039.960		1,020,543,846.37		1,019,805,833.59	-738,012.78	68.01
		Base			1,020,543,846.37		1,019,805,833.59	-738,012.78	68.01
CASH EQUIVALENT Total									
		Base	1,020,831,039.960		1,020,543,846.37		1,019,805,833.59	-738,012.78	68.01
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					1.875000	20 Apr 2042		
		Local	603,885.900	102.481103	618,868.93	103.343065	624,074.20	5,205.27	0.04
Original Face:		Base	15,000,000.000	102.481103	618,868.93	103.343065	624,074.20	5,205.27	0.04
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					1.625000	20 Jul 2047		
		Local	705,988.600	100.344547	708,421.06	101.378049	715,717.47	7,296.41	0.05
Original Face:		Base	5,000,000.000	100.344547	708,421.06	101.378049	715,717.47	7,296.41	0.05
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	2,883,704.900	99.864043	2,879,784.30	100.055417	2,885,302.96	5,518.66	0.19
Original Face:		Base	10,000,000.000	99.864043	2,879,784.30	100.055417	2,885,302.96	5,518.66	0.19
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	336,509.250	104.751311	352,497.85	102.368780	344,480.41	-8,017.44	0.02
Original Face:		Base	17,600,000.000	104.751311	352,497.85	102.368780	344,480.41	-8,017.44	0.02
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	1,151,036.000	104.706065	1,205,204.50	102.041670	1,174,536.36	-30,668.14	0.08
Original Face:		Base	50,000,000.000	104.706065	1,205,204.50	102.041670	1,174,536.36	-30,668.14	0.08
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.848570	20 Jun 2042		
		Local	582,142.740	100.073401	582,570.04	100.193850	583,271.22	701.18	0.04
Original Face:		Base	10,000,000.000	100.073401	582,570.04	100.193850	583,271.22	701.18	0.04
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	7,082,193.360	102.091350	7,230,306.81	97.176080	6,882,197.89	-348,108.92	0.46
Original Face:		Base	41,570,000.000	102.091350	7,230,306.81	97.176080	6,882,197.89	-348,108.92	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.730570	16 Jun 2037		
		Local	918,263.460	100.156077	919,696.66	99.878910	917,151.53	-2,545.13	0.06
Original Face:		Base	32,313,742.000	100.156077	919,696.66	99.878910	917,151.53	-2,545.13	0.06
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	86,077.000	99.811343	85,914.61	98.619600	84,888.79	-1,025.82	0.01
Original Face:		Base	8,021,011.000	99.811343	85,914.61	98.619600	84,888.79	-1,025.82	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	15,185.010	99.701614	15,139.70	98.848220	15,010.11	-129.59	0.00
Original Face:		Base	2,750,000.000	99.701614	15,139.70	98.848220	15,010.11	-129.59	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	483,565.450	105.539670	510,353.38	103.789230	501,888.86	-8,464.52	0.03
Original Face:		Base	10,300,000.000	105.539670	510,353.38	103.789230	501,888.86	-8,464.52	0.03
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					0.326290	20 Apr 2067		
		Local	20,475.690	100.000000	20,475.69	99.672350	20,408.60	-67.09	0.00
Original Face:		Base	2,754,386.000	100.000000	20,475.69	99.672350	20,408.60	-67.09	0.00
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	253,098.500	104.780799	265,198.63	102.361980	259,076.64	-6,121.99	0.02
Original Face:		Base	7,350,000.000	104.780799	265,198.63	102.361980	259,076.64	-6,121.99	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	48,668.630	99.971172	48,654.60	100.273380	48,801.68	147.08	0.00
Original Face:		Base	5,000,000.000	99.971172	48,654.60	100.273380	48,801.68	147.08	0.00
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	81,591.050	101.245700	82,607.43	102.897730	83,955.34	1,347.91	0.01
Original Face:		Base	5,000,000.000	101.245700	82,607.43	102.897730	83,955.34	1,347.91	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	537,564.900	99.843050	536,721.19	99.804610	536,514.55	-206.64	0.04
Original Face:		Base	10,815,142.000	99.843050	536,721.19	99.804610	536,514.55	-206.64	0.04
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.000000	20 Aug 2039		
		Local	253,931.290	102.051866	259,141.62	102.125050	259,327.46	185.84	0.02
Original Face:		Base	5,648,629.000	102.051866	259,141.62	102.125050	259,327.46	185.84	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
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.748570	20 Nov 2042		
	5,981,013.940	Local	100.000000	5,981,013.94	99.745320	5,965,781.49	-15,232.45	0.40
Original Face:	25,333,333.000	Base	100.000000	5,981,013.94	99.745320	5,965,781.49	-15,232.45	0.40
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.780570	16 Nov 2041		
	1,599,645.030	Local	100.125719	1,601,656.08	99.952090	1,598,878.64	-2,777.44	0.11
Original Face:	10,000,000.000	Base	100.125719	1,601,656.08	99.952090	1,598,878.64	-2,777.44	0.11
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	544,828.860	Local	103.935739	566,271.90	101.111840	550,886.49	-15,385.41	0.04
Original Face:	10,359,452.000	Base	103.935739	566,271.90	101.111840	550,886.49	-15,385.41	0.04
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.780570	16 Dec 2041		
	3,019,955.770	Local	100.125893	3,023,757.67	99.950580	3,018,463.31	-5,294.36	0.20
Original Face:	12,911,372.000	Base	100.125893	3,023,757.67	99.950580	3,018,463.31	-5,294.36	0.20
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	1,984,303.160	Local	95.726478	1,899,503.52	96.651140	1,917,851.63	18,348.11	0.13
Original Face:	10,000,000.000	Base	95.726478	1,899,503.52	96.651140	1,917,851.63	18,348.11	0.13
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	1,356,643.250	Local	100.856586	1,368,264.07	99.698950	1,352,559.08	-15,704.99	0.09
Original Face:	25,000,000.000	Base	100.856586	1,368,264.07	99.698950	1,352,559.08	-15,704.99	0.09
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	1,628,706.190	Local	100.154924	1,631,229.44	96.149810	1,565,997.91	-65,231.53	0.10
Original Face:	10,000,000.000	Base	100.154924	1,631,229.44	96.149810	1,565,997.91	-65,231.53	0.10
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,628,706.190	Local	100.742001	1,640,791.20	97.374250	1,585,940.44	-54,850.76	0.11
Original Face:	10,000,000.000	Base	100.742001	1,640,791.20	97.374250	1,585,940.44	-54,850.76	0.11
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	1,613,787.760	Local	101.593356	1,639,501.14	97.785470	1,578,049.95	-61,451.19	0.11
Original Face:	18,249,312.000	Base	101.593356	1,639,501.14	97.785470	1,578,049.95	-61,451.19	0.11
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,477,721.100	Local	99.999999	1,477,721.08	93.706600	1,384,722.20	-92,998.88	0.09
Original Face:	10,000,000.000	Base	99.999999	1,477,721.08	93.706600	1,384,722.20	-92,998.88	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
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,477,721.100	Local	101.437354	1,498,961.19	95.909900	1,417,280.83	-81,680.36	0.09
Original Face:	10,000,000.000	Base	101.437354	1,498,961.19	95.909900	1,417,280.83	-81,680.36	0.09
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	1,880,540.900	Local	101.567772	1,910,023.50	96.350410	1,811,908.87	-98,114.63	0.12
Original Face:	10,000,000.000	Base	101.567772	1,910,023.50	96.350410	1,811,908.87	-98,114.63	0.12
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,963,210.140	Local	99.267969	1,948,838.83	99.672360	1,956,777.88	7,939.05	0.13
Original Face:	18,000,000.000	Base	99.267969	1,948,838.83	99.672360	1,956,777.88	7,939.05	0.13
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	3,578,862.920	Local	94.781337	3,392,094.11	94.869760	3,395,258.66	3,164.55	0.23
Original Face:	10,000,000.000	Base	94.781337	3,392,094.11	94.869760	3,395,258.66	3,164.55	0.23
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	5,079,800.320	Local	99.403252	5,049,486.71	96.199920	4,886,763.84	-162,722.87	0.33
Original Face:	15,000,000.000	Base	99.403252	5,049,486.71	96.199920	4,886,763.84	-162,722.87	0.33
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	100,605.050	Local	101.220863	101,833.30	99.053600	99,652.92	-2,180.38	0.01
Original Face:	1,000,000.000	Base	101.220863	101,833.30	99.053600	99,652.92	-2,180.38	0.01
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	475,649.610	Local	100.685830	478,911.76	97.437470	463,460.95	-15,450.81	0.03
Original Face:	2,000,000.000	Base	100.685830	478,911.76	97.437470	463,460.95	-15,450.81	0.03
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	125,080.300	Local	100.767843	126,040.72	98.549440	123,265.94	-2,774.78	0.01
Original Face:	1,000,000.000	Base	100.767843	126,040.72	98.549440	123,265.94	-2,774.78	0.01
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	241,115.700	Local	100.990491	243,503.93	96.621820	232,970.38	-10,533.55	0.02
Original Face:	5,000,000.000	Base	100.990491	243,503.93	96.621820	232,970.38	-10,533.55	0.02
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	7,942.460	Local	100.669440	7,995.63	99.915570	7,935.75	-59.88	0.00
Original Face:	5,985,000.000	Base	100.669440	7,995.63	99.915570	7,935.75	-59.88	0.00

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	1,688,327.340	Local	97.852717	1,652,074.18	96.765820	1,633,723.79	-18,350.39	0.11
Original Face:	5,000,000.000	Base	97.852717	1,652,074.18	96.765820	1,633,723.79	-18,350.39	0.11
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,333,116.400	Local	100.760388	1,343,253.26	97.304610	1,297,183.71	-46,069.55	0.09
Original Face:	20,000,000.000	Base	100.760388	1,343,253.26	97.304610	1,297,183.71	-46,069.55	0.09
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	640,563.000	Local	100.209764	641,906.67	96.586280	618,695.97	-23,210.70	0.04
Original Face:	10,000,000.000	Base	100.209764	641,906.67	96.586280	618,695.97	-23,210.70	0.04
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,767,271.830	Local	96.075414	1,697,913.73	95.400180	1,685,980.51	-11,933.22	0.11
Original Face:	4,000,000.000	Base	96.075414	1,697,913.73	95.400180	1,685,980.51	-11,933.22	0.11
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,460,133.690	Local	96.590440	2,376,253.95	95.788790	2,356,532.29	-19,721.66	0.16
Original Face:	5,000,000.000	Base	96.590440	2,376,253.95	95.788790	2,356,532.29	-19,721.66	0.16
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	426,554.500	Local	99.907716	426,160.86	99.721350	425,365.91	-794.95	0.03
Original Face:	10,000,000.000	Base	99.907716	426,160.86	99.721350	425,365.91	-794.95	0.03
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,239,092.400	Local	100.080764	1,240,093.14	98.402400	1,219,296.66	-20,796.48	0.08
Original Face:	5,000,000.000	Base	100.080764	1,240,093.14	98.402400	1,219,296.66	-20,796.48	0.08
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	485,838.200	Local	100.000000	485,838.20	99.952900	485,609.37	-228.83	0.03
Original Face:	10,000,000.000	Base	100.000000	485,838.20	99.952900	485,609.37	-228.83	0.03
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.482220	20 Jun 2036		
	6,252,403.840	Local	104.214368	6,515,903.13	96.260350	6,018,585.82	-497,317.31	0.40
Original Face:	8,000,000.000	Base	104.214368	6,515,903.13	96.260350	6,018,585.82	-497,317.31	0.40
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.390000	15 Mar 2030		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.33
Original Face:	25,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.33

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6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				0.350000	20 Jan 2027		
	12,500,000.000	Local	100.000000	12,500,000.01	100.000000	12,500,000.00	-0.01	0.83
Original Face:	15,000,000.000	Base	100.000000	12,500,000.01	100.000000	12,500,000.00	-0.01	0.83
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	4,666,666.670	Local	100.000000	4,666,666.67	100.527518	4,691,284.18	24,617.51	0.31
Original Face:	7,000,000.000	Base	100.000000	4,666,666.67	100.527518	4,691,284.18	24,617.51	0.31
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.390000	15 Sep 2026		
	1,500,000.020	Local	100.000000	1,500,000.02	100.000000	1,500,000.02	0.00	0.10
Original Face:	2,000,000.000	Base	100.000000	1,500,000.02	100.000000	1,500,000.02	0.00	0.10
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.930492	2,997,914.76	97.588985	2,927,669.55	-70,245.21	0.20
		Base	99.930492	2,997,914.76	97.588985	2,927,669.55	-70,245.21	0.20
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,222,772.310	Local	105.057011	1,284,608.04	102.200810	1,249,683.21	-34,924.83	0.08
Original Face:	28,600,000.000	Base	105.057011	1,284,608.04	102.200810	1,249,683.21	-34,924.83	0.08
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	312,185.260	Local	101.648409	317,331.35	100.016882	312,237.96	-5,093.39	0.02
Original Face:	4,240,960.000	Base	101.648409	317,331.35	100.016882	312,237.96	-5,093.39	0.02
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	234,521.790	Local	101.510128	238,063.37	99.764249	233,968.90	-4,094.47	0.02
Original Face:	6,113,646.000	Base	101.510128	238,063.37	99.764249	233,968.90	-4,094.47	0.02
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	226,525.720	Local	102.812908	232,897.68	100.059291	226,660.03	-6,237.65	0.02
Original Face:	4,650,545.000	Base	102.812908	232,897.68	100.059291	226,660.03	-6,237.65	0.02
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.291000	25 Nov 2024		
	340,681.650	Local	103.327849	352,019.02	102.190522	348,144.36	-3,874.66	0.02
Original Face:	12,180,140.000	Base	103.327849	352,019.02	102.190522	348,144.36	-3,874.66	0.02
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.880000	25 Jan 2025		
	551,584.430	Local	103.339170	570,002.77	99.886237	550,956.93	-19,045.84	0.04
Original Face:	10,243,765.000	Base	103.339170	570,002.77	99.886237	550,956.93	-19,045.84	0.04

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83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.650000	25 Jan 2029		
	1,194,867.440	Local	107.738951	1,287,337.65	104.542063	1,249,139.07	-38,198.58	0.08
Original Face:	5,000,000.000	Base	107.738951	1,287,337.65	104.542063	1,249,139.07	-38,198.58	0.08
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.999946	2,726,998.54	95.517920	2,578,983.84	-148,014.70	0.17
		Base	100.999946	2,726,998.54	95.517920	2,578,983.84	-148,014.70	0.17
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	101.024376	3,030,731.28	95.366670	2,861,000.10	-169,731.18	0.19
		Base	101.024376	3,030,731.28	95.366670	2,861,000.10	-169,731.18	0.19
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.338860	2,508,471.51	100.041167	2,501,029.18	-7,442.33	0.17
		Base	100.338860	2,508,471.51	100.041167	2,501,029.18	-7,442.33	0.17
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.372747	6,022,364.83	98.952000	5,937,120.00	-85,244.83	0.40
		Base	100.372747	6,022,364.83	98.952000	5,937,120.00	-85,244.83	0.40
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	100.694872	3,126,103.98	95.135604	2,953,514.77	-172,589.21	0.20
		Base	100.694872	3,126,103.98	95.135604	2,953,514.77	-172,589.21	0.20
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.258752	4,010,350.07	97.991319	3,919,652.76	-90,697.31	0.26
		Base	100.258752	4,010,350.07	97.991319	3,919,652.76	-90,697.31	0.26
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	100.699981	7,048,998.66	93.945416	6,576,179.12	-472,819.54	0.44
		Base	100.699981	7,048,998.66	93.945416	6,576,179.12	-472,819.54	0.44
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	6,500,000.000	Local	100.203372	6,513,219.21	97.703479	6,350,726.14	-162,493.07	0.42
		Base	100.203372	6,513,219.21	97.703479	6,350,726.14	-162,493.07	0.42
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	20,000,000.000	Local	100.148228	20,029,645.64	99.647671	19,929,534.20	-100,111.44	1.33
		Base	100.148228	20,029,645.64	99.647671	19,929,534.20	-100,111.44	1.33

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912796J42	TREASURY BILL 06/22 0.00000					16 Jun 2022		
	25,000,000.000	Local	99.972556	24,993,138.91	99.912653	24,978,163.25	-14,975.66	1.67
		Base	99.972556	24,993,138.91	99.912653	24,978,163.25	-14,975.66	1.67
912796L64	TREASURY BILL 08/22 0.00000					11 Aug 2022		
	40,000,000.000	Local	99.814833	39,925,933.20	99.695361	39,878,144.40	-47,788.80	2.66
		Base	99.814833	39,925,933.20	99.695361	39,878,144.40	-47,788.80	2.66
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	25,000,000.000	Local	99.955611	24,988,902.83	99.438300	24,859,575.00	-129,327.83	1.66
		Base	99.955611	24,988,902.83	99.438300	24,859,575.00	-129,327.83	1.66
912796R43	TREASURY BILL 06/22 0.00000					23 Jun 2022		
	40,000,000.000	Local	99.963688	39,985,475.00	99.891831	39,956,732.40	-28,742.60	2.66
		Base	99.963688	39,985,475.00	99.891831	39,956,732.40	-28,742.60	2.66
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	25,000,000.000	Local	100.865041	25,216,260.22	100.414062	25,103,515.50	-112,744.72	1.67
		Base	100.865041	25,216,260.22	100.414062	25,103,515.50	-112,744.72	1.67
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
	15,000,000.000	Local	102.789603	15,418,440.51	100.679688	15,101,953.20	-316,487.31	1.01
		Base	102.789603	15,418,440.51	100.679688	15,101,953.20	-316,487.31	1.01
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.050137	5,002,506.83	100.382812	5,019,140.60	16,633.77	0.33
		Base	100.050137	5,002,506.83	100.382812	5,019,140.60	16,633.77	0.33
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	97.645271	19,529,054.23	93.164062	18,632,812.40	-896,241.83	1.24
		Base	97.645271	19,529,054.23	93.164062	18,632,812.40	-896,241.83	1.24

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
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	10,000,000.000	97.475638	9,747,563.80	92.632812	9,263,281.20	-484,282.60	0.62
		Base		97.475638	9,747,563.80	92.632812	9,263,281.20	-484,282.60	0.62
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
		Local	25,000,000.000	99.575465	24,893,866.16	96.964844	24,241,211.00	-652,655.16	1.62
		Base		99.575465	24,893,866.16	96.964844	24,241,211.00	-652,655.16	1.62
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.709712	19,741,942.42	92.558594	18,511,718.80	-1,230,223.62	1.23
		Base		98.709712	19,741,942.42	92.558594	18,511,718.80	-1,230,223.62	1.23
91282CDH1	US TREASURY N/B 11/24 0.75					0.750000	15 Nov 2024		
		Local	10,000,000.000	99.861245	9,986,124.51	95.664062	9,566,406.20	-419,718.31	0.64
		Base		99.861245	9,986,124.51	95.664062	9,566,406.20	-419,718.31	0.64
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
		Local	20,000,000.000	99.986984	19,997,396.73	97.253906	19,450,781.20	-546,615.53	1.30
		Base		99.986984	19,997,396.73	97.253906	19,450,781.20	-546,615.53	1.30
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	20,000,000.000	99.652703	19,930,540.65	97.304688	19,460,937.60	-469,603.05	1.30
		Base		99.652703	19,930,540.65	97.304688	19,460,937.60	-469,603.05	1.30
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
		Local	10,000,000.000	98.787006	9,878,700.61	98.613281	9,861,328.10	-17,372.51	0.66
		Base		98.787006	9,878,700.61	98.613281	9,861,328.10	-17,372.51	0.66
91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
		Local	10,000,000.000	99.272806	9,927,280.57	97.992188	9,799,218.80	-128,061.77	0.65
		Base		99.272806	9,927,280.57	97.992188	9,799,218.80	-128,061.77	0.65
US DOLLAR Total									
		Local	488,657,359.440		488,415,205.85		479,674,389.23	-8,740,816.62	31.99
Original Face:		Base	655,990,435.000		488,415,205.85		479,674,389.23	-8,740,816.62	31.99
FIXED INCOME Total									
		Base	488,657,359.440		488,415,205.85		479,674,389.23	-8,740,816.62	31.99

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	655,990,435.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,509,391,942.620	Base		1,508,862,595.44		1,499,383,766.04	-9,478,829.40	100.00
	Original Face:	655,990,435.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
		36,750.050	Local		1.000000	36,750.05	1.000000	36,750.05	0.00	0.00
			Base		1.000000	36,750.05	1.000000	36,750.05	0.00	0.00
US DOLLAR Total										
		36,750.050	Local			36,750.05		36,750.05	0.00	0.00
			Base			36,750.05		36,750.05	0.00	0.00
CASH Total										
		36,750.050	Base			36,750.05		36,750.05	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3D49	AT+T INC						0.400000	04 Apr 2022		
		14,583,000.000	Local		99.996667	14,582,513.90	99.996667	14,582,513.90	0.00	0.18
			Base		99.996667	14,582,513.90	99.996667	14,582,513.90	0.00	0.18
0020A3DB3	AT+T INC						0.400000	11 Apr 2022		
		10,000,000.000	Local		99.988889	9,998,888.89	99.988889	9,998,888.89	0.00	0.12
			Base		99.988889	9,998,888.89	99.988889	9,998,888.89	0.00	0.12
0020A3DC1	AT+T INC						0.370000	12 Apr 2022		
		30,000,000.000	Local		99.988694	29,996,608.33	99.988694	29,996,608.33	0.00	0.37
			Base		99.988694	29,996,608.33	99.988694	29,996,608.33	0.00	0.37
0020A3FG0	AT+T INC						0.410000	16 Jun 2022		
		15,000,000.000	Local		99.913444	14,987,016.67	99.913444	14,987,016.67	0.00	0.19
			Base		99.913444	14,987,016.67	99.913444	14,987,016.67	0.00	0.19
0020A3GC8	AT+T INC						0.700000	12 Jul 2022		
		10,000,000.000	Local		99.801667	9,980,166.67	99.606700	9,960,670.00	-19,496.67	0.12
			Base		99.801667	9,980,166.67	99.606700	9,960,670.00	-19,496.67	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
0020A3JD3	AT+T INC					1.200000	13 Sep 2022		
		Local	10,000,000.000	99.450000	9,945,000.00	99.234500	9,923,450.00	-21,550.00	0.12
		Base		99.450000	9,945,000.00	99.234500	9,923,450.00	-21,550.00	0.12
02314QD48	AMAZON COM INC DISC COML					0.140000	04 Apr 2022		
		Local	25,000,000.000	99.998833	24,999,708.33	99.998833	24,999,708.33	0.00	0.31
		Base		99.998833	24,999,708.33	99.998833	24,999,708.33	0.00	0.31
02314QDJ5	AMAZON COM INC DISC COML					0.150000	18 Apr 2022		
		Local	25,000,000.000	99.992917	24,998,229.17	99.992917	24,998,229.17	0.00	0.31
		Base		99.992917	24,998,229.17	99.992917	24,998,229.17	0.00	0.31
02314QEX3	AMAZON COM INC DISC COML					0.400000	31 May 2022		
		Local	20,000,000.000	99.933333	19,986,666.67	99.933333	19,986,666.67	0.00	0.25
		Base		99.933333	19,986,666.67	99.933333	19,986,666.67	0.00	0.25
02314QF95	AMAZON COM INC DISC COML					0.620000	09 Jun 2022		
		Local	25,000,000.000	99.881167	24,970,291.66	99.881167	24,970,291.66	0.00	0.31
		Base		99.881167	24,970,291.66	99.881167	24,970,291.66	0.00	0.31
02665KE60	AMERICAN HONDA FINAN					0.550000	06 May 2022		
		Local	25,000,000.000	99.946528	24,986,631.94	99.946528	24,986,631.94	0.00	0.31
		Base		99.946528	24,986,631.94	99.946528	24,986,631.94	0.00	0.31
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.991373	4,999,568.63	100.245400	5,012,270.00	12,701.37	0.06
		Base		99.991373	4,999,568.63	100.245400	5,012,270.00	12,701.37	0.06
03785EDS0	APPLE INC					0.340000	26 Apr 2022		
		Local	7,500,000.000	99.976389	7,498,229.17	99.976389	7,498,229.17	0.00	0.09
		Base		99.976389	7,498,229.17	99.976389	7,498,229.17	0.00	0.09
05253CDM5	AUST + NEW ZEA					0.250000	21 Apr 2022		
		Local	25,000,000.000	99.986111	24,996,527.78	99.986111	24,996,527.78	0.00	0.31
		Base		99.986111	24,996,527.78	99.986111	24,996,527.78	0.00	0.31
05333UD64	AUTOZONE INC.					0.600000	06 Apr 2022		
		Local	15,000,000.000	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	0.19
		Base		99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367CFG7	BANK OF MONTREAL					0.220000	18 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.12
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.12
06367CJQ1	BANK OF MONTREAL					0.420000	02 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.910000	9,991,000.00	-9,000.00	0.12
		Base		100.000000	10,000,000.00	99.910000	9,991,000.00	-9,000.00	0.12
06367CSJ7	BANK OF MONTREAL					0.500000	25 May 2022		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.50
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.50
06417KDN6	BANK OF NOVA SCOTIA/THE					0.200000	22 Apr 2022		
		Local	25,000,000.000	99.988333	24,997,083.33	99.988333	24,997,083.33	0.00	0.31
		Base		99.988333	24,997,083.33	99.988333	24,997,083.33	0.00	0.31
06417KEA3	BANK OF NOVA SCOTIA/THE					0.200000	10 May 2022		
		Local	14,000,000.000	99.978333	13,996,966.67	99.978333	13,996,966.67	0.00	0.17
		Base		99.978333	13,996,966.67	99.978333	13,996,966.67	0.00	0.17
06417KF20	BANK OF NOVA SCOTIA/THE					0.160000	02 Jun 2022		
		Local	25,000,000.000	99.972444	24,993,111.11	99.972444	24,993,111.11	0.00	0.31
		Base		99.972444	24,993,111.11	99.972444	24,993,111.11	0.00	0.31
06742XL47	BARCLAYS BK PLC					0.510000	16 May 2022		
		Local	15,000,000.000	99.936250	14,990,437.50	99.936250	14,990,437.50	0.00	0.19
		Base		99.936250	14,990,437.50	99.936250	14,990,437.50	0.00	0.19
06742XXV4	BARCLAYS BK PLC					0.310000	24 May 2022		
		Local	25,000,000.000	99.954361	24,988,590.28	99.954361	24,988,590.28	0.00	0.31
		Base		99.954361	24,988,590.28	99.954361	24,988,590.28	0.00	0.31
06742XZM2	BARCLAYS BK PLC					0.210000	14 Apr 2022		
		Local	25,000,000.000	99.992417	24,998,104.17	99.992417	24,998,104.17	0.00	0.31
		Base		99.992417	24,998,104.17	99.992417	24,998,104.17	0.00	0.31
07010KDK1	BASIN ELEC PWR COOP					0.520000	19 Apr 2022		
		Local	10,000,000.000	99.974000	9,997,400.00	99.974000	9,997,400.00	0.00	0.12
		Base		99.974000	9,997,400.00	99.974000	9,997,400.00	0.00	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
07644BFF4	BEDFORD ROW FDG CORP					0.270000	15 Jun 2022		
		Local	20,000,000.000	99.943750	19,988,750.00	99.943750	19,988,750.00	0.00	0.25
		Base		99.943750	19,988,750.00	99.943750	19,988,750.00	0.00	0.25
13608BG57	CANADIAN IMPERIAL BK					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.952500	24,988,125.00	99.846900	24,961,725.00	-26,400.00	0.31
		Base		99.952500	24,988,125.00	99.846900	24,961,725.00	-26,400.00	0.31
13608BK37	CANADIAN IMPERIAL BK					0.440000	03 Oct 2022		
		Local	25,000,000.000	99.773889	24,943,472.22	99.259400	24,814,850.00	-128,622.22	0.31
		Base		99.773889	24,943,472.22	99.259400	24,814,850.00	-128,622.22	0.31
138994009	CANTOR FITZGERALD REPO REPO					0.280000	01 Apr 2022		
		Local	529,000,000.000	100.000000	529,000,000.00	100.000000	529,000,000.00	0.00	6.61
		Base		100.000000	529,000,000.00	100.000000	529,000,000.00	0.00	6.61
138994009	CANTOR FITZGERALD REPO REPO					0.330000	05 Apr 2022		
		Local	26,000,000.000	100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	0.32
		Base		100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	0.32
138994009	CANTOR FITZGERALD REPO REPO					0.330000	06 Apr 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.31
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.31
138994009	CANTOR FITZGERALD REPO REPO					0.280000	07 Apr 2022		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.94
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.94
138994009	CANTOR FITZGERALD REPO REPO					0.350000	08 Apr 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.31
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.31
138994009	CANTOR FITZGERALD REPO REPO					0.360000	12 Apr 2022		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.50
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.50
138994009	CANTOR FITZGERALD REPO REPO					0.450000	18 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.12
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	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
138994009	CANTOR FITZGERALD REPO REPO					0.320000	19 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.12
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.12
138994009	CANTOR FITZGERALD REPO REPO					0.380000	27 Apr 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.25
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.25
138994009	CANTOR FITZGERALD REPO REPO					0.450000	29 Apr 2022		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.11
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.11
138994009	CANTOR FITZGERALD REPO REPO					0.560000	18 May 2022		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.07
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.07
14912EEA1	CATERPLR FIN SRV CO.					0.610000	10 May 2022		
		Local	20,000,000.000	99.933917	19,986,783.33	99.933917	19,986,783.33	0.00	0.25
		Base		99.933917	19,986,783.33	99.933917	19,986,783.33	0.00	0.25
14912EER4	CATERPLR FIN SRV CO.					0.480000	25 May 2022		
		Local	25,000,000.000	99.928000	24,982,000.00	99.928000	24,982,000.00	0.00	0.31
		Base		99.928000	24,982,000.00	99.928000	24,982,000.00	0.00	0.31
17327BKQ7	CITIGROUP GLOBAL MKTS INC S					0.260000	24 Oct 2022		
		Local	10,000,000.000	99.851222	9,985,122.22	99.123900	9,912,390.00	-72,732.22	0.12
		Base		99.851222	9,985,122.22	99.123900	9,912,390.00	-72,732.22	0.12
18905MD48	CLOROX COMPANY THE					0.270000	04 Apr 2022		
		Local	20,000,000.000	99.997750	19,999,550.00	99.997750	19,999,550.00	0.00	0.25
		Base		99.997750	19,999,550.00	99.997750	19,999,550.00	0.00	0.25
19121BDK2	COCA COLA COMPANY					0.320000	19 Apr 2022		
		Local	25,000,000.000	99.984000	24,996,000.00	99.984000	24,996,000.00	0.00	0.31
		Base		99.984000	24,996,000.00	99.984000	24,996,000.00	0.00	0.31
19121BH10	COCA COLA COMPANY					0.120000	01 Aug 2022		
		Local	10,000,000.000	99.959333	9,995,933.33	99.692600	9,969,260.00	-26,673.33	0.12
		Base		99.959333	9,995,933.33	99.692600	9,969,260.00	-26,673.33	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
19121BJD2	COCA COLA COMPANY					0.110000	13 Sep 2022		
		Local	40,000,000.000	99.949583	39,979,833.33	99.505000	39,802,000.00	-177,833.33	0.50
		Base		99.949583	39,979,833.33	99.505000	39,802,000.00	-177,833.33	0.50
22599G006	CREDIT AGRICOLE REPO REPO					0.280000	01 Apr 2022		
		Local	163,234,495.650	100.000000	163,234,495.65	100.000000	163,234,495.65	0.00	2.04
		Base		100.000000	163,234,495.65	100.000000	163,234,495.65	0.00	2.04
24422MD81	JOHN DEERE CAPITAL C					0.250000	08 Apr 2022		
		Local	25,000,000.000	99.995139	24,998,784.72	99.995139	24,998,784.72	0.00	0.31
		Base		99.995139	24,998,784.72	99.995139	24,998,784.72	0.00	0.31
2546R3DL5	DISNEY (WALT) CO THE					0.240000	20 Apr 2022		
		Local	8,000,000.000	99.987333	7,998,986.67	99.987333	7,998,986.67	0.00	0.10
		Base		99.987333	7,998,986.67	99.987333	7,998,986.67	0.00	0.10
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	10,000,000.000	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.12
		Base		99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.12
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	20,000,000.000	99.947500	19,989,500.00	99.757500	19,951,500.00	-38,000.00	0.25
		Base		99.947500	19,989,500.00	99.757500	19,951,500.00	-38,000.00	0.25
2546R3GF5	DISNEY (WALT) CO THE					0.240000	15 Jul 2022		
		Local	20,000,000.000	99.930000	19,986,000.00	99.701000	19,940,200.00	-45,800.00	0.25
		Base		99.930000	19,986,000.00	99.701000	19,940,200.00	-45,800.00	0.25
26244JD55	DUKE ENERGY CORP					0.400000	05 Apr 2022		
		Local	25,000,000.000	99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	0.31
		Base		99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	0.31
30601WE21	FAIRWAY FINANCE CORP					0.150000	02 May 2022		
		Local	10,000,000.000	99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.12
		Base		99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.12
30601WF12	FAIRWAY FINANCE CORP					0.400000	01 Jun 2022		
		Local	20,000,000.000	99.932222	19,986,444.44	99.932222	19,986,444.44	0.00	0.25
		Base		99.932222	19,986,444.44	99.932222	19,986,444.44	0.00	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
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST				0.000000	01 Apr 2022		
	10,058,167.480	Local	100.000000	10,058,167.48	100.000000	10,058,167.48	0.00	0.13
		Base	100.000000	10,058,167.48	100.000000	10,058,167.48	0.00	0.13
34108BD44	FLORIDA PWR + LGT CO				0.200000	04 Apr 2022		
	25,000,000.000	Local	99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	0.31
		Base	99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	0.31
34108BDT9	FLORIDA PWR + LGT CO				0.350000	27 Apr 2022		
	25,000,000.000	Local	99.974722	24,993,680.56	99.974722	24,993,680.56	0.00	0.31
		Base	99.974722	24,993,680.56	99.974722	24,993,680.56	0.00	0.31
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST				0.000000	01 Apr 2022		
	5,020,801.290	Local	100.000000	5,020,801.29	100.000000	5,020,801.29	0.00	0.06
		Base	100.000000	5,020,801.29	100.000000	5,020,801.29	0.00	0.06
38346MD19	GOTHAM FDG CORP				0.190000	01 Apr 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.31
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.31
40588MD46	HALKIN FINANCE LLC USC				0.220000	04 Apr 2022		
	20,000,000.000	Local	99.998167	19,999,633.33	99.998167	19,999,633.33	0.00	0.25
		Base	99.998167	19,999,633.33	99.998167	19,999,633.33	0.00	0.25
41282KD47	HARLEY DAVIDSON FND CP				0.460000	04 Apr 2022		
	10,000,000.000	Local	99.996167	9,999,616.67	99.996167	9,999,616.67	0.00	0.12
		Base	99.996167	9,999,616.67	99.996167	9,999,616.67	0.00	0.12
41282KEH7	HARLEY DAVIDSON FND CP				0.630000	17 May 2022		
	20,000,000.000	Local	99.919500	19,983,900.00	99.919500	19,983,900.00	0.00	0.25
		Base	99.919500	19,983,900.00	99.919500	19,983,900.00	0.00	0.25
41282KF11	HARLEY DAVIDSON FND CP				0.510000	01 Jun 2022		
	15,300,000.000	Local	99.913583	15,286,778.25	99.913583	15,286,778.25	0.00	0.19
		Base	99.913583	15,286,778.25	99.913583	15,286,778.25	0.00	0.19
41282KF29	HARLEY DAVIDSON FND CP				1.060000	02 Jun 2022		
	15,000,000.000	Local	99.817444	14,972,616.66	99.817444	14,972,616.66	0.00	0.19
		Base	99.817444	14,972,616.66	99.817444	14,972,616.66	0.00	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41282KFG8	HARLEY DAVIDSON FND CP					1.100000	16 Jun 2022		
		Local	15,000,000.000	99.767778	14,965,166.67	99.767778	14,965,166.67	0.00	0.19
		Base		99.767778	14,965,166.67	99.767778	14,965,166.67	0.00	0.19
41282KFG8	HARLEY DAVIDSON FND CP					1.530000	16 Jun 2022		
		Local	25,000,000.000	99.677000	24,919,250.00	99.677000	24,919,250.00	0.00	0.31
		Base		99.677000	24,919,250.00	99.677000	24,919,250.00	0.00	0.31
43851UEG4	HONEYWELL INTERNATN					0.160000	16 May 2022		
		Local	25,000,000.000	99.980000	24,995,000.00	99.980000	24,995,000.00	0.00	0.31
		Base		99.980000	24,995,000.00	99.980000	24,995,000.00	0.00	0.31
43851UHK2	HONEYWELL INTERNATN					0.110000	19 Aug 2022		
		Local	20,000,000.000	99.957222	19,991,444.44	99.604500	19,920,900.00	-70,544.44	0.25
		Base		99.957222	19,991,444.44	99.604500	19,920,900.00	-70,544.44	0.25
43851UK51	HONEYWELL INTERNATN					0.130000	05 Oct 2022		
		Local	10,000,000.000	99.932472	9,993,247.22	99.355800	9,935,580.00	-57,667.22	0.12
		Base		99.932472	9,993,247.22	99.355800	9,935,580.00	-57,667.22	0.12
43851UK69	HONEYWELL INTERNATN					0.130000	06 Oct 2022		
		Local	20,000,000.000	99.932111	19,986,422.22	99.349300	19,869,860.00	-116,562.22	0.25
		Base		99.932111	19,986,422.22	99.349300	19,869,860.00	-116,562.22	0.25
4497W1GE0	ING US FUNDING LLC					0.400000	14 Jul 2022		
		Local	25,000,000.000	99.884444	24,971,111.11	99.698900	24,924,725.00	-46,386.11	0.31
		Base		99.884444	24,971,111.11	99.698900	24,924,725.00	-46,386.11	0.31
4523EMDR1	ILLINOIS TOOL WORKS INC					0.140000	25 Apr 2022		
		Local	20,000,000.000	99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	0.25
		Base		99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	0.25
4523EMDR1	ILLINOIS TOOL WORKS INC					0.170000	25 Apr 2022		
		Local	8,750,000.000	99.988667	8,749,008.33	99.988667	8,749,008.33	0.00	0.11
		Base		99.988667	8,749,008.33	99.988667	8,749,008.33	0.00	0.11
46514TZN1	ISRAEL ST 05/26 0					1.830000	01 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02

& 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
46590EG85	J.P. MORGAN SECURITIES					0.200000	08 Jul 2022		
		Local	40,000,000.000	99.945556	39,978,222.22	99.723100	39,889,240.00	-88,982.22	0.50
		Base		99.945556	39,978,222.22	99.723100	39,889,240.00	-88,982.22	0.50
46590EK56	J.P. MORGAN SECURITIES					0.200000	05 Oct 2022		
		Local	10,000,000.000	99.896111	9,989,611.11	99.231200	9,923,120.00	-66,491.11	0.12
		Base		99.896111	9,989,611.11	99.231200	9,923,120.00	-66,491.11	0.12
46640QF14	J.P. MORGAN SECURITIES					0.240000	01 Jun 2022		
		Local	40,000,000.000	99.959333	39,983,733.33	99.959333	39,983,733.33	0.00	0.50
		Base		99.959333	39,983,733.33	99.959333	39,983,733.33	0.00	0.50
47816GDB2	JOHNSON + JOHNSON					0.100000	11 Apr 2022		
		Local	25,000,000.000	99.997222	24,999,305.56	99.997222	24,999,305.56	0.00	0.31
		Base		99.997222	24,999,305.56	99.997222	24,999,305.56	0.00	0.31
47816GER6	JOHNSON + JOHNSON					0.200000	25 May 2022		
		Local	15,000,000.000	99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.19
		Base		99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.19
47816GFD6	JOHNSON + JOHNSON					0.100000	13 Jun 2022		
		Local	10,000,000.000	99.979722	9,997,972.22	99.979722	9,997,972.22	0.00	0.12
		Base		99.979722	9,997,972.22	99.979722	9,997,972.22	0.00	0.12
47816GHG7	JOHNSON + JOHNSON					0.690000	16 Aug 2022		
		Local	20,000,000.000	99.737417	19,947,483.33	99.628100	19,925,620.00	-21,863.33	0.25
		Base		99.737417	19,947,483.33	99.628100	19,925,620.00	-21,863.33	0.25
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Apr 2022		
		Local	5,075,801.020	100.000000	5,075,801.02	100.000000	5,075,801.02	0.00	0.06
		Base		100.000000	5,075,801.02	100.000000	5,075,801.02	0.00	0.06
53245QE51	ELI LILLY + COMPANY					0.350000	05 May 2022		
		Local	25,000,000.000	99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	0.31
		Base		99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	0.31
59157UDS6	METLIFE SHORT TERM FDG					0.400000	26 Apr 2022		
		Local	8,340,000.000	99.972222	8,337,683.33	99.972222	8,337,683.33	0.00	0.10
		Base		99.972222	8,337,683.33	99.972222	8,337,683.33	0.00	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60689GF19	MIZUHO BANK LTD				0.325000	01 Jun 2022		
	25,000,000.000	Local	99.944931	24,986,232.64	99.944931	24,986,232.64	0.00	0.31
		Base	99.944931	24,986,232.64	99.944931	24,986,232.64	0.00	0.31
60710RPB5	MIZUHO BANK LTD				0.240000	19 Apr 2022		
	10,000,000.000	Local	99.996997	9,999,699.66	99.996997	9,999,699.66	0.00	0.12
		Base	99.996997	9,999,699.66	99.996997	9,999,699.66	0.00	0.12
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	01 Apr 2022		
	20,010,894.190	Local	100.000000	20,010,894.19	100.000000	20,010,894.19	0.00	0.25
		Base	100.000000	20,010,894.19	100.000000	20,010,894.19	0.00	0.25
63307MD48	NATIONAL BK OF CANAD				0.190000	04 Apr 2022		
	25,000,000.000	Local	99.998417	24,999,604.17	99.998417	24,999,604.17	0.00	0.31
		Base	99.998417	24,999,604.17	99.998417	24,999,604.17	0.00	0.31
63307MG52	NATIONAL BK OF CANAD				0.180000	05 Jul 2022		
	25,000,000.000	Local	99.952500	24,988,125.00	99.748500	24,937,125.00	-51,000.00	0.31
		Base	99.952500	24,988,125.00	99.748500	24,937,125.00	-51,000.00	0.31
63763QDN4	NATIONAL SECS CLEARING				0.370000	22 Apr 2022		
	25,000,000.000	Local	99.978417	24,994,604.16	99.978417	24,994,604.16	0.00	0.31
		Base	99.978417	24,994,604.16	99.978417	24,994,604.16	0.00	0.31
64106HDB4	NESTLE FIN FRANCE S.				0.140000	11 Apr 2022		
	25,000,000.000	Local	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	0.31
		Base	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	0.31
64106HDR9	NESTLE FIN FRANCE S.				0.300000	25 Apr 2022		
	16,200,000.000	Local	99.980000	16,196,760.00	99.980000	16,196,760.00	0.00	0.20
		Base	99.980000	16,196,760.00	99.980000	16,196,760.00	0.00	0.20
64106HDV0	NESTLE FIN FRANCE S.				0.270000	29 Apr 2022		
	25,000,000.000	Local	99.979000	24,994,750.00	99.979000	24,994,750.00	0.00	0.31
		Base	99.979000	24,994,750.00	99.979000	24,994,750.00	0.00	0.31
71344UGV5	PEPSICO INC				0.840000	29 Jul 2022		
	20,000,000.000	Local	99.722333	19,944,466.67	99.686900	19,937,380.00	-7,086.67	0.25
		Base	99.722333	19,944,466.67	99.686900	19,937,380.00	-7,086.67	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
71344UHF9	PEPSICO INC					0.850000	15 Aug 2022		
		Local	25,000,000.000	99.678889	24,919,722.23	99.621000	24,905,250.00	-14,472.23	0.31
		Base		99.678889	24,919,722.23	99.621000	24,905,250.00	-14,472.23	0.31
71344UHN2	PEPSICO INC					0.000000	22 Aug 2022		
		Local	10,000,000.000	99.582278	9,958,227.78	99.592000	9,959,200.00	972.22	0.12
		Base		99.582278	9,958,227.78	99.592000	9,959,200.00	972.22	0.12
74271UDN7	PROCTOR GAMBLE AND CO					0.150000	22 Apr 2022		
		Local	40,000,000.000	99.991250	39,996,500.00	99.991250	39,996,500.00	0.00	0.50
		Base		99.991250	39,996,500.00	99.991250	39,996,500.00	0.00	0.50
74271UDS6	PROCTOR GAMBLE AND CO					0.180000	26 Apr 2022		
		Local	25,000,000.000	99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	0.31
		Base		99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	0.31
77119MDJ3	ROCHE HOLDING INC					0.130000	18 Apr 2022		
		Local	25,000,000.000	99.993861	24,998,465.28	99.993861	24,998,465.28	0.00	0.31
		Base		99.993861	24,998,465.28	99.993861	24,998,465.28	0.00	0.31
78012UY58	ROYAL BK OF CANADA					0.200000	09 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.923000	9,992,300.00	-7,700.00	0.12
		Base		100.000000	10,000,000.00	99.923000	9,992,300.00	-7,700.00	0.12
78013WFU9	ROYAL BANK OF CANADA					0.160000	28 Jun 2022		
		Local	20,000,000.000	99.960889	19,992,177.78	99.960889	19,992,177.78	0.00	0.25
		Base		99.960889	19,992,177.78	99.960889	19,992,177.78	0.00	0.25
78013WG12	ROYAL BANK OF CANADA					0.150000	01 Jul 2022		
		Local	25,000,000.000	99.962083	24,990,520.83	99.740600	24,935,150.00	-55,370.83	0.31
		Base		99.962083	24,990,520.83	99.740600	24,935,150.00	-55,370.83	0.31
78013WJ68	ROYAL BANK OF CANADA					0.400000	06 Sep 2022		
		Local	25,000,000.000	99.824444	24,956,111.11	99.335900	24,833,975.00	-122,136.11	0.31
		Base		99.824444	24,956,111.11	99.335900	24,833,975.00	-122,136.11	0.31
78015DJ19	ROYAL BK CDA					1.000000	01 Sep 2022		
		Local	25,000,000.000	99.575000	24,893,750.00	99.357800	24,839,450.00	-54,300.00	0.31
		Base		99.575000	24,893,750.00	99.357800	24,839,450.00	-54,300.00	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8085A3H99	SCHWAB CHARLES CORP				0.700000	09 Aug 2022		
	10,000,000.000	Local	99.747222	9,974,722.22	99.592600	9,959,260.00	-15,462.22	0.12
		Base	99.747222	9,974,722.22	99.592600	9,959,260.00	-15,462.22	0.12
82124MDD9	SHEFFIELD RECEIVABLE				0.350000	13 Apr 2022		
	25,000,000.000	Local	99.988333	24,997,083.33	99.988333	24,997,083.33	0.00	0.31
		Base	99.988333	24,997,083.33	99.988333	24,997,083.33	0.00	0.31
89119BD60	TORONTO DOMINION BANK				0.230000	06 Apr 2022		
	25,000,000.000	Local	99.996806	24,999,201.39	99.996806	24,999,201.39	0.00	0.31
		Base	99.996806	24,999,201.39	99.996806	24,999,201.39	0.00	0.31
89119BGJ9	TORONTO DOMINION BANK				0.250000	18 Jul 2022		
	20,000,000.000	Local	99.925000	19,985,000.00	99.705400	19,941,080.00	-43,920.00	0.25
		Base	99.925000	19,985,000.00	99.705400	19,941,080.00	-43,920.00	0.25
91058UD75	UNITED HEALTHCARE CO				0.600000	07 Apr 2022		
	25,000,000.000	Local	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	0.31
		Base	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	0.31
91411UEA9	RGTS OF UNIV OF CA				0.010000	10 May 2022		
	3,000,000.000	Local	99.981583	2,999,447.50	99.981583	2,999,447.50	0.00	0.04
		Base	99.981583	2,999,447.50	99.981583	2,999,447.50	0.00	0.04
91411UGC3	RGTS OF UNIV OF CA				0.900000	12 Jul 2022		
	15,000,000.000	Local	99.745000	14,961,750.00	99.717500	14,957,625.00	-4,125.00	0.19
		Base	99.745000	14,961,750.00	99.717500	14,957,625.00	-4,125.00	0.19
91512DD73	BOARD OF RGTS UNVST TX				0.270000	07 Apr 2022		
	10,000,000.000	Local	99.995500	9,999,550.00	99.995500	9,999,550.00	0.00	0.12
		Base	99.995500	9,999,550.00	99.995500	9,999,550.00	0.00	0.12
91842KHV1	VW CR INC				0.320000	29 Aug 2022		
	10,000,000.000	Local	99.866667	9,986,666.66	99.350000	9,935,000.00	-51,666.66	0.12
		Base	99.866667	9,986,666.66	99.350000	9,935,000.00	-51,666.66	0.12
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.280000	01 Apr 2022		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.75
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.75

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
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.300000	28 Apr 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.62
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.62
92344MEA7	VERIZON COMMNTN INC				0.460000	10 May 2022		
	25,000,000.000	Local	99.950167	24,987,541.67	99.950167	24,987,541.67	0.00	0.31
		Base	99.950167	24,987,541.67	99.950167	24,987,541.67	0.00	0.31
92344MEP4	VERIZON COMMNTN INC				0.800000	23 May 2022		
	20,000,000.000	Local	99.884444	19,976,888.89	99.884444	19,976,888.89	0.00	0.25
		Base	99.884444	19,976,888.89	99.884444	19,976,888.89	0.00	0.25
92646LG53	VICTORY RECEIVABLES				1.010000	05 Jul 2022		
	23,000,000.000	Local	99.733472	22,938,698.61	99.716300	22,934,749.00	-3,949.61	0.29
		Base	99.733472	22,938,698.61	99.716300	22,934,749.00	-3,949.61	0.29
926NKW009	AMHERST PIERPONT 04/15 VAR				0.247000	01 Apr 2022		
	700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	8.74
		Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	8.74
926NKW009	AMHERST PIERPONT 04/15 VAR				0.150000	14 Apr 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.37
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.37
93114FE59	WAL MART STORES INC				0.360000	05 May 2022		
	15,000,000.000	Local	99.966000	14,994,900.00	99.966000	14,994,900.00	0.00	0.19
		Base	99.966000	14,994,900.00	99.966000	14,994,900.00	0.00	0.19
93142XDL2	WALGREENS BOOTS				0.780000	20 Apr 2022		
	25,000,000.000	Local	99.958833	24,989,708.33	99.958833	24,989,708.33	0.00	0.31
		Base	99.958833	24,989,708.33	99.958833	24,989,708.33	0.00	0.31
93142XE49	WALGREENS BOOTS				1.000000	04 May 2022		
	25,000,000.000	Local	99.908333	24,977,083.34	99.908333	24,977,083.34	0.00	0.31
		Base	99.908333	24,977,083.34	99.908333	24,977,083.34	0.00	0.31
93142XEJ6	WALGREENS BOOTS				1.100000	18 May 2022		
	20,000,000.000	Local	99.856389	19,971,277.78	99.856389	19,971,277.78	0.00	0.25
		Base	99.856389	19,971,277.78	99.856389	19,971,277.78	0.00	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
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	15,000,000.000	99.894083	14,984,112.50	99.510700	14,926,605.00	-57,507.50	0.19
		Base		99.894083	14,984,112.50	99.510700	14,926,605.00	-57,507.50	0.19
94107NKD5	WASTE MANAGEMENT INC					0.310000	13 Oct 2022		
		Local	10,000,000.000	99.832083	9,983,208.33	99.075300	9,907,530.00	-75,678.33	0.12
		Base		99.832083	9,983,208.33	99.075300	9,907,530.00	-75,678.33	0.12
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	25,000,000.000	99.974500	24,993,625.00	99.974500	24,993,625.00	0.00	0.31
		Base		99.974500	24,993,625.00	99.974500	24,993,625.00	0.00	0.31
9612C1ED5	WESTPAC BANKING CORP.					0.190000	13 May 2022		
		Local	15,000,000.000	99.977833	14,996,675.00	99.977833	14,996,675.00	0.00	0.19
		Base		99.977833	14,996,675.00	99.977833	14,996,675.00	0.00	0.19
9612C1GF8	WESTPAC BANKING CORP.					0.190000	15 Jul 2022		
		Local	20,000,000.000	99.944583	19,988,916.66	99.709700	19,941,940.00	-46,976.66	0.25
		Base		99.944583	19,988,916.66	99.709700	19,941,940.00	-46,976.66	0.25
978UHK000	DAIWA CAPITAL MARKETS REPO					0.270000	01 Apr 2022		
		Local	89,168,960.030	100.000000	89,168,960.03	100.000000	89,168,960.03	0.00	1.11
		Base		100.000000	89,168,960.03	100.000000	89,168,960.03	0.00	1.11
979QHR003	SOUTH STREET REPO					0.150000	01 Apr 2022		
		Local	125,000,000.000	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	1.56
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	1.56
979QHR003	SOUTH STREET REPO					0.300000	01 Apr 2022		
		Local	607,652,281.470	100.000000	607,652,281.47	100.000000	607,652,281.47	0.00	7.59
		Base		100.000000	607,652,281.47	100.000000	607,652,281.47	0.00	7.59
979QHR003	SOUTH STREET REPO					0.350000	01 Apr 2022		
		Local	25,490,328.680	100.000000	25,490,328.68	100.000000	25,490,328.68	0.00	0.32
		Base		100.000000	25,490,328.68	100.000000	25,490,328.68	0.00	0.32
985FHY004	MITSUBISHI UFJ REPO					0.280000	01 Apr 2022		
		Local	750,000,000.000	100.000000	750,000,000.00	100.000000	750,000,000.00	0.00	9.37
		Base		100.000000	750,000,000.00	100.000000	750,000,000.00	0.00	9.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	5,800,884,729.810		5,799,414,019.79		5,797,781,737.14	-1,632,282.65	72.42
		Base			5,799,414,019.79		5,797,781,737.14	-1,632,282.65	72.42
CASH EQUIVALENT Total									
		Base	5,800,884,729.810		5,799,414,019.79		5,797,781,737.14	-1,632,282.65	72.42
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	96.873591	6,781,151.37	-218,848.63	0.08
		Base		100.000000	7,000,000.00	96.873591	6,781,151.37	-218,848.63	0.08
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	7,000,000.000	99.918325	6,994,282.76	94.671663	6,627,016.41	-367,266.35	0.08
		Base		99.918325	6,994,282.76	94.671663	6,627,016.41	-367,266.35	0.08
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		Local	5,500,000.000	104.777271	5,762,749.90	102.036796	5,612,023.78	-150,726.12	0.07
		Base		104.777271	5,762,749.90	102.036796	5,612,023.78	-150,726.12	0.07
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	99.704630	4,985,231.50	100.642844	5,032,142.20	46,910.70	0.06
		Base		99.704630	4,985,231.50	100.642844	5,032,142.20	46,910.70	0.06
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.897161	9,989,716.06	96.428075	9,642,807.50	-346,908.56	0.12
		Base		99.897161	9,989,716.06	96.428075	9,642,807.50	-346,908.56	0.12
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.833643	2,995,009.30	92.649469	2,779,484.07	-215,525.23	0.03
		Base		99.833643	2,995,009.30	92.649469	2,779,484.07	-215,525.23	0.03
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					0.796570	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.873887	4,993,694.35	-6,305.65	0.06
		Base		100.000000	5,000,000.00	99.873887	4,993,694.35	-6,305.65	0.06

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	16,569,000.000	100.066766	16,580,062.39	100.071077	16,580,776.75	714.36	0.21
		Base		100.066766	16,580,062.39	100.071077	16,580,776.75	714.36	0.21
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.850015	9,985,001.53	99.585980	9,958,598.00	-26,403.53	0.12
		Base		99.850015	9,985,001.53	99.585980	9,958,598.00	-26,403.53	0.12
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					1.200000	04 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.847520	2,016,950.40	16,950.40	0.03
		Base		100.000000	2,000,000.00	100.847520	2,016,950.40	16,950.40	0.03
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.997228	4,499,875.24	100.064040	4,502,881.80	3,006.56	0.06
Original Face:		Base	4,500,000.000	99.997228	4,499,875.24	100.064040	4,502,881.80	3,006.56	0.06
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	106.236396	1,497,933.18	104.804457	1,477,742.84	-20,190.34	0.02
		Base		106.236396	1,497,933.18	104.804457	1,477,742.84	-20,190.34	0.02
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
		Local	30,000,000.000	99.998903	29,999,670.86	98.165299	29,449,589.70	-550,081.16	0.37
		Base		99.998903	29,999,670.86	98.165299	29,449,589.70	-550,081.16	0.37
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	8,000,000.000	99.946492	7,995,719.35	95.351366	7,628,109.28	-367,610.07	0.10
		Base		99.946492	7,995,719.35	95.351366	7,628,109.28	-367,610.07	0.10
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.926567	14,988,984.99	96.438519	14,465,777.85	-523,207.14	0.18
		Base		99.926567	14,988,984.99	96.438519	14,465,777.85	-523,207.14	0.18
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.533188	2,985,995.65	91.361657	2,740,849.71	-245,145.94	0.03
		Base		99.533188	2,985,995.65	91.361657	2,740,849.71	-245,145.94	0.03
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.987571	4,999,378.57	98.386562	4,919,328.10	-80,050.47	0.06
		Base		99.987571	4,999,378.57	98.386562	4,919,328.10	-80,050.47	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
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.120909	10,012,090.91	100.278201	10,027,820.10	15,729.19	0.13
		Base		100.120909	10,012,090.91	100.278201	10,027,820.10	15,729.19	0.13
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.899397	15,484,406.57	98.755121	15,307,043.76	-177,362.81	0.19
		Base		99.899397	15,484,406.57	98.755121	15,307,043.76	-177,362.81	0.19
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.841440	9,984,143.95	93.268668	9,326,866.80	-657,277.15	0.12
		Base		99.841440	9,984,143.95	93.268668	9,326,866.80	-657,277.15	0.12
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.827270	4,991,363.51	93.066781	4,653,339.05	-338,024.46	0.06
		Base		99.827270	4,991,363.51	93.066781	4,653,339.05	-338,024.46	0.06
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	106.719815	5,335,990.76	99.957822	4,997,891.10	-338,099.66	0.06
		Base		106.719815	5,335,990.76	99.957822	4,997,891.10	-338,099.66	0.06
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.981114	9,998,111.39	100.157622	10,015,762.20	17,650.81	0.13
		Base		99.981114	9,998,111.39	100.157622	10,015,762.20	17,650.81	0.13
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.773629	4,988,681.44	91.347088	4,567,354.40	-421,327.04	0.06
		Base		99.773629	4,988,681.44	91.347088	4,567,354.40	-421,327.04	0.06
06048WK74	BANK OF AMERICA CORP SR UNSECURED 06/23 VAR					0.450000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	97.593284	4,879,664.20	-120,335.80	0.06
		Base		100.000000	5,000,000.00	97.593284	4,879,664.20	-120,335.80	0.06
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.350000	16 Feb 2024		
		Local	25,000,000.000	99.906027	24,976,506.85	95.217658	23,804,414.50	-1,172,092.35	0.30
		Base		99.906027	24,976,506.85	95.217658	23,804,414.50	-1,172,092.35	0.30
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	100.000000	5,371,000.00	89.652543	4,815,238.08	-555,761.92	0.06
		Base		100.000000	5,371,000.00	89.652543	4,815,238.08	-555,761.92	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
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	96.168279	14,425,241.85	-574,758.15	0.18
		Base		100.000000	15,000,000.00	96.168279	14,425,241.85	-574,758.15	0.18
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.320559	9,432,055.90	-567,944.10	0.12
		Base		100.000000	10,000,000.00	94.320559	9,432,055.90	-567,944.10	0.12
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	16,000,000.000	100.000000	16,000,000.00	100.045031	16,007,204.96	7,204.96	0.20
		Base		100.000000	16,000,000.00	100.045031	16,007,204.96	7,204.96	0.20
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	92.234000	9,223,400.00	-776,600.00	0.12
		Base		100.000000	10,000,000.00	92.234000	9,223,400.00	-776,600.00	0.12
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.491000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.548000	10,054,800.00	54,800.00	0.13
		Base		100.000000	10,000,000.00	100.548000	10,054,800.00	54,800.00	0.13
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	93.649045	9,364,904.50	-635,095.50	0.12
		Base		100.000000	10,000,000.00	93.649045	9,364,904.50	-635,095.50	0.12
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.620000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.493934	9,949,393.40	-50,606.60	0.12
		Base		100.000000	10,000,000.00	99.493934	9,949,393.40	-50,606.60	0.12
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
		Local	10,000,000.000	99.938868	9,993,886.76	97.079685	9,707,968.50	-285,918.26	0.12
		Base		99.938868	9,993,886.76	97.079685	9,707,968.50	-285,918.26	0.12
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	94.387930	18,877,586.00	-1,122,414.00	0.24
		Base		100.000000	20,000,000.00	94.387930	18,877,586.00	-1,122,414.00	0.24
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.976574	6,998,360.21	101.391702	7,097,419.14	99,058.93	0.09
		Base		99.976574	6,998,360.21	101.391702	7,097,419.14	99,058.93	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
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.910249	6,993,717.43	98.716041	6,910,122.87	-83,594.56	0.09
		Base		99.910249	6,993,717.43	98.716041	6,910,122.87	-83,594.56	0.09
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.981944	4,999,097.19	100.072446	5,003,622.30	4,525.11	0.06
		Base		99.981944	4,999,097.19	100.072446	5,003,622.30	4,525.11	0.06
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.941225	9,994,122.53	96.743659	9,674,365.90	-319,756.63	0.12
		Base		99.941225	9,994,122.53	96.743659	9,674,365.90	-319,756.63	0.12
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.836265	6,988,538.52	92.662174	6,486,352.18	-502,186.34	0.08
		Base		99.836265	6,988,538.52	92.662174	6,486,352.18	-502,186.34	0.08
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.927160	9,992,715.96	95.811551	9,581,155.10	-411,560.86	0.12
		Base		99.927160	9,992,715.96	95.811551	9,581,155.10	-411,560.86	0.12
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.530000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	99.622700	7,969,816.00	-30,184.00	0.10
		Base		100.000000	8,000,000.00	99.622700	7,969,816.00	-30,184.00	0.10
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.299409	17,050,899.52	100.504000	17,085,680.00	34,780.48	0.21
		Base		100.299409	17,050,899.52	100.504000	17,085,680.00	34,780.48	0.21
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.993728	14,999,059.27	100.251377	15,037,706.55	38,647.28	0.19
		Base		99.993728	14,999,059.27	100.251377	15,037,706.55	38,647.28	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					0.541489	10 Jan 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.951049	14,842,657.35	-157,342.65	0.19
		Base		100.000000	15,000,000.00	98.951049	14,842,657.35	-157,342.65	0.19
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	5,000,000.000	99.937906	4,996,895.30	96.099813	4,804,990.65	-191,904.65	0.06
		Base		99.937906	4,996,895.30	96.099813	4,804,990.65	-191,904.65	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
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	99.620041	7,969,603.28	-30,396.72	0.10
		Base		100.000000	8,000,000.00	99.620041	7,969,603.28	-30,396.72	0.10
071813CF4	BAXTER INTERNATIONAL INC SR UNSECURED 144A 11/24 1.322					1.322000	29 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	95.582715	23,895,678.75	-1,104,321.25	0.30
		Base		100.000000	25,000,000.00	95.582715	23,895,678.75	-1,104,321.25	0.30
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.910173	1,998,203.45	98.524481	1,970,489.62	-27,713.83	0.02
		Base		99.910173	1,998,203.45	98.524481	1,970,489.62	-27,713.83	0.02
084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
		Local	3,667,000.000	100.347448	3,679,740.93	100.235378	3,675,631.31	-4,109.62	0.05
		Base		100.347448	3,679,740.93	100.235378	3,675,631.31	-4,109.62	0.05
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.995151	4,999,757.53	100.108734	5,005,436.70	5,679.17	0.06
		Base		99.995151	4,999,757.53	100.108734	5,005,436.70	5,679.17	0.06
097023CS2	BOEING CO SR UNSECURED 05/23 4.508					4.508000	01 May 2023		
		Local	15,000,000.000	101.856039	15,278,405.83	101.733667	15,260,050.05	-18,355.78	0.19
		Base		101.856039	15,278,405.83	101.733667	15,260,050.05	-18,355.78	0.19
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.923056	16,986,919.46	97.835811	16,632,087.87	-354,831.59	0.21
		Base		99.923056	16,986,919.46	97.835811	16,632,087.87	-354,831.59	0.21
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.210431	4,960,521.55	-39,478.45	0.06
		Base		100.000000	5,000,000.00	99.210431	4,960,521.55	-39,478.45	0.06
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.988955	4,999,447.76	100.093848	5,004,692.40	5,244.64	0.06
		Base		99.988955	4,999,447.76	100.093848	5,004,692.40	5,244.64	0.06
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	101.944828	4,842,379.33	101.055448	4,800,133.78	-42,245.55	0.06
		Base		101.944828	4,842,379.33	101.055448	4,800,133.78	-42,245.55	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
		Local	2,029,724.440	99.997498	2,029,673.66	99.700320	2,023,641.76	-6,031.90	0.03
Original Face:		Base	4,000,000.000	99.997498	2,029,673.66	99.700320	2,023,641.76	-6,031.90	0.03
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.760278	1,995,205.56	99.756642	1,995,132.84	-72.72	0.02
		Base		99.760278	1,995,205.56	99.756642	1,995,132.84	-72.72	0.02
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.12
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.12
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	92.324000	4,616,200.00	-383,800.00	0.06
		Base		100.000000	5,000,000.00	92.324000	4,616,200.00	-383,800.00	0.06
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	91.722178	13,758,326.70	-1,241,673.30	0.17
		Base		100.000000	15,000,000.00	91.722178	13,758,326.70	-1,241,673.30	0.17
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	94.494899	14,174,234.85	-825,765.15	0.18
		Base		100.000000	15,000,000.00	94.494899	14,174,234.85	-825,765.15	0.18
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	91.598324	9,159,832.40	-840,167.60	0.11
		Base		100.000000	10,000,000.00	91.598324	9,159,832.40	-840,167.60	0.11
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	93.664051	9,366,405.10	-633,594.90	0.12
		Base		100.000000	10,000,000.00	93.664051	9,366,405.10	-633,594.90	0.12
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.734575	9,473,457.50	-526,542.50	0.12
		Base		100.000000	10,000,000.00	94.734575	9,473,457.50	-526,542.50	0.12
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	97.032459	19,406,491.80	-593,508.20	0.24
		Base		100.000000	20,000,000.00	97.032459	19,406,491.80	-593,508.20	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
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.159000	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.096020	10,009,602.00	9,602.00	0.13
		Base		100.000000	10,000,000.00	100.096020	10,009,602.00	9,602.00	0.13
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.935539	7,994,843.08	96.082192	7,686,575.36	-308,267.72	0.10
		Base		99.935539	7,994,843.08	96.082192	7,686,575.36	-308,267.72	0.10
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	101.029374	5,051,468.70	100.315767	5,015,788.35	-35,680.35	0.06
		Base		101.029374	5,051,468.70	100.315767	5,015,788.35	-35,680.35	0.06
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.077170	5,003,858.51	99.999289	4,999,964.45	-3,894.06	0.06
		Base		100.077170	5,003,858.51	99.999289	4,999,964.45	-3,894.06	0.06
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	10,000,000.000	99.888712	9,988,871.23	95.385365	9,538,536.50	-450,334.73	0.12
		Base		99.888712	9,988,871.23	95.385365	9,538,536.50	-450,334.73	0.12
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.072919	5,003,645.95	97.808538	4,890,426.90	-113,219.05	0.06
		Base		100.072919	5,003,645.95	97.808538	4,890,426.90	-113,219.05	0.06
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.275442	9,627,544.20	-372,455.80	0.12
		Base		100.000000	10,000,000.00	96.275442	9,627,544.20	-372,455.80	0.12
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	92.470882	4,623,544.10	-376,455.90	0.06
		Base		100.000000	5,000,000.00	92.470882	4,623,544.10	-376,455.90	0.06
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	94.495979	9,449,597.90	-550,402.10	0.12
		Base		100.000000	10,000,000.00	94.495979	9,449,597.90	-550,402.10	0.12
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	91.832522	13,774,878.30	-1,225,121.70	0.17
		Base		100.000000	15,000,000.00	91.832522	13,774,878.30	-1,225,121.70	0.17

Base Currency: USD - US DOLLAR

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17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	93.670564	4,683,528.20	-316,471.80	0.06
		Base		100.000000	5,000,000.00	93.670564	4,683,528.20	-316,471.80	0.06
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	93.122793	13,968,418.95	-1,031,581.05	0.17
		Base		100.000000	15,000,000.00	93.122793	13,968,418.95	-1,031,581.05	0.17
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	97.119493	9,711,949.30	-288,050.70	0.12
		Base		100.000000	10,000,000.00	97.119493	9,711,949.30	-288,050.70	0.12
189054AT6	CLOROX COMPANY SR UNSECURED 09/22 3.05					3.050000	15 Sep 2022		
		Local	1,000,000.000	100.586036	1,005,860.36	100.354029	1,003,540.29	-2,320.07	0.01
		Base		100.586036	1,005,860.36	100.354029	1,003,540.29	-2,320.07	0.01
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.489256	10,148,925.62	99.061732	9,906,173.20	-242,752.42	0.12
		Base		101.489256	10,148,925.62	99.061732	9,906,173.20	-242,752.42	0.12
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	106.670614	7,466,942.97	102.813554	7,196,948.78	-269,994.19	0.09
		Base		106.670614	7,466,942.97	102.813554	7,196,948.78	-269,994.19	0.09
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	100.814362	2,016,287.24	100.357612	2,007,152.24	-9,135.00	0.03
		Base		100.814362	2,016,287.24	100.357612	2,007,152.24	-9,135.00	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	100.332232	3,009,966.95	100.144483	3,004,334.49	-5,632.46	0.04
		Base		100.332232	3,009,966.95	100.144483	3,004,334.49	-5,632.46	0.04
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.553890	5,027,694.48	98.211020	4,910,551.00	-117,143.48	0.06
		Base		100.553890	5,027,694.48	98.211020	4,910,551.00	-117,143.48	0.06
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.955600	8,996,003.96	96.738660	8,706,479.40	-289,524.56	0.11
		Base		99.955600	8,996,003.96	96.738660	8,706,479.40	-289,524.56	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
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.956451	9,995,645.07	96.356883	9,635,688.30	-359,956.77	0.12
		Base		99.956451	9,995,645.07	96.356883	9,635,688.30	-359,956.77	0.12
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
		Local	5,000,000.000	99.996946	4,999,847.30	99.478150	4,973,907.50	-25,939.80	0.06
Original Face:		Base	5,000,000.000	99.996946	4,999,847.30	99.478150	4,973,907.50	-25,939.80	0.06
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	100.537753	1,684,007.37	100.082061	1,676,374.52	-7,632.85	0.02
		Base		100.537753	1,684,007.37	100.082061	1,676,374.52	-7,632.85	0.02
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	107.018548	7,491,298.34	101.506576	7,105,460.32	-385,838.02	0.09
		Base		107.018548	7,491,298.34	101.506576	7,105,460.32	-385,838.02	0.09
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.111225	2,042,224.49	96.754801	1,935,096.02	-107,128.47	0.02
		Base		102.111225	2,042,224.49	96.754801	1,935,096.02	-107,128.47	0.02
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.893597	4,994,679.84	93.327008	4,666,350.40	-328,329.44	0.06
		Base		99.893597	4,994,679.84	93.327008	4,666,350.40	-328,329.44	0.06
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A					1.780000	22 Dec 2025		
		Local	4,342,398.330	100.217105	4,351,825.91	99.947040	4,340,098.60	-11,727.31	0.05
Original Face:		Base	10,000,000.000	100.217105	4,351,825.91	99.947040	4,340,098.60	-11,727.31	0.05
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	100.699859	17,962,840.89	100.316401	17,894,439.61	-68,401.28	0.22
		Base		100.699859	17,962,840.89	100.316401	17,894,439.61	-68,401.28	0.22
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	10,000,000.000	100.579514	10,057,951.38	99.685669	9,968,566.90	-89,384.48	0.12
		Base		100.579514	10,057,951.38	99.685669	9,968,566.90	-89,384.48	0.12
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1					1.000000	26 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.037726	9,403,772.60	-596,227.40	0.12
		Base		100.000000	10,000,000.00	94.037726	9,403,772.60	-596,227.40	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
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	7,000,000.000	100.000000	7,000,000.00	94.180058	6,592,604.06	-407,395.94	0.08
		Base		100.000000	7,000,000.00	94.180058	6,592,604.06	-407,395.94	0.08
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1					1.000000	28 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	95.978092	9,597,809.20	-402,190.80	0.12
		Base		100.000000	10,000,000.00	95.978092	9,597,809.20	-402,190.80	0.12
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1					1.000000	28 May 2025		
		Local	7,500,000.000	100.000000	7,500,000.00	95.645108	7,173,383.10	-326,616.90	0.09
		Base		100.000000	7,500,000.00	95.645108	7,173,383.10	-326,616.90	0.09
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15					2.150000	10 Mar 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	98.941769	989,417.69	-10,582.31	0.01
		Base		100.000000	1,000,000.00	98.941769	989,417.69	-10,582.31	0.01
313313L30	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/22 0.00000						20 Oct 2022		
		Local	25,000,000.000	99.815062	24,953,765.40	99.376011	24,844,002.75	-109,762.65	0.31
		Base		99.815062	24,953,765.40	99.376011	24,844,002.75	-109,762.65	0.31
313385VW3	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/22 0.00000						22 Apr 2022		
		Local	50,000,000.000	99.985420	49,992,709.83	99.990092	49,995,046.00	2,336.17	0.62
		Base		99.985420	49,992,709.83	99.990092	49,995,046.00	2,336.17	0.62
3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625					1.625000	22 Aug 2022		
		Local	15,000,000.000	100.588058	15,088,208.69	100.242365	15,036,354.75	-51,853.94	0.19
		Base		100.588058	15,088,208.69	100.242365	15,036,354.75	-51,853.94	0.19
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.518570	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.048872	10,004,887.20	4,887.20	0.12
		Base		100.000000	10,000,000.00	100.048872	10,004,887.20	4,887.20	0.12
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	93.068952	13,960,342.80	-1,039,657.20	0.17
		Base		100.000000	15,000,000.00	93.068952	13,960,342.80	-1,039,657.20	0.17
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	93.223843	4,661,192.15	-338,807.85	0.06
		Base		100.000000	5,000,000.00	93.223843	4,661,192.15	-338,807.85	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
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.976373	19,995,274.52	98.801545	19,760,309.00	-234,965.52	0.25
		Base		99.976373	19,995,274.52	98.801545	19,760,309.00	-234,965.52	0.25
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.997245	4,999,862.26	94.943777	4,747,188.85	-252,673.41	0.06
		Base		99.997245	4,999,862.26	94.943777	4,747,188.85	-252,673.41	0.06
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12					0.120000	12 Jan 2023		
		Local	20,000,000.000	99.993911	19,998,782.24	98.855620	19,771,124.00	-227,658.24	0.25
		Base		99.993911	19,998,782.24	98.855620	19,771,124.00	-227,658.24	0.25
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5					0.500000	01 Dec 2023		
		Local	10,000,000.000	99.878666	9,987,866.60	97.295516	9,729,551.60	-258,315.00	0.12
		Base		99.878666	9,987,866.60	97.295516	9,729,551.60	-258,315.00	0.12
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.167564	9,816,756.40	-183,243.60	0.12
		Base		100.000000	10,000,000.00	98.167564	9,816,756.40	-183,243.60	0.12
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	8,552,958.600	102.194858	8,740,683.89	94.987342	8,124,228.04	-616,455.85	0.10
Original Face:		Base	10,000,000.000	102.194858	8,740,683.89	94.987342	8,124,228.04	-616,455.85	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	94.278568	9,427,856.80	-572,143.20	0.12
		Base		100.000000	10,000,000.00	94.278568	9,427,856.80	-572,143.20	0.12
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	93.542268	4,677,113.40	-322,886.60	0.06
		Base		100.000000	5,000,000.00	93.542268	4,677,113.40	-322,886.60	0.06
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	92.976185	4,648,809.25	-351,190.75	0.06
		Base		100.000000	5,000,000.00	92.976185	4,648,809.25	-351,190.75	0.06
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.002926	15,243,446.03	100.018632	15,245,840.08	2,394.05	0.19
		Base		100.002926	15,243,446.03	100.018632	15,245,840.08	2,394.05	0.19

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	39,904.380	Local	102.530249	40,914.06	100.244270	40,001.85	-912.21	0.00
Original Face:	2,838,688.000	Base	102.530249	40,914.06	100.244270	40,001.85	-912.21	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	474,097.290	Local	101.359715	480,543.66	96.178470	455,979.52	-24,564.14	0.01
Original Face:	5,677,376.000	Base	101.359715	480,543.66	96.178470	455,979.52	-24,564.14	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	539,328.020	Local	101.274527	546,201.90	95.518990	515,160.68	-31,041.22	0.01
Original Face:	5,677,376.000	Base	101.274527	546,201.90	95.518990	515,160.68	-31,041.22	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	687,594.290	Local	100.726917	692,592.53	97.203560	668,366.13	-24,226.40	0.01
Original Face:	6,713,909.000	Base	100.726917	692,592.53	97.203560	668,366.13	-24,226.40	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	804,783.780	Local	99.810676	803,260.13	96.635140	777,703.93	-25,556.20	0.01
Original Face:	5,677,376.000	Base	99.810676	803,260.13	96.635140	777,703.93	-25,556.20	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,070,282.370	Local	101.382854	1,085,082.81	96.485190	1,032,663.98	-52,418.83	0.01
Original Face:	6,995,663.000	Base	101.382854	1,085,082.81	96.485190	1,032,663.98	-52,418.83	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	804,783.780	Local	100.183218	806,258.29	97.211570	782,342.95	-23,915.34	0.01
Original Face:	5,677,376.000	Base	100.183218	806,258.29	97.211570	782,342.95	-23,915.34	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	913,774.890	Local	100.628773	919,520.46	94.420010	862,786.34	-56,734.12	0.01
Original Face:	11,354,753.000	Base	100.628773	919,520.46	94.420010	862,786.34	-56,734.12	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	434,972.000	Local	98.726364	429,432.04	97.399610	423,661.03	-5,771.01	0.01
Original Face:	2,000,000.000	Base	98.726364	429,432.04	97.399610	423,661.03	-5,771.01	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	987,619.900	Local	101.445863	1,001,899.53	95.518990	943,364.55	-58,534.98	0.01
Original Face:	8,516,065.000	Base	101.445863	1,001,899.53	95.518990	943,364.55	-58,534.98	0.01

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3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	667,267.510	99.909551	666,663.97	97.155330	648,285.95	-18,378.02	0.01
Original Face:		Base	5,677,376.000	99.909551	666,663.97	97.155330	648,285.95	-18,378.02	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,188,970.530	98.782686	1,174,497.03	96.641180	1,149,035.15	-25,461.88	0.01
Original Face:		Base	6,060,416.000	98.782686	1,174,497.03	96.641180	1,149,035.15	-25,461.88	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	5,350,027.270	99.751702	5,336,743.25	90.364540	4,834,527.53	-502,215.72	0.06
Original Face:		Base	7,000,000.000	99.751702	5,336,743.25	90.364540	4,834,527.53	-502,215.72	0.06
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	94.238077	9,423,807.70	-576,192.30	0.12
		Base		100.000000	10,000,000.00	94.238077	9,423,807.70	-576,192.30	0.12
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	93.845843	9,384,584.30	-615,415.70	0.12
		Base		100.000000	10,000,000.00	93.845843	9,384,584.30	-615,415.70	0.12
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	138,290.860	98.427033	136,115.59	99.344420	137,384.25	1,268.66	0.00
Original Face:		Base	2,838,688.000	98.427033	136,115.59	99.344420	137,384.25	1,268.66	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	225,993.760	100.118716	226,262.05	99.784050	225,505.73	-756.32	0.00
Original Face:		Base	5,946,910.000	100.118716	226,262.05	99.784050	225,505.73	-756.32	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	46,906.650	102.212821	47,944.61	101.645470	47,678.48	-266.13	0.00
Original Face:		Base	500,000.000	102.212821	47,944.61	101.645470	47,678.48	-266.13	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	49,714.970	101.243448	50,333.15	100.100610	49,764.99	-568.16	0.00
Original Face:		Base	11,354,753.000	101.243448	50,333.15	100.100610	49,764.99	-568.16	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	63,586.530	99.460892	63,243.73	99.896920	63,520.99	277.26	0.00
Original Face:		Base	2,838,688.000	99.460892	63,243.73	99.896920	63,520.99	277.26	0.00

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3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	231,272.340	Local	99.979652	231,225.28	98.554150	227,928.49	-3,296.79	0.00
Original Face:	2,838,688.000	Base	99.979652	231,225.28	98.554150	227,928.49	-3,296.79	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	184,880.250	Local	99.959439	184,805.26	99.200340	183,401.84	-1,403.42	0.00
Original Face:	3,247,459.000	Base	99.959439	184,805.26	99.200340	183,401.84	-1,403.42	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	448,421.350	Local	100.145035	449,071.72	99.686800	447,016.89	-2,054.83	0.01
Original Face:	5,677,376.000	Base	100.145035	449,071.72	99.686800	447,016.89	-2,054.83	0.01
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	306,468.480	Local	100.329972	307,479.74	99.534280	305,041.19	-2,438.55	0.00
Original Face:	8,516,065.000	Base	100.329972	307,479.74	99.534280	305,041.19	-2,438.55	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,058,419.130	Local	100.049224	1,058,940.13	96.854400	1,025,125.50	-33,814.63	0.01
Original Face:	7,380,589.000	Base	100.049224	1,058,940.13	96.854400	1,025,125.50	-33,814.63	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,625,374.950	Local	101.160532	1,644,237.95	94.455850	1,535,261.72	-108,976.23	0.02
Original Face:	5,677,376.000	Base	101.160532	1,644,237.95	94.455850	1,535,261.72	-108,976.23	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	889,209.280	Local	100.021842	889,403.50	94.762440	842,636.41	-46,767.09	0.01
Original Face:	5,677,376.000	Base	100.021842	889,403.50	94.762440	842,636.41	-46,767.09	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,223,023.410	Local	100.677203	2,238,077.79	95.901060	2,131,903.01	-106,174.78	0.03
Original Face:	14,193,441.000	Base	100.677203	2,238,077.79	95.901060	2,131,903.01	-106,174.78	0.03
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,048,820.360	Local	100.431827	1,053,349.45	99.303680	1,041,517.21	-11,832.24	0.01
Original Face:	14,193,441.000	Base	100.431827	1,053,349.45	99.303680	1,041,517.21	-11,832.24	0.01
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	534,429.780	Local	99.903052	533,911.66	96.330840	514,820.70	-19,090.96	0.01
Original Face:	3,250,000.000	Base	99.903052	533,911.66	96.330840	514,820.70	-19,090.96	0.01

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3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	325,906.130	100.471102	327,441.48	99.657050	324,788.43	-2,653.05	0.00
Original Face:		Base	5,677,376.000	100.471102	327,441.48	99.657050	324,788.43	-2,653.05	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,487,587.510	99.912946	1,486,292.50	95.101380	1,414,716.25	-71,576.25	0.02
Original Face:		Base	8,516,065.000	99.912946	1,486,292.50	95.101380	1,414,716.25	-71,576.25	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	363,835.160	98.199028	357,282.59	96.997330	352,910.39	-4,372.20	0.00
Original Face:		Base	2,500,000.000	98.199028	357,282.59	96.997330	352,910.39	-4,372.20	0.00
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	910,956.850	102.420130	933,003.19	100.243060	913,171.02	-19,832.17	0.01
Original Face:		Base	5,000,000.000	102.420130	933,003.19	100.243060	913,171.02	-19,832.17	0.01
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	4,910,357.100	100.169943	4,918,701.93	91.945800	4,514,867.12	-403,834.81	0.06
Original Face:		Base	5,000,000.000	100.169943	4,918,701.93	91.945800	4,514,867.12	-403,834.81	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	378,816.710	101.002870	382,615.75	100.388510	380,288.45	-2,327.30	0.00
Original Face:		Base	44,567,405.000	101.002870	382,615.75	100.388510	380,288.45	-2,327.30	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	12,838.640	105.374479	13,528.65	104.652590	13,435.97	-92.68	0.00
Original Face:		Base	1,000,000.000	105.374479	13,528.65	104.652590	13,435.97	-92.68	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	599,140.230	105.436265	631,711.08	108.708410	651,315.82	19,604.74	0.01
Original Face:		Base	24,898,134.000	105.436265	631,711.08	108.708410	651,315.82	19,604.74	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	182,655.710	104.532067	190,933.79	102.661530	187,517.15	-3,416.64	0.00
Original Face:		Base	8,516,065.000	104.532067	190,933.79	102.661530	187,517.15	-3,416.64	0.00
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.520000	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.743537	14,961,530.55	-38,469.45	0.19
		Base		100.000000	15,000,000.00	99.743537	14,961,530.55	-38,469.45	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1					2.230000	15 Sep 2024		
		Local	20,000,000.000	101.934647	20,386,929.36	100.269920	20,053,984.00	-332,945.36	0.25
	Original Face:	Base	20,000,000.000	101.934647	20,386,929.36	100.269920	20,053,984.00	-332,945.36	0.25
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2					0.170000	15 Oct 2023		
		Local	3,915,697.570	99.999397	3,915,673.96	99.792970	3,907,590.90	-8,083.06	0.05
	Original Face:	Base	12,500,000.000	99.999397	3,915,673.96	99.792970	3,907,590.90	-8,083.06	0.05
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.382710	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.664793	19,932,958.60	-67,041.40	0.25
		Base		100.000000	20,000,000.00	99.664793	19,932,958.60	-67,041.40	0.25
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	101.769072	1,272,113.40	99.378906	1,242,236.33	-29,877.07	0.02
		Base		101.769072	1,272,113.40	99.378906	1,242,236.33	-29,877.07	0.02
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	104.634568	2,730,962.23	101.671758	2,653,632.88	-77,329.35	0.03
		Base		104.634568	2,730,962.23	101.671758	2,653,632.88	-77,329.35	0.03
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	7,500,000.000	100.023333	7,501,750.00	97.716427	7,328,732.03	-173,017.97	0.09
		Base		100.023333	7,501,750.00	97.716427	7,328,732.03	-173,017.97	0.09
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	97.734185	4,886,709.25	-113,290.75	0.06
		Base		100.000000	5,000,000.00	97.734185	4,886,709.25	-113,290.75	0.06
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	97.909807	6,853,686.49	-146,313.51	0.09
		Base		100.000000	7,000,000.00	97.909807	6,853,686.49	-146,313.51	0.09
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	90.299823	18,059,964.60	-1,940,035.40	0.23
		Base		100.000000	20,000,000.00	90.299823	18,059,964.60	-1,940,035.40	0.23
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.000000	18 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	91.213475	9,121,347.50	-878,652.50	0.11
		Base		100.000000	10,000,000.00	91.213475	9,121,347.50	-878,652.50	0.11

Base Currency: USD - US DOLLAR

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38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8					0.800000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	95.742427	4,787,121.35	-212,878.65	0.06
		Base		100.000000	5,000,000.00	95.742427	4,787,121.35	-212,878.65	0.06
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	90.608627	9,060,862.70	-939,137.30	0.11
		Base		100.000000	10,000,000.00	90.608627	9,060,862.70	-939,137.30	0.11
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	93.778143	9,377,814.30	-622,185.70	0.12
		Base		100.000000	10,000,000.00	93.778143	9,377,814.30	-622,185.70	0.12
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	40,557.500	104.836319	42,518.99	103.726750	42,068.98	-450.01	0.00
Original Face:		Base	877,500.000	104.836319	42,518.99	103.726750	42,068.98	-450.01	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	641,038.320	98.956669	634,350.17	95.798670	614,106.18	-20,243.99	0.01
Original Face:		Base	3,000,000.000	98.956669	634,350.17	95.798670	614,106.18	-20,243.99	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,984,303.160	95.726478	1,899,503.52	96.651140	1,917,851.63	18,348.11	0.02
Original Face:		Base	10,000,000.000	95.726478	1,899,503.52	96.651140	1,917,851.63	18,348.11	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,709,082.020	101.894740	1,741,464.68	97.374250	1,664,205.80	-77,258.88	0.02
Original Face:		Base	10,493,495.000	101.894740	1,741,464.68	97.374250	1,664,205.80	-77,258.88	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,460,133.690	96.590440	2,376,253.95	95.788790	2,356,532.29	-19,721.66	0.03
Original Face:		Base	5,000,000.000	96.590440	2,376,253.95	95.788790	2,356,532.29	-19,721.66	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	213,277.250	99.907712	213,080.42	99.721350	212,682.95	-397.47	0.00
Original Face:		Base	5,000,000.000	99.907712	213,080.42	99.721350	212,682.95	-397.47	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	473,400.100	100.645746	476,457.06	96.216370	455,488.39	-20,968.67	0.01
Original Face:		Base	5,000,000.000	100.645746	476,457.06	96.216370	455,488.39	-20,968.67	0.01

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38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	3,469,053.100	102.238281	3,546,700.26	93.132440	3,230,813.80	-315,886.46	0.04
Original Face:		Base	5,000,000.000	102.238281	3,546,700.26	93.132440	3,230,813.80	-315,886.46	0.04
39154TBN7	GREAT AMERICA LEASING RECEIVAB GALC 2021 2 A1 144A					0.149440	17 Oct 2022		
		Local	1,650,057.950	100.000000	1,650,057.95	99.856310	1,647,686.98	-2,370.97	0.02
Original Face:		Base	4,000,000.000	100.000000	1,650,057.95	99.856310	1,647,686.98	-2,370.97	0.02
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	1,556,236.190	99.993151	1,556,129.61	99.929160	1,555,133.75	-995.86	0.02
Original Face:		Base	8,000,000.000	99.993151	1,556,129.61	99.929160	1,555,133.75	-995.86	0.02
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.955931	999,559.31	98.781460	987,814.60	-11,744.71	0.01
		Base		99.955931	999,559.31	98.781460	987,814.60	-11,744.71	0.01
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.883950	1,997,679.00	94.254664	1,885,093.28	-112,585.72	0.02
		Base		99.883950	1,997,679.00	94.254664	1,885,093.28	-112,585.72	0.02
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.154906	15,704,289.33	100.268545	15,722,107.86	17,818.53	0.20
		Base		100.154906	15,704,289.33	100.268545	15,722,107.86	17,818.53	0.20
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.993775	2,999,813.26	96.400608	2,892,018.24	-107,795.02	0.04
		Base		99.993775	2,999,813.26	96.400608	2,892,018.24	-107,795.02	0.04
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.986379	1,999,727.58	96.720063	1,934,401.26	-65,326.32	0.02
		Base		99.986379	1,999,727.58	96.720063	1,934,401.26	-65,326.32	0.02
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.895640	3,796,034.32	-3,965.68	0.05
		Base		100.000000	3,800,000.00	99.895640	3,796,034.32	-3,965.68	0.05
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.999189	1,199,990.27	-9.73	0.01
		Base		100.000000	1,200,000.00	99.999189	1,199,990.27	-9.73	0.01

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46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.910473	4,995,523.65	-4,476.35	0.06
		Base		100.000000	5,000,000.00	99.910473	4,995,523.65	-4,476.35	0.06
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
		Local	10,000,000.000	101.457223	10,145,722.32	100.820128	10,082,012.80	-63,709.52	0.13
		Base		101.457223	10,145,722.32	100.820128	10,082,012.80	-63,709.52	0.13
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
		Local	3,000,000.000	99.978080	2,999,342.40	98.602400	2,958,072.00	-41,270.40	0.04
Original Face:		Base	3,000,000.000	99.978080	2,999,342.40	98.602400	2,958,072.00	-41,270.40	0.04
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.926325	4,996,316.26	93.501597	4,675,079.85	-321,236.41	0.06
		Base		99.926325	4,996,316.26	93.501597	4,675,079.85	-321,236.41	0.06
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.715972	4,585,798.60	-414,201.40	0.06
		Base		100.000000	5,000,000.00	91.715972	4,585,798.60	-414,201.40	0.06
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	93.083456	4,654,172.80	-345,827.20	0.06
		Base		100.000000	5,000,000.00	93.083456	4,654,172.80	-345,827.20	0.06
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.985278	2,999,558.33	99.191592	2,975,747.76	-23,810.57	0.04
		Base		99.985278	2,999,558.33	99.191592	2,975,747.76	-23,810.57	0.04
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.556803	4,927,840.15	-72,159.85	0.06
		Base		100.000000	5,000,000.00	98.556803	4,927,840.15	-72,159.85	0.06
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.811572	2,994,347.17	101.097557	3,032,926.71	38,579.54	0.04
		Base		99.811572	2,994,347.17	101.097557	3,032,926.71	38,579.54	0.04
573284AY2	MARTIN MARIETTA SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.996667	4,999,833.33	97.671509	4,883,575.45	-116,257.88	0.06
		Base		99.996667	4,999,833.33	97.671509	4,883,575.45	-116,257.88	0.06

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579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.796754	4,989,837.68	91.576033	4,578,801.65	-411,036.03	0.06
		Base		99.796754	4,989,837.68	91.576033	4,578,801.65	-411,036.03	0.06
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	102.550102	3,332,878.32	101.245237	3,290,470.20	-42,408.12	0.04
		Base		102.550102	3,332,878.32	101.245237	3,290,470.20	-42,408.12	0.04
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	102.827039	10,282,703.89	100.818413	10,081,841.30	-200,862.59	0.13
		Base		102.827039	10,282,703.89	100.818413	10,081,841.30	-200,862.59	0.13
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.960300	4,248,312.73	94.775164	4,027,944.47	-220,368.26	0.05
		Base		99.960300	4,248,312.73	94.775164	4,027,944.47	-220,368.26	0.05
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.993093	3,999,723.73	97.715564	3,908,622.56	-91,101.17	0.05
		Base		99.993093	3,999,723.73	97.715564	3,908,622.56	-91,101.17	0.05
594918AQ7	MICROSOFT CORP SR UNSECURED 11/22 2.125					2.125000	15 Nov 2022		
		Local	2,000,000.000	100.818719	2,016,374.37	100.448176	2,008,963.52	-7,410.85	0.03
		Base		100.818719	2,016,374.37	100.448176	2,008,963.52	-7,410.85	0.03
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	100.800932	1,351,740.50	100.121563	1,342,630.16	-9,110.34	0.02
		Base		100.800932	1,351,740.50	100.121563	1,342,630.16	-9,110.34	0.02
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
		Local	4,000,000.000	99.872519	3,994,900.76	94.494700	3,779,788.00	-215,112.76	0.05
		Base		99.872519	3,994,900.76	94.494700	3,779,788.00	-215,112.76	0.05
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					0.895000	24 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.551000	4,977,550.00	-22,450.00	0.06
		Base		100.000000	5,000,000.00	99.551000	4,977,550.00	-22,450.00	0.06
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	100.708594	1,007,085.94	100.317918	1,003,179.18	-3,906.76	0.01
		Base		100.708594	1,007,085.94	100.317918	1,003,179.18	-3,906.76	0.01

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

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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
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.957277	9,995,727.67	95.882375	9,588,237.50	-407,490.17	0.12
		Base		99.957277	9,995,727.67	95.882375	9,588,237.50	-407,490.17	0.12
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.797070	14,969,560.47	90.957903	13,643,685.45	-1,325,875.02	0.17
		Base		99.797070	14,969,560.47	90.957903	13,643,685.45	-1,325,875.02	0.17
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
		Local	5,000,000.000	99.922084	4,996,104.18	95.476037	4,773,801.85	-222,302.33	0.06
		Base		99.922084	4,996,104.18	95.476037	4,773,801.85	-222,302.33	0.06
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					0.670000	07 Aug 2023		
		Local	7,500,000.000	100.000000	7,500,000.00	99.956441	7,496,733.08	-3,266.92	0.09
		Base		100.000000	7,500,000.00	99.956441	7,496,733.08	-3,266.92	0.09
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.931338	4,996,566.90	96.519221	4,825,961.05	-170,605.85	0.06
		Base		99.931338	4,996,566.90	96.519221	4,825,961.05	-170,605.85	0.06
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.870490	14,980,573.46	96.069945	14,410,491.75	-570,081.71	0.18
		Base		99.870490	14,980,573.46	96.069945	14,410,491.75	-570,081.71	0.18
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.995322	9,999,532.21	98.569078	9,856,907.80	-142,624.41	0.12
		Base		99.995322	9,999,532.21	98.569078	9,856,907.80	-142,624.41	0.12
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					1.290000	21 Mar 2024		
		Local	9,000,000.000	100.000000	9,000,000.00	100.079413	9,007,147.17	7,147.17	0.11
		Base		100.000000	9,000,000.00	100.079413	9,007,147.17	7,147.17	0.11
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.994189	6,999,593.23	94.901659	6,643,116.13	-356,477.10	0.08
		Base		99.994189	6,999,593.23	94.901659	6,643,116.13	-356,477.10	0.08
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	100.000000	3,140,000.00	100.000000	3,140,000.00	0.00	0.04
		Base		100.000000	3,140,000.00	100.000000	3,140,000.00	0.00	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
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	111.433052	4,964,342.48	102.629516	4,572,144.94	-392,197.54	0.06
		Base		111.433052	4,964,342.48	102.629516	4,572,144.94	-392,197.54	0.06
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	97.963711	19,592,742.20	-407,257.80	0.24
		Base		100.000000	20,000,000.00	97.963711	19,592,742.20	-407,257.80	0.24
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	57,854,000.000	100.000000	57,854,000.00	100.059187	57,888,242.05	34,242.05	0.72
		Base		100.000000	57,854,000.00	100.059187	57,888,242.05	34,242.05	0.72
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	102.554984	6,871,183.96	99.590761	6,672,580.99	-198,602.97	0.08
		Base		102.554984	6,871,183.96	99.590761	6,672,580.99	-198,602.97	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.961952	7,996,956.17	93.365057	7,469,204.56	-527,751.61	0.09
		Base		99.961952	7,996,956.17	93.365057	7,469,204.56	-527,751.61	0.09
70450YAB9	PAYPAL HOLDINGS INC SR UNSECURED 09/22 2.2					2.200000	26 Sep 2022		
		Local	10,000,000.000	100.974163	10,097,416.29	100.326544	10,032,654.40	-64,761.89	0.13
		Base		100.974163	10,097,416.29	100.326544	10,032,654.40	-64,761.89	0.13
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.461185	4,910,542.71	98.598896	4,819,514.04	-91,028.67	0.06
		Base		100.461185	4,910,542.71	98.598896	4,819,514.04	-91,028.67	0.06
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.105888	9,919,492.45	97.724465	9,683,517.24	-235,975.21	0.12
		Base		100.105888	9,919,492.45	97.724465	9,683,517.24	-235,975.21	0.12
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	106.063132	5,041,180.67	102.062544	4,851,032.72	-190,147.95	0.06
		Base		106.063132	5,041,180.67	102.062544	4,851,032.72	-190,147.95	0.06
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.993642	11,999,237.03	93.656405	11,238,768.60	-760,468.43	0.14
		Base		99.993642	11,999,237.03	93.656405	11,238,768.60	-760,468.43	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
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.720000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.792905	4,989,645.25	-10,354.75	0.06
		Base		100.000000	5,000,000.00	99.792905	4,989,645.25	-10,354.75	0.06
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.884045	14,982,606.73	92.864032	13,929,604.80	-1,053,001.93	0.17
		Base		99.884045	14,982,606.73	92.864032	13,929,604.80	-1,053,001.93	0.17
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.968326	5,498,257.92	93.598288	5,147,905.84	-350,352.08	0.06
		Base		99.968326	5,498,257.92	93.598288	5,147,905.84	-350,352.08	0.06
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.510000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.710859	6,979,760.13	-20,239.87	0.09
		Base		100.000000	7,000,000.00	99.710859	6,979,760.13	-20,239.87	0.09
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					0.830000	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.995000	14,999,250.00	-750.00	0.19
		Base		100.000000	15,000,000.00	99.995000	14,999,250.00	-750.00	0.19
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.382000	9,738,200.00	-261,800.00	0.12
		Base		100.000000	10,000,000.00	97.382000	9,738,200.00	-261,800.00	0.12
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.06
		Base		100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.06
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					1.583000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.12
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.12
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.998197	14,999,729.59	96.570757	14,485,613.55	-514,116.04	0.18
		Base		99.998197	14,999,729.59	96.570757	14,485,613.55	-514,116.04	0.18
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	15,000,000.000	99.888224	14,983,233.59	94.947297	14,242,094.55	-741,139.04	0.18
		Base		99.888224	14,983,233.59	94.947297	14,242,094.55	-741,139.04	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.156570	25 Jan 2029		
		Local	776,483.060	100.000000	776,483.06	97.040870	753,505.92	-22,977.14	0.01
Original Face:		Base	2,838,688.000	100.000000	776,483.06	97.040870	753,505.92	-22,977.14	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.985448	4,999,272.42	95.826399	4,791,319.95	-207,952.47	0.06
		Base		99.985448	4,999,272.42	95.826399	4,791,319.95	-207,952.47	0.06
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.893663	4,994,683.17	97.213000	4,860,650.00	-134,033.17	0.06
		Base		99.893663	4,994,683.17	97.213000	4,860,650.00	-134,033.17	0.06
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					1.320000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.522219	10,052,221.90	52,221.90	0.13
		Base		100.000000	10,000,000.00	100.522219	10,052,221.90	52,221.90	0.13
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	102.560917	10,256,091.67	100.564967	10,056,496.70	-199,594.97	0.13
		Base		102.560917	10,256,091.67	100.564967	10,056,496.70	-199,594.97	0.13
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	102.565089	15,384,763.36	99.659530	14,948,929.50	-435,833.86	0.19
		Base		102.565089	15,384,763.36	99.659530	14,948,929.50	-435,833.86	0.19
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.878344	7,990,267.52	98.257479	7,860,598.32	-129,669.20	0.10
		Base		99.878344	7,990,267.52	98.257479	7,860,598.32	-129,669.20	0.10
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	9,055,000.000	100.095979	9,063,690.94	100.120455	9,065,907.20	2,216.26	0.11
		Base		100.095979	9,063,690.94	100.120455	9,065,907.20	2,216.26	0.11
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.690000	14 Feb 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.106986	3,003,209.58	3,209.58	0.04
		Base		100.000000	3,000,000.00	100.106986	3,003,209.58	3,209.58	0.04
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.852292	4,992,614.61	94.114865	4,705,743.25	-286,871.36	0.06
		Base		99.852292	4,992,614.61	94.114865	4,705,743.25	-286,871.36	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
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.997859	9,999,785.94	100.110921	10,011,092.10	11,306.16	0.13
		Base		99.997859	9,999,785.94	100.110921	10,011,092.10	11,306.16	0.13
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	106.846238	3,929,804.65	102.307672	3,762,876.18	-166,928.47	0.05
		Base		106.846238	3,929,804.65	102.307672	3,762,876.18	-166,928.47	0.05
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.113855	10,011,385.47	98.607798	9,860,779.80	-150,605.67	0.12
		Base		100.113855	10,011,385.47	98.607798	9,860,779.80	-150,605.67	0.12
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	6,127,000.000	100.654486	6,167,100.35	100.245375	6,142,034.13	-25,066.22	0.08
		Base		100.654486	6,167,100.35	100.245375	6,142,034.13	-25,066.22	0.08
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	105.964832	22,798,333.53	100.829212	21,693,404.96	-1,104,928.57	0.27
		Base		105.964832	22,798,333.53	100.829212	21,693,404.96	-1,104,928.57	0.27
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	101.594921	1,523,923.81	100.225045	1,503,375.68	-20,548.13	0.02
		Base		101.594921	1,523,923.81	100.225045	1,503,375.68	-20,548.13	0.02
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.608860	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.051520	5,002,576.00	2,576.00	0.06
		Base		100.000000	5,000,000.00	100.051520	5,002,576.00	2,576.00	0.06
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	97.828776	9,782,877.60	-217,122.40	0.12
		Base		100.000000	10,000,000.00	97.828776	9,782,877.60	-217,122.40	0.12
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.625000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	99.430800	10,937,388.00	-62,612.00	0.14
		Base		100.000000	11,000,000.00	99.430800	10,937,388.00	-62,612.00	0.14
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.968370	21,993,041.48	97.730880	21,500,793.60	-492,247.88	0.27
		Base		99.968370	21,993,041.48	97.730880	21,500,793.60	-492,247.88	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
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.000000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.946740	9,994,674.00	-5,326.00	0.12
		Base		100.000000	10,000,000.00	99.946740	9,994,674.00	-5,326.00	0.12
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	17,000,000.000	100.000000	17,000,000.00	99.924132	16,987,102.44	-12,897.56	0.21
		Base		100.000000	17,000,000.00	99.924132	16,987,102.44	-12,897.56	0.21
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.999368	12,999,917.79	100.033431	13,004,346.03	4,428.24	0.16
		Base		99.999368	12,999,917.79	100.033431	13,004,346.03	4,428.24	0.16
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.961531	9,996,153.09	97.181105	9,718,110.50	-278,042.59	0.12
		Base		99.961531	9,996,153.09	97.181105	9,718,110.50	-278,042.59	0.12
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.908150	4,595,407.50	-404,592.50	0.06
		Base		100.000000	5,000,000.00	91.908150	4,595,407.50	-404,592.50	0.06
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.976038	9,997,603.84	99.388752	9,938,875.20	-58,728.64	0.12
		Base		99.976038	9,997,603.84	99.388752	9,938,875.20	-58,728.64	0.12
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.686436	4,584,321.80	-415,678.20	0.06
		Base		100.000000	5,000,000.00	91.686436	4,584,321.80	-415,678.20	0.06
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.570000	13 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.963509	9,996,350.90	-3,649.10	0.12
		Base		100.000000	10,000,000.00	99.963509	9,996,350.90	-3,649.10	0.12
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.958776	11,995,053.09	98.435490	11,812,258.80	-182,794.29	0.15
		Base		99.958776	11,995,053.09	98.435490	11,812,258.80	-182,794.29	0.15
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					0.560000	13 Sep 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.143835	6,940,068.45	-59,931.55	0.09
		Base		100.000000	7,000,000.00	99.143835	6,940,068.45	-59,931.55	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
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	10,000,000.000	99.991046	9,999,104.57	99.982727	9,998,272.70	-831.87	0.12
		Base		99.991046	9,999,104.57	99.982727	9,998,272.70	-831.87	0.12
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.880225	1,997,604.49	96.091807	1,921,836.14	-75,768.35	0.02
		Base		99.880225	1,997,604.49	96.091807	1,921,836.14	-75,768.35	0.02
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					0.470000	17 Jan 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.530790	6,967,155.30	-32,844.70	0.09
		Base		100.000000	7,000,000.00	99.530790	6,967,155.30	-32,844.70	0.09
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					0.670000	09 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.238000	14,885,700.00	-114,300.00	0.19
		Base		100.000000	15,000,000.00	99.238000	14,885,700.00	-114,300.00	0.19
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	2,000,000.000	101.287205	2,025,744.09	99.108324	1,982,166.48	-43,577.61	0.02
		Base		101.287205	2,025,744.09	99.108324	1,982,166.48	-43,577.61	0.02
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	25,000,000.000	101.743116	25,435,779.05	100.702772	25,175,693.00	-260,086.05	0.31
		Base		101.743116	25,435,779.05	100.702772	25,175,693.00	-260,086.05	0.31
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	103.584417	2,874,467.58	101.383185	2,813,383.38	-61,084.20	0.04
		Base		103.584417	2,874,467.58	101.383185	2,813,383.38	-61,084.20	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.954378	1,999,087.55	99.426944	1,988,538.88	-10,548.67	0.02
		Base		99.954378	1,999,087.55	99.426944	1,988,538.88	-10,548.67	0.02
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	0.000	0.000000	-0.30	0.000000	0.00	0.30	0.00
		Base		0.000000	-0.30	0.000000	0.00	0.30	0.00
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.850072	19,770,014.30	92.558594	18,511,718.80	-1,258,295.50	0.23
		Base		98.850072	19,770,014.30	92.558594	18,511,718.80	-1,258,295.50	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
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	105.369668	10,536,966.80	101.914860	10,191,486.00	-345,480.80	0.13
		Base		105.369668	10,536,966.80	101.914860	10,191,486.00	-345,480.80	0.13
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	8,018,000.000	102.067892	8,183,803.57	99.606000	7,986,409.08	-197,394.49	0.10
		Base		102.067892	8,183,803.57	99.606000	7,986,409.08	-197,394.49	0.10
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					1.060000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	99.894423	11,987,330.76	-12,669.24	0.15
		Base		100.000000	12,000,000.00	99.894423	11,987,330.76	-12,669.24	0.15
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.996053	2,999,881.59	96.840598	2,905,217.94	-94,663.65	0.04
		Base		99.996053	2,999,881.59	96.840598	2,905,217.94	-94,663.65	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.422869	8,033,829.55	94.131269	7,530,501.52	-503,328.03	0.09
		Base		100.422869	8,033,829.55	94.131269	7,530,501.52	-503,328.03	0.09
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	902,348.890	99.993498	902,290.22	100.302450	905,078.04	2,787.82	0.01
Original Face:		Base	8,000,000.000	99.993498	902,290.22	100.302450	905,078.04	2,787.82	0.01
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.988895	19,997,778.95	98.063730	19,612,746.00	-385,032.95	0.24
Original Face:		Base	20,000,000.000	99.988895	19,997,778.95	98.063730	19,612,746.00	-385,032.95	0.24
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	4,408,516.950	99.993966	4,408,250.94	100.028920	4,409,791.89	1,540.95	0.06
Original Face:		Base	5,500,000.000	99.993966	4,408,250.94	100.028920	4,409,791.89	1,540.95	0.06
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.984137	4,999,206.85	99.137851	4,956,892.55	-42,314.30	0.06
		Base		99.984137	4,999,206.85	99.137851	4,956,892.55	-42,314.30	0.06
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.917658	4,995,882.89	96.725670	4,836,283.50	-159,599.39	0.06
		Base		99.917658	4,995,882.89	96.725670	4,836,283.50	-159,599.39	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
92868KAA1	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A1				0.159460	21 Nov 2022		
	2,041,711.840	Local	100.000000	2,041,711.84	99.955220	2,040,797.56	-914.28	0.03
Original Face:	20,000,000.000	Base	100.000000	2,041,711.84	99.955220	2,040,797.56	-914.28	0.03
931142DP5	WALMART INC SR UNSECURED 04/24 3.3				3.300000	22 Apr 2024		
	1,000,000.000	Local	105.130255	1,051,302.55	101.806656	1,018,066.56	-33,235.99	0.01
		Base	105.130255	1,051,302.55	101.806656	1,018,066.56	-33,235.99	0.01
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	20,000,000.000	Local	103.562247	20,712,449.42	101.747584	20,349,516.80	-362,932.62	0.25
		Base	103.562247	20,712,449.42	101.747584	20,349,516.80	-362,932.62	0.25
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	4,886,000.000	Local	102.032681	4,985,316.78	101.204087	4,944,831.69	-40,485.09	0.06
		Base	102.032681	4,985,316.78	101.204087	4,944,831.69	-40,485.09	0.06
931142ER0	WALMART INC SR UNSECURED 09/26 1.05				1.050000	17 Sep 2026		
	5,000,000.000	Local	99.831082	4,991,554.09	93.098349	4,654,917.45	-336,636.64	0.06
		Base	99.831082	4,991,554.09	93.098349	4,654,917.45	-336,636.64	0.06
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1				3.100000	15 Sep 2022		
	6,682,000.000	Local	101.130999	6,757,573.36	100.788697	6,734,700.73	-22,872.63	0.08
		Base	101.130999	6,757,573.36	100.788697	6,734,700.73	-22,872.63	0.08
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95				0.950000	17 Nov 2023		
	3,000,000.000	Local	99.995937	2,999,878.10	97.501129	2,925,033.87	-74,844.23	0.04
		Base	99.995937	2,999,878.10	97.501129	2,925,033.87	-74,844.23	0.04
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9				2.900000	15 Sep 2022		
	1,625,000.000	Local	100.455607	1,632,403.62	100.246133	1,628,999.66	-3,403.96	0.02
		Base	100.455607	1,632,403.62	100.246133	1,628,999.66	-3,403.96	0.02
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75				0.750000	15 Nov 2025		
	5,000,000.000	Local	99.876685	4,993,834.27	92.523701	4,626,185.05	-367,649.22	0.06
		Base	99.876685	4,993,834.27	92.523701	4,626,185.05	-367,649.22	0.06
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.934281	4,996,714.04	101.890740	5,094,537.00	97,822.96	0.06
		Base	99.934281	4,996,714.04	101.890740	5,094,537.00	97,822.96	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
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	95.540715	6,687,850.05	-312,149.95	0.08
		Base		100.000000	7,000,000.00	95.540715	6,687,850.05	-312,149.95	0.08
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2					0.200000	15 Jul 2024		
		Local	3,202,734.150	99.997494	3,202,653.89	99.558950	3,188,608.49	-14,045.40	0.04
Original Face:		Base	5,250,000.000	99.997494	3,202,653.89	99.558950	3,188,608.49	-14,045.40	0.04
US DOLLAR Total									
		Local	2,263,544,025.260		2,272,448,328.11		2,208,436,248.47	-64,012,079.64	27.58
Original Face:		Base	466,631,952.000		2,272,448,328.11		2,208,436,248.47	-64,012,079.64	27.58
FIXED INCOME Total									
		Base	2,263,544,025.260		2,272,448,328.11		2,208,436,248.47	-64,012,079.64	27.58
Original Face:			466,631,952.000						

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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									
		8,064,465,505.120	Base		8,071,899,097.95		8,006,254,735.66	-65,644,362.29	100.00
	Original Face:	466,631,952.000							

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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								
			-2,942,459.450	1.000000	-2,942,459.45	1.000000	-2,942,459.45	0.00	2.53
		Base		1.000000	-2,942,459.45	1.000000	-2,942,459.45	0.00	2.53
US DOLLAR Total									
			-2,942,459.450		-2,942,459.45		-2,942,459.45	0.00	2.53
		Base			-2,942,459.45		-2,942,459.45	0.00	2.53
CASH Total									
			-2,942,459.450	Base	-2,942,459.45		-2,942,459.45	0.00	2.53
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.262398	31 Dec 2030		
			869,794.520	100.000000	869,794.52	100.000000	869,794.52	0.00	0.75
		Base		100.000000	869,794.52	100.000000	869,794.52	0.00	0.75
US DOLLAR Total									
			869,794.520		869,794.52		869,794.52	0.00	0.75
		Base			869,794.52		869,794.52	0.00	0.75
CASH EQUIVALENT Total									
			869,794.520	Base	869,794.52		869,794.52	0.00	0.75
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
			1,220,000.000	100.460214	1,225,614.61	99.690169	1,216,220.06	-9,394.55	1.05
		Base		100.460214	1,225,614.61	99.690169	1,216,220.06	-9,394.55	1.05

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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
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	1,000,000.000	101.568257	1,015,682.57	100.707809	1,007,078.09	-8,604.48	0.87
		Base		101.568257	1,015,682.57	100.707809	1,007,078.09	-8,604.48	0.87
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	100.812610	937,557.27	100.435701	934,052.02	-3,505.25	0.80
		Base		100.812610	937,557.27	100.435701	934,052.02	-3,505.25	0.80
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.945278	664,636.10	98.466791	654,804.16	-9,831.94	0.56
		Base		99.945278	664,636.10	98.466791	654,804.16	-9,831.94	0.56
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.992212	334,973.91	98.561868	330,182.26	-4,791.65	0.28
		Base		99.992212	334,973.91	98.561868	330,182.26	-4,791.65	0.28
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75					0.750000	03 Nov 2023		
		Local	500,000.000	99.992038	499,960.19	97.595600	487,978.00	-11,982.19	0.42
		Base		99.992038	499,960.19	97.595600	487,978.00	-11,982.19	0.42
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.992736	499,963.68	100.270070	501,350.35	1,386.67	0.43
Original Face:		Base	500,000.000	99.992736	499,963.68	100.270070	501,350.35	1,386.67	0.43
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
		Local	795,000.000	99.986283	794,890.95	95.456830	758,881.80	-36,009.15	0.65
Original Face:		Base	795,000.000	99.986283	794,890.95	95.456830	758,881.80	-36,009.15	0.65
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	850,000.000	102.063067	867,536.07	100.064040	850,544.34	-16,991.73	0.73
Original Face:		Base	850,000.000	102.063067	867,536.07	100.064040	850,544.34	-16,991.73	0.73
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	105.876438	688,196.85	102.268577	664,745.75	-23,451.10	0.57
		Base		105.876438	688,196.85	102.268577	664,745.75	-23,451.10	0.57
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.642750	09 Feb 2022		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
	500,000.000	Local	99.899396	499,496.98	98.755121	493,775.61	-5,721.37	0.43
		Base	99.899396	499,496.98	98.755121	493,775.61	-5,721.37	0.43
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75				3.750000	06 Dec 2023		
	500,000.000	Local	105.444554	527,222.77	101.918786	509,593.93	-17,628.84	0.44
		Base	105.444554	527,222.77	101.918786	509,593.93	-17,628.84	0.44
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3				1.920000	25 Jan 2024		
	105,730.750	Local	99.995517	105,726.01	100.210500	105,953.31	227.30	0.09
Original Face:	385,000.000	Base	99.995517	105,726.01	100.210500	105,953.31	227.30	0.09
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR				1.258860	24 Apr 2023		
	1,000,000.000	Local	100.053160	1,000,531.60	100.026616	1,000,266.16	-265.44	0.86
		Base	100.053160	1,000,531.60	100.026616	1,000,266.16	-265.44	0.86
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR				0.909230	28 May 2024		
	500,000.000	Local	100.000000	500,000.00	99.847000	499,235.00	-765.00	0.43
		Base	100.000000	500,000.00	99.847000	499,235.00	-765.00	0.43
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				1.530000	06 Dec 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	95.724163	957,241.63	-42,758.37	0.82
		Base	100.000000	1,000,000.00	95.724163	957,241.63	-42,758.37	0.82
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
	750,000.000	Local	100.640564	754,804.23	100.893971	756,704.78	1,900.55	0.65
		Base	100.640564	754,804.23	100.893971	756,704.78	1,900.55	0.65
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	605,000.000	Local	99.941225	604,644.41	96.743659	585,299.14	-19,345.27	0.50
		Base	99.941225	604,644.41	96.743659	585,299.14	-19,345.27	0.50
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				0.530000	26 Apr 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.622700	996,227.00	-3,773.00	0.86
		Base	100.000000	1,000,000.00	99.622700	996,227.00	-3,773.00	0.86
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	32,565.560	Local	99.995732	32,564.17	100.258200	32,649.64	85.47	0.03
Original Face:	270,000.000	Base	99.995732	32,564.17	100.258200	32,649.64	85.47	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
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	71,630.360	99.991358	71,624.17	100.518610	72,001.84	377.67	0.06
Original Face:		Base	445,000.000	99.991358	71,624.17	100.518610	72,001.84	377.67	0.06
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
		Local	305,000.000	99.981764	304,944.38	97.096430	296,144.11	-8,800.27	0.25
Original Face:		Base	305,000.000	99.981764	304,944.38	97.096430	296,144.11	-8,800.27	0.25
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2					0.330000	15 Jan 2025		
		Local	300,000.000	99.994387	299,983.16	98.787710	296,363.13	-3,620.03	0.26
Original Face:		Base	300,000.000	99.994387	299,983.16	98.787710	296,363.13	-3,620.03	0.26
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2					2.530000	15 Aug 2025		
		Local	325,000.000	99.997760	324,992.72	99.997760	324,992.72	0.00	0.28
Original Face:		Base	325,000.000	99.997760	324,992.72	99.997760	324,992.72	0.00	0.28
14041NFQ9	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A6 A6					2.290000	15 Jul 2025		
		Local	1,000,000.000	100.920849	1,009,208.49	100.415340	1,004,153.40	-5,055.09	0.86
Original Face:		Base	1,000,000.000	100.920849	1,009,208.49	100.415340	1,004,153.40	-5,055.09	0.86
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					1.173140	06 Jun 2022		
		Local	500,000.000	100.040620	500,203.10	100.048878	500,244.39	41.29	0.43
		Base		100.040620	500,203.10	100.048878	500,244.39	41.29	0.43
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25					0.250000	01 Mar 2023		
		Local	600,000.000	99.960652	599,763.91	98.459564	590,757.38	-9,006.53	0.51
		Base		99.960652	599,763.91	98.459564	590,757.38	-9,006.53	0.51
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					0.515000	17 May 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.606000	996,060.00	-3,940.00	0.86
		Base		100.000000	1,000,000.00	99.606000	996,060.00	-3,940.00	0.86
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	500,000.000	99.888712	499,443.56	95.385365	476,926.83	-22,516.73	0.41
		Base		99.888712	499,443.56	95.385365	476,926.83	-22,516.73	0.41
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
		Local	340,000.000	100.000000	340,000.00	98.772132	335,825.25	-4,174.75	0.29
		Base		100.000000	340,000.00	98.772132	335,825.25	-4,174.75	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
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
	1,100,000.000	Local	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.95
		Base	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.95
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR				0.939000	01 May 2025		
	500,000.000	Local	100.000000	500,000.00	99.027300	495,136.50	-4,863.50	0.43
		Base	100.000000	500,000.00	99.027300	495,136.50	-4,863.50	0.43
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR				0.981000	01 May 2025		
	600,000.000	Local	98.616187	591,697.12	95.401318	572,407.91	-19,289.21	0.49
		Base	98.616187	591,697.12	95.401318	572,407.91	-19,289.21	0.49
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR				0.782795	25 Jan 2026		
	1,100,000.000	Local	100.000000	1,100,000.00	98.379000	1,082,169.00	-17,831.00	0.93
		Base	100.000000	1,100,000.00	98.379000	1,082,169.00	-17,831.00	0.93
19416QEA4	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95				1.950000	01 Feb 2023		
	1,360,000.000	Local	100.404063	1,365,495.26	100.133690	1,361,818.18	-3,677.08	1.17
		Base	100.404063	1,365,495.26	100.133690	1,361,818.18	-3,677.08	1.17
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024		
	500,000.000	Local	104.863302	524,316.51	100.215587	501,077.94	-23,238.57	0.43
		Base	104.863302	524,316.51	100.215587	501,077.94	-23,238.57	0.43
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				1.133140	07 Jun 2023		
	400,000.000	Local	100.023015	400,092.06	100.338673	401,354.69	1,262.63	0.35
		Base	100.023015	400,092.06	100.338673	401,354.69	1,262.63	0.35
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45				3.450000	07 Jun 2023		
	500,000.000	Local	103.685044	518,425.22	101.438992	507,194.96	-11,230.26	0.44
		Base	103.685044	518,425.22	101.438992	507,194.96	-11,230.26	0.44
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45				0.450000	07 Jun 2024		
	190,000.000	Local	99.908737	189,826.60	95.367248	181,197.77	-8,628.83	0.16
		Base	99.908737	189,826.60	95.367248	181,197.77	-8,628.83	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025		
	425,000.000	Local	99.956452	424,814.92	96.356883	409,516.75	-15,298.17	0.35
		Base	99.956452	424,814.92	96.356883	409,516.75	-15,298.17	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
		Local	600,000.000	99.978590	599,871.54	94.982430	569,894.58	-29,976.96	0.49
Original Face:		Base	600,000.000	99.978590	599,871.54	94.982430	569,894.58	-29,976.96	0.49
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	500,000.000	101.352496	506,762.48	98.217033	491,085.17	-15,677.31	0.42
		Base		101.352496	506,762.48	98.217033	491,085.17	-15,677.31	0.42
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
		Local	345,000.000	99.951235	344,831.76	97.513725	336,422.35	-8,409.41	0.29
		Base		99.951235	344,831.76	97.513725	336,422.35	-8,409.41	0.29
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.065433	580,379.51	100.316401	581,835.13	1,455.62	0.50
		Base		100.065433	580,379.51	100.316401	581,835.13	1,455.62	0.50
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	99.685669	907,139.59	-2,860.41	0.78
		Base		100.000000	910,000.00	99.685669	907,139.59	-2,860.41	0.78
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	25,303.490	100.248582	25,366.39	97.564433	24,687.21	-679.18	0.02
Original Face:		Base	1,419,000.000	100.248582	25,366.39	97.564433	24,687.21	-679.18	0.02
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	875,800.150	101.481948	888,779.05	99.165012	868,487.32	-20,291.73	0.75
Original Face:		Base	3,600,000.000	101.481948	888,779.05	99.165012	868,487.32	-20,291.73	0.75
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	98.154996	981,549.96	-18,450.04	0.84
		Base		100.000000	1,000,000.00	98.154996	981,549.96	-18,450.04	0.84
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	94.357925	471,789.63	-28,210.37	0.41
		Base		100.000000	500,000.00	94.357925	471,789.63	-28,210.37	0.41
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.590000	09 Jun 2023		
		Local	460,000.000	100.000000	460,000.00	100.341137	461,569.23	1,569.23	0.40
		Base		100.000000	460,000.00	100.341137	461,569.23	1,569.23	0.40

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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
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
		Local	1,000,000.000	99.932834	999,328.34	95.982168	959,821.68	-39,506.66	0.83
		Base		99.932834	999,328.34	95.982168	959,821.68	-39,506.66	0.83
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	100.000000	500,000.00	97.341231	486,706.16	-13,293.84	0.42
		Base		100.000000	500,000.00	97.341231	486,706.16	-13,293.84	0.42
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
		Local	1,005,000.000	99.791404	1,002,903.61	96.493944	969,764.14	-33,139.47	0.83
		Base		99.791404	1,002,903.61	96.493944	969,764.14	-33,139.47	0.83
3133ENQX1	FEDERAL FARM CREDIT BANK BONDS 03/24 1.67					1.670000	08 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	98.834440	988,344.40	-11,655.60	0.85
		Base		100.000000	1,000,000.00	98.834440	988,344.40	-11,655.60	0.85
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.885646	494,433.95	98.152913	485,856.92	-8,577.03	0.42
		Base		99.885646	494,433.95	98.152913	485,856.92	-8,577.03	0.42
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	93.328222	933,282.22	-66,717.78	0.80
		Base		100.000000	1,000,000.00	93.328222	933,282.22	-66,717.78	0.80
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.937128	499,685.64	96.931559	484,657.80	-15,027.84	0.42
		Base		99.937128	499,685.64	96.931559	484,657.80	-15,027.84	0.42
3137ATRW4	FHLMC MULTIFAMILY STRUCTURED P FHMS K020 A2					2.373000	25 May 2022		
		Local	119,856.830	100.194415	120,089.85	99.927480	119,769.91	-319.94	0.10
Original Face:		Base	1,000,000.000	100.194415	120,089.85	99.927480	119,769.91	-319.94	0.10
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,485,373.940	99.890747	1,483,751.13	100.020010	1,485,671.16	1,920.03	1.28
Original Face:		Base	1,935,000.000	99.890747	1,483,751.13	100.020010	1,485,671.16	1,920.03	1.28
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2					2.307000	25 Aug 2022		
		Local	1,000,000.000	100.734317	1,007,343.17	100.188840	1,001,888.40	-5,454.77	0.86
Original Face:		Base	1,000,000.000	100.734317	1,007,343.17	100.188840	1,001,888.40	-5,454.77	0.86

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
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	1,988,000.000	101.338761	2,014,614.57	100.549900	1,998,932.01	-15,682.56	1.72
Original Face:		Base	1,988,000.000	101.338761	2,014,614.57	100.549900	1,998,932.01	-15,682.56	1.72
3137B2HN3	FHLMC MULTIFAMILY STRUCTURED P FHMS K028 A2					3.111000	25 Feb 2023		
		Local	3,947,733.110	101.323278	3,999,972.61	100.856820	3,981,558.08	-18,414.53	3.43
Original Face:		Base	4,000,000.000	101.323278	3,999,972.61	100.856820	3,981,558.08	-18,414.53	3.43
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2					3.320000	25 Feb 2023		
		Local	1,349,944.540	102.132383	1,378,730.53	100.994760	1,363,373.25	-15,357.28	1.17
Original Face:		Base	1,400,000.000	102.132383	1,378,730.53	100.994760	1,363,373.25	-15,357.28	1.17
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1					2.669000	25 Feb 2023		
		Local	43,135.850	100.954125	43,547.42	100.289740	43,260.83	-286.59	0.04
Original Face:		Base	500,000.000	100.954125	43,547.42	100.289740	43,260.83	-286.59	0.04
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1					2.592000	25 Apr 2023		
		Local	299,631.400	101.190860	303,199.59	100.460380	301,010.84	-2,188.75	0.26
Original Face:		Base	2,000,000.000	101.190860	303,199.59	100.460380	301,010.84	-2,188.75	0.26
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	156,974.520	100.671300	158,028.29	100.476170	157,721.99	-306.30	0.14
Original Face:		Base	700,000.000	100.671300	158,028.29	100.476170	157,721.99	-306.30	0.14
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.075298	500,376.49	98.410533	492,052.67	-8,323.82	0.42
		Base		100.075298	500,376.49	98.410533	492,052.67	-8,323.82	0.42
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.952623	999,526.23	97.490679	974,906.79	-24,619.44	0.84
		Base		99.952623	999,526.23	97.490679	974,906.79	-24,619.44	0.84
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.984234	579,908.56	97.484825	565,411.99	-14,496.57	0.49
		Base		99.984234	579,908.56	97.484825	565,411.99	-14,496.57	0.49
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.808220	998,082.20	96.990587	969,905.87	-28,176.33	0.83
		Base		99.808220	998,082.20	96.990587	969,905.87	-28,176.33	0.83

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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
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023		
	500,000.000	Local	99.952044	499,760.22	97.040946	485,204.73	-14,555.49	0.42
		Base	99.952044	499,760.22	97.040946	485,204.73	-14,555.49	0.42
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023		
	11,181.910	Local	100.221340	11,206.66	99.076437	11,078.64	-128.02	0.01
Original Face:	485,000.000	Base	100.221340	11,206.66	99.076437	11,078.64	-128.02	0.01
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2				2.000000	01 May 2023		
	108,979.750	Local	100.246688	109,248.59	97.498950	106,254.11	-2,994.48	0.09
Original Face:	5,000,000.000	Base	100.246688	109,248.59	97.498950	106,254.11	-2,994.48	0.09
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	600,000.000	Local	100.056145	600,336.87	100.147480	600,884.88	548.01	0.52
		Base	100.056145	600,336.87	100.147480	600,884.88	548.01	0.52
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65				3.650000	25 Jan 2024		
	500,000.000	Local	105.170940	525,854.70	101.297010	506,485.05	-19,369.65	0.44
		Base	105.170940	525,854.70	101.297010	506,485.05	-19,369.65	0.44
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3				2.640000	15 Dec 2023		
	83,261.380	Local	99.991569	83,254.36	100.284470	83,498.23	243.87	0.07
Original Face:	515,000.000	Base	99.991569	83,254.36	100.284470	83,498.23	243.87	0.07
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2				0.730000	15 Sep 2024		
	695,000.000	Local	99.993662	694,955.95	99.066780	688,514.12	-6,441.83	0.59
Original Face:	695,000.000	Base	99.993662	694,955.95	99.066780	688,514.12	-6,441.83	0.59
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3				1.870000	15 Mar 2024		
	218,877.000	Local	99.997396	218,871.30	100.091180	219,076.57	205.27	0.19
Original Face:	515,000.000	Base	99.997396	218,871.30	100.091180	219,076.57	205.27	0.19
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3				2.230000	15 Oct 2023		
	168,621.670	Local	100.722558	169,840.06	100.195700	168,951.66	-888.40	0.15
Original Face:	840,000.000	Base	100.722558	169,840.06	100.195700	168,951.66	-888.40	0.15
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3				0.300000	15 Aug 2025		
	495,000.000	Local	99.994063	494,970.61	97.629130	483,264.19	-11,706.42	0.42
Original Face:	495,000.000	Base	99.994063	494,970.61	97.629130	483,264.19	-11,706.42	0.42

& 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
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	54,219.710	99.993637	54,216.26	100.163780	54,308.51	92.25	0.05
Original Face:		Base	400,000.000	99.993637	54,216.26	100.163780	54,308.51	92.25	0.05
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	58,493.900	99.998273	58,492.89	99.859920	58,411.96	-80.93	0.05
Original Face:		Base	270,000.000	99.998273	58,492.89	99.859920	58,411.96	-80.93	0.05
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
		Local	600,000.000	99.995248	599,971.49	99.263880	595,583.28	-4,388.21	0.51
Original Face:		Base	600,000.000	99.995248	599,971.49	99.263880	595,583.28	-4,388.21	0.51
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	295,851.570	99.987588	295,814.85	100.215100	296,487.95	673.10	0.26
Original Face:		Base	595,000.000	99.987588	295,814.85	100.215100	296,487.95	673.10	0.26
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.989162	184,979.95	98.062720	181,416.03	-3,563.92	0.16
Original Face:		Base	185,000.000	99.989162	184,979.95	98.062720	181,416.03	-3,563.92	0.16
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	747,642.350	99.993470	747,593.53	99.410330	743,233.73	-4,359.80	0.64
Original Face:		Base	975,000.000	99.993470	747,593.53	99.410330	743,233.73	-4,359.80	0.64
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2					0.760000	18 Feb 2025		
		Local	200,000.000	99.998340	199,996.68	99.131400	198,262.80	-1,733.88	0.17
Original Face:		Base	200,000.000	99.998340	199,996.68	99.131400	198,262.80	-1,733.88	0.17
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					1.213860	23 Feb 2023		
		Local	500,000.000	100.382876	501,914.38	100.184062	500,920.31	-994.07	0.43
		Base		100.382876	501,914.38	100.184062	500,920.31	-994.07	0.43
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	105.375692	526,878.46	101.341890	506,709.45	-20,169.01	0.44
		Base		105.375692	526,878.46	101.341890	506,709.45	-20,169.01	0.44
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.004018	500,020.09	98.751725	493,758.63	-6,261.46	0.42
		Base		100.004018	500,020.09	98.751725	493,758.63	-6,261.46	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523				0.523000	08 Mar 2023		
	800,000.000	Local	100.000000	800,000.00	98.399108	787,192.86	-12,807.14	0.68
		Base	100.000000	800,000.00	98.399108	787,192.86	-12,807.14	0.68
437076BG6	HOME DEPOT INC SR UNSECURED 06/22 2.625				2.625000	01 Jun 2022		
	880,000.000	Local	100.139447	881,227.13	100.113095	880,995.24	-231.89	0.76
		Base	100.139447	881,227.13	100.113095	880,995.24	-231.89	0.76
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2				0.170000	15 Nov 2023		
	281,793.080	Local	99.999070	281,790.46	99.651310	280,810.50	-979.96	0.24
Original Face:	445,000.000	Base	99.999070	281,790.46	99.651310	280,810.50	-979.96	0.24
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3				0.270000	21 Apr 2025		
	300,000.000	Local	99.998790	299,996.37	97.916530	293,749.59	-6,246.78	0.25
Original Face:	300,000.000	Base	99.998790	299,996.37	97.916530	293,749.59	-6,246.78	0.25
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2				0.270000	21 Feb 2023		
	18,483.340	Local	99.995564	18,482.52	99.961620	18,476.25	-6.27	0.02
Original Face:	500,000.000	Base	99.995564	18,482.52	99.961620	18,476.25	-6.27	0.02
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3				1.830000	18 Jan 2024		
	226,916.950	Local	99.992024	226,898.85	100.158960	227,277.66	378.81	0.20
Original Face:	445,000.000	Base	99.992024	226,898.85	100.158960	227,277.66	378.81	0.20
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3				2.830000	20 Mar 2023		
	54,494.020	Local	99.999339	54,493.66	100.247660	54,628.98	135.32	0.05
Original Face:	500,000.000	Base	99.999339	54,493.66	100.247660	54,628.98	135.32	0.05
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2				0.200000	20 Feb 2024		
	432,240.600	Local	99.990040	432,197.55	99.286540	429,156.74	-3,040.81	0.37
Original Face:	465,000.000	Base	99.990040	432,197.55	99.286540	429,156.74	-3,040.81	0.37
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2				0.390000	21 May 2024		
	800,000.000	Local	99.997988	799,983.90	98.973480	791,787.84	-8,196.06	0.68
Original Face:	800,000.000	Base	99.997988	799,983.90	98.973480	791,787.84	-8,196.06	0.68
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022		
	245,000.000	Local	99.928984	244,826.01	100.268545	245,657.94	831.93	0.21
		Base	99.928984	244,826.01	100.268545	245,657.94	831.93	0.21

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438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.709000	08 Aug 2022		
	1,000,000.000	Local	100.127274	1,001,272.74	100.013652	1,000,136.52	-1,136.22	0.86
		Base	100.127274	1,001,272.74	100.013652	1,000,136.52	-1,136.22	0.86
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483				0.483000	19 Aug 2022		
	171,000.000	Local	100.000000	171,000.00	99.701873	170,490.20	-509.80	0.15
		Base	100.000000	171,000.00	99.701873	170,490.20	-509.80	0.15
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65				0.650000	03 Jun 2024		
	625,000.000	Local	99.214458	620,090.36	96.080318	600,501.99	-19,588.37	0.52
		Base	99.214458	620,090.36	96.080318	600,501.99	-19,588.37	0.52
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3				1.940000	15 Feb 2024		
	134,281.380	Local	99.997811	134,278.44	100.125110	134,449.38	170.94	0.12
Original Face:	370,000.000	Base	99.997811	134,278.44	100.125110	134,449.38	170.94	0.12
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2				0.260000	15 Sep 2023		
	77,256.130	Local	99.998628	77,255.07	99.905050	77,182.78	-72.29	0.07
Original Face:	400,000.000	Base	99.998628	77,255.07	99.905050	77,182.78	-72.29	0.07
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A				1.810000	18 Feb 2025		
	465,000.000	Local	99.993895	464,971.61	99.488100	462,619.67	-2,351.94	0.40
Original Face:	465,000.000	Base	99.993895	464,971.61	99.488100	462,619.67	-2,351.94	0.40
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2				0.230000	15 Feb 2024		
	205,428.970	Local	99.992182	205,412.91	99.641440	204,692.38	-720.53	0.18
Original Face:	360,000.000	Base	99.992182	205,412.91	99.641440	204,692.38	-720.53	0.18
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2				0.240000	15 May 2024		
	629,365.500	Local	99.994774	629,332.61	99.427310	625,761.19	-3,571.42	0.54
Original Face:	755,000.000	Base	99.994774	629,332.61	99.427310	625,761.19	-3,571.42	0.54
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A				0.360000	15 Oct 2024		
	520,000.000	Local	99.994181	519,969.74	98.972920	514,659.18	-5,310.56	0.44
Original Face:	520,000.000	Base	99.994181	519,969.74	98.972920	514,659.18	-5,310.56	0.44
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7				2.700000	15 Dec 2022		
	500,000.000	Local	101.472536	507,362.68	100.736318	503,681.59	-3,681.09	0.43
		Base	101.472536	507,362.68	100.736318	503,681.59	-3,681.09	0.43

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458140BC3	INTEL CORP SR UNSECURED 05/22 VAR				0.727430	11 May 2022		
	1,500,000.000	Local	100.005242	1,500,078.63	100.008410	1,500,126.15	47.52	1.29
		Base	100.005242	1,500,078.63	100.008410	1,500,126.15	47.52	1.29
459200JX0	IBM CORP SR UNSECURED 05/22 2.85				2.850000	13 May 2022		
	500,000.000	Local	100.095448	500,477.24	100.205329	501,026.65	549.41	0.43
		Base	100.095448	500,477.24	100.205329	501,026.65	549.41	0.43
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023		
	940,000.000	Local	100.203067	941,908.83	97.875075	920,025.71	-21,883.12	0.79
		Base	100.203067	941,908.83	97.875075	920,025.71	-21,883.12	0.79
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	500,000.000	Local	102.160878	510,804.39	100.424583	502,122.92	-8,681.47	0.43
		Base	102.160878	510,804.39	100.424583	502,122.92	-8,681.47	0.43
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR				3.207000	01 Apr 2023		
	500,000.000	Local	100.000000	500,000.00	100.000000	500,000.00	0.00	0.43
		Base	100.000000	500,000.00	100.000000	500,000.00	0.00	0.43
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR				0.653000	16 Sep 2024		
	780,000.000	Local	100.297178	782,317.99	97.289628	758,859.10	-23,458.89	0.65
		Base	100.297178	782,317.99	97.289628	758,859.10	-23,458.89	0.65
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR				0.563000	16 Feb 2025		
	215,000.000	Local	100.000000	215,000.00	95.634670	205,614.54	-9,385.46	0.18
		Base	100.000000	215,000.00	95.634670	205,614.54	-9,385.46	0.18
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR				0.850000	16 Mar 2024		
	225,000.000	Local	100.000000	225,000.00	99.691434	224,305.73	-694.27	0.19
		Base	100.000000	225,000.00	99.691434	224,305.73	-694.27	0.19
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				1.190003	24 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	99.899299	499,496.50	-503.50	0.43
		Base	100.000000	500,000.00	99.899299	499,496.50	-503.50	0.43
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2				1.900000	15 Nov 2024		
	150,000.000	Local	99.994607	149,991.91	99.575370	149,363.06	-628.85	0.13
Original Face:	150,000.000	Base	99.994607	149,991.91	99.575370	149,363.06	-628.85	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3				0.360000	15 Sep 2025		
	85,000.000	Local	99.985282	84,987.49	96.849100	82,321.74	-2,665.75	0.07
Original Face:	85,000.000	Base	99.985282	84,987.49	96.849100	82,321.74	-2,665.75	0.07
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2				0.250000	17 Jun 2024		
	509,468.690	Local	99.998583	509,461.47	99.340530	506,108.90	-3,352.57	0.44
Original Face:	515,000.000	Base	99.998583	509,461.47	99.340530	506,108.90	-3,352.57	0.44
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05				2.050000	01 Mar 2023		
	300,000.000	Local	101.367330	304,101.99	100.349083	301,047.25	-3,054.74	0.26
		Base	101.367330	304,101.99	100.349083	301,047.25	-3,054.74	0.26
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	500,000.000	Local	99.988556	499,942.78	100.418205	502,091.03	2,148.25	0.43
		Base	99.988556	499,942.78	100.418205	502,091.03	2,148.25	0.43
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375				3.375000	07 Mar 2023		
	589,000.000	Local	102.484222	603,632.07	101.134900	595,684.56	-7,947.51	0.51
		Base	102.484222	603,632.07	101.134900	595,684.56	-7,947.51	0.51
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	805,000.000	Local	100.546086	809,395.99	99.191592	798,492.32	-10,903.67	0.69
		Base	100.546086	809,395.99	99.191592	798,492.32	-10,903.67	0.69
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR				0.620000	03 Jan 2024		
	500,000.000	Local	99.984410	499,922.05	99.557263	497,786.32	-2,135.73	0.43
		Base	99.984410	499,922.05	99.557263	497,786.32	-2,135.73	0.43
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	475,000.000	Local	102.494726	486,849.95	100.154673	475,734.70	-11,115.25	0.41
		Base	102.494726	486,849.95	100.154673	475,734.70	-11,115.25	0.41
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				1.098140	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.034039	1,800,612.70	612.70	1.55
		Base	100.000000	1,800,000.00	100.034039	1,800,612.70	612.70	1.55
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022		
	500,000.000	Local	100.674914	503,374.57	100.298315	501,491.58	-1,882.99	0.43
		Base	100.674914	503,374.57	100.298315	501,491.58	-1,882.99	0.43

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58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	404,311.480	100.019844	404,391.71	100.143600	404,892.07	500.36	0.35
Original Face:		Base	1,175,000.000	100.019844	404,391.71	100.143600	404,892.07	500.36	0.35
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2					0.210000	15 Jul 2024		
		Local	573,640.350	99.993309	573,601.97	99.368340	570,016.89	-3,585.08	0.49
Original Face:		Base	630,000.000	99.993309	573,601.97	99.368340	570,016.89	-3,585.08	0.49
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
		Local	500,000.000	104.466680	522,333.40	101.269265	506,346.33	-15,987.07	0.44
		Base		104.466680	522,333.40	101.269265	506,346.33	-15,987.07	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
		Local	445,000.000	100.004344	445,019.33	98.859702	439,925.67	-5,093.66	0.38
		Base		100.004344	445,019.33	98.859702	439,925.67	-5,093.66	0.38
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	98.402950	492,014.75	-7,985.25	0.42
		Base		100.000000	500,000.00	98.402950	492,014.75	-7,985.25	0.42
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875					3.875000	29 Apr 2024		
		Local	500,000.000	105.291426	526,457.13	102.071871	510,359.36	-16,097.77	0.44
		Base		105.291426	526,457.13	102.071871	510,359.36	-16,097.77	0.44
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
		Local	500,000.000	100.000000	500,000.00	97.975580	489,877.90	-10,122.10	0.42
		Base		100.000000	500,000.00	97.975580	489,877.90	-10,122.10	0.42
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.862511	484,333.18	100.509785	487,472.46	3,139.28	0.42
		Base		99.862511	484,333.18	100.509785	487,472.46	3,139.28	0.42
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	101.112400	1,011,124.00	100.059565	1,000,595.65	-10,528.35	0.86
		Base		101.112400	1,011,124.00	100.059565	1,000,595.65	-10,528.35	0.86
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
		Local	414,562.050	100.248023	415,590.26	99.384990	412,012.45	-3,577.81	0.35
Original Face:		Base	608,000.000	100.248023	415,590.26	99.384990	412,012.45	-3,577.81	0.35

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65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3				1.380000	16 Dec 2024		
	893,300.760	Local	100.589944	898,570.73	99.565000	889,414.90	-9,155.83	0.77
Original Face:	1,200,000.000	Base	100.589944	898,570.73	99.565000	889,414.90	-9,155.83	0.77
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2				1.320000	15 Nov 2024		
	350,000.000	Local	99.996111	349,986.39	99.466730	348,133.56	-1,852.83	0.30
Original Face:	350,000.000	Base	99.996111	349,986.39	99.466730	348,133.56	-1,852.83	0.30
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2				0.160000	15 Feb 2024		
	505,675.790	Local	99.997761	505,664.47	99.570370	503,503.26	-2,161.21	0.43
Original Face:	705,000.000	Base	99.997761	505,664.47	99.570370	503,503.26	-2,161.21	0.43
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	965,000.000	Local	100.000000	965,000.00	97.963711	945,349.81	-19,650.19	0.81
		Base	100.000000	965,000.00	97.963711	945,349.81	-19,650.19	0.81
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584				0.584000	14 Jun 2024		
	385,000.000	Local	100.000000	385,000.00	95.968434	369,478.47	-15,521.53	0.32
		Base	100.000000	385,000.00	95.968434	369,478.47	-15,521.53	0.32
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45				2.450000	28 Jul 2022		
	500,000.000	Local	100.484562	502,422.81	100.296067	501,480.34	-942.47	0.43
		Base	100.484562	502,422.81	100.296067	501,480.34	-942.47	0.43
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3				2.300000	10 Aug 2022		
	250,000.000	Local	100.030556	250,076.39	100.266649	250,666.62	590.23	0.22
		Base	100.030556	250,076.39	100.266649	250,666.62	590.23	0.22
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35				0.350000	02 Feb 2024		
	280,000.000	Local	99.928811	279,800.67	96.380114	269,864.32	-9,936.35	0.23
		Base	99.928811	279,800.67	96.380114	269,864.32	-9,936.35	0.23
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5				0.500000	09 Aug 2024		
	590,000.000	Local	99.957468	589,749.06	95.543682	563,707.72	-26,041.34	0.49
		Base	99.957468	589,749.06	95.543682	563,707.72	-26,041.34	0.49
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024		
	420,000.000	Local	99.994788	419,978.11	95.700852	401,943.58	-18,034.53	0.35
		Base	99.994788	419,978.11	95.700852	401,943.58	-18,034.53	0.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.673860	02 May 2022		
		Local	525,000.000	100.016164	525,084.86	99.999582	524,997.81	-87.05	0.45
		Base		100.016164	525,084.86	99.999582	524,997.81	-87.05	0.45
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.928573	489,650.01	98.598896	483,134.59	-6,515.42	0.42
		Base		99.928573	489,650.01	98.598896	483,134.59	-6,515.42	0.42
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.971161	279,919.25	97.724465	273,628.50	-6,290.75	0.24
		Base		99.971161	279,919.25	97.724465	273,628.50	-6,290.75	0.24
74460DAB5	PUBLIC STORAGE SR UNSECURED 09/22 2.37					2.370000	15 Sep 2022		
		Local	500,000.000	100.787302	503,936.51	100.223395	501,116.98	-2,819.53	0.43
		Base		100.787302	503,936.51	100.223395	501,116.98	-2,819.53	0.43
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.740000	23 Apr 2024		
		Local	1,231,000.000	100.006475	1,231,079.71	99.977191	1,230,719.22	-360.49	1.06
		Base		100.006475	1,231,079.71	99.977191	1,230,719.22	-360.49	1.06
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
		Local	500,000.000	102.423556	512,117.78	101.251306	506,256.53	-5,861.25	0.44
		Base		102.423556	512,117.78	101.251306	506,256.53	-5,861.25	0.44
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	1,000,000.000	99.985448	999,854.48	95.826399	958,263.99	-41,590.49	0.82
		Base		99.985448	999,854.48	95.826399	958,263.99	-41,590.49	0.82
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
		Local	600,000.000	102.228312	613,369.87	98.239978	589,439.87	-23,930.00	0.51
		Base		102.228312	613,369.87	98.239978	589,439.87	-23,930.00	0.51
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	610,000.000	99.878344	609,257.90	98.257479	599,370.62	-9,887.28	0.52
		Base		99.878344	609,257.90	98.257479	599,370.62	-9,887.28	0.52
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	600,000.000	100.970808	605,824.85	100.909375	605,456.25	-368.60	0.52
		Base		100.970808	605,824.85	100.909375	605,456.25	-368.60	0.52

& 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
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.690000	14 Feb 2024		
		Local	200,000.000	100.000000	200,000.00	100.106986	200,213.97	213.97	0.17
		Base		100.000000	200,000.00	100.106986	200,213.97	213.97	0.17
857477AZ6	STATE STREET CORP SR UNSECURED 05/23 VAR					2.653000	15 May 2023		
		Local	1,000,000.000	100.273518	1,002,735.18	100.027167	1,000,271.67	-2,463.51	0.86
		Base		100.273518	1,002,735.18	100.027167	1,000,271.67	-2,463.51	0.86
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
		Local	1,000,000.000	105.073007	1,050,730.07	101.220874	1,012,208.74	-38,521.33	0.87
		Base		105.073007	1,050,730.07	101.220874	1,012,208.74	-38,521.33	0.87
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	100.000000	600,000.00	97.051816	582,310.90	-17,689.10	0.50
		Base		100.000000	600,000.00	97.051816	582,310.90	-17,689.10	0.50
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.997858	599,987.15	100.110921	600,665.53	678.38	0.52
		Base		99.997858	599,987.15	100.110921	600,665.53	678.38	0.52
882508BA1	TEXAS INSTRUMENTS INC SR UNSECURED 05/22 1.85					1.850000	15 May 2022		
		Local	400,000.000	100.065168	400,260.67	100.018256	400,073.02	-187.65	0.34
		Base		100.065168	400,260.67	100.018256	400,073.02	-187.65	0.34
883556CN0	THERMO FISHER SCIENTIFIC SR UNSECURED 04/23 VAR					0.434466	18 Apr 2023		
		Local	500,000.000	99.846106	499,230.53	99.927116	499,635.58	405.05	0.43
		Base		99.846106	499,230.53	99.927116	499,635.58	405.05	0.43
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797					0.797000	18 Oct 2023		
		Local	500,000.000	99.925204	499,626.02	97.608528	488,042.64	-11,583.38	0.42
		Base		99.925204	499,626.02	97.608528	488,042.64	-11,583.38	0.42
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215					1.215000	18 Oct 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	96.254402	962,544.02	-37,455.98	0.83
		Base		100.000000	1,000,000.00	96.254402	962,544.02	-37,455.98	0.83
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.911294	754,330.27	99.662201	752,449.62	-1,880.65	0.65
		Base		99.911294	754,330.27	99.662201	752,449.62	-1,880.65	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2					0.140000	16 Jan 2024		
		Local	373,237.810	99.998159	373,230.94	99.597700	371,736.27	-1,494.67	0.32
	Original Face:	Base	570,000.000	99.998159	373,230.94	99.597700	371,736.27	-1,494.67	0.32
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	172,434.850	99.997147	172,429.93	100.277230	172,912.89	482.96	0.15
	Original Face:	Base	345,000.000	99.997147	172,429.93	100.277230	172,912.89	482.96	0.15
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	25,300.020	99.997826	25,299.47	99.961780	25,290.35	-9.12	0.02
	Original Face:	Base	1,000,000.000	99.997826	25,299.47	99.961780	25,290.35	-9.12	0.02
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2					0.310000	15 Aug 2024		
		Local	250,000.000	99.999416	249,998.54	99.076480	247,691.20	-2,307.34	0.21
	Original Face:	Base	250,000.000	99.999416	249,998.54	99.076480	247,691.20	-2,307.34	0.21
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	97,695.810	99.994084	97,690.03	100.311310	97,999.95	309.92	0.08
	Original Face:	Base	550,000.000	99.994084	97,690.03	100.311310	97,999.95	309.92	0.08
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2					0.200000	15 May 2024		
		Local	303,357.010	99.992438	303,334.07	99.308240	301,258.51	-2,075.56	0.26
	Original Face:	Base	310,000.000	99.992438	303,334.07	99.308240	301,258.51	-2,075.56	0.26
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2					0.740000	15 Oct 2024		
		Local	550,000.000	99.997616	549,986.89	99.181540	545,498.47	-4,488.42	0.47
	Original Face:	Base	550,000.000	99.997616	549,986.89	99.181540	545,498.47	-4,488.42	0.47
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.987065	414,946.32	98.102860	407,126.87	-7,819.45	0.35
	Original Face:	Base	415,000.000	99.987065	414,946.32	98.102860	407,126.87	-7,819.45	0.35
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.979400	999,794.00	99.284547	992,845.47	-6,948.53	0.85
		Base		99.979400	999,794.00	99.284547	992,845.47	-6,948.53	0.85
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					0.480000	17 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	99.530790	497,653.95	-2,346.05	0.43
		Base		100.000000	500,000.00	99.530790	497,653.95	-2,346.05	0.43

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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
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.689728	797,517.82	96.089844	768,718.75	-28,799.07	0.66
		Base		99.689728	797,517.82	96.089844	768,718.75	-28,799.07	0.66
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	1,000,000.000	99.572166	995,721.66	95.089844	950,898.44	-44,823.22	0.82
		Base		99.572166	995,721.66	95.089844	950,898.44	-44,823.22	0.82
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.176050	500,880.25	100.469030	502,345.15	1,464.90	0.43
		Base		100.176050	500,880.25	100.469030	502,345.15	1,464.90	0.43
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
		Local	295,000.000	99.987325	294,962.61	95.870778	282,818.80	-12,143.81	0.24
		Base		99.987325	294,962.61	95.870778	282,818.80	-12,143.81	0.24
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR					0.770000	22 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.901596	999,015.96	-984.04	0.86
		Base		100.000000	1,000,000.00	99.901596	999,015.96	-984.04	0.86
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	500,000.000	100.187412	500,937.06	96.840598	484,202.99	-16,734.07	0.42
		Base		100.187412	500,937.06	96.840598	484,202.99	-16,734.07	0.42
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3					0.980000	20 Nov 2024		
		Local	887,026.080	100.074213	887,684.37	99.374220	881,475.25	-6,209.12	0.76
Original Face:		Base	1,300,000.000	100.074213	887,684.37	99.374220	881,475.25	-6,209.12	0.76
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2					0.490000	21 Oct 2024		
		Local	715,000.000	99.993379	714,952.66	99.081150	708,430.22	-6,522.44	0.61
Original Face:		Base	715,000.000	99.993379	714,952.66	99.081150	708,430.22	-6,522.44	0.61
931142DH3	WALMART INC SR UNSECURED 04/23 2.55					2.550000	11 Apr 2023		
		Local	500,000.000	100.990904	504,954.52	100.603891	503,019.46	-1,935.06	0.43
		Base		100.990904	504,954.52	100.603891	503,019.46	-1,935.06	0.43
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	103.156249	1,031,562.49	101.747584	1,017,475.84	-14,086.65	0.88
		Base		103.156249	1,031,562.49	101.747584	1,017,475.84	-14,086.65	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
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
			1,100,000.000	105.367715	1,159,044.87	99.915655	1,099,072.21	-59,972.66	0.95
		Base		105.367715	1,159,044.87	99.915655	1,099,072.21	-59,972.66	0.95
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
			1,000,000.000	99.574113	995,741.13	96.906310	969,063.10	-26,678.03	0.83
		Base		99.574113	995,741.13	96.906310	969,063.10	-26,678.03	0.83
US DOLLAR Total									
			113,420,080.410		114,071,378.66		112,369,414.09	-1,701,964.57	96.72
Original Face:		Base	54,835,000.000		114,071,378.66		112,369,414.09	-1,701,964.57	96.72
FIXED INCOME Total									
		Base	113,420,080.410		114,071,378.66		112,369,414.09	-1,701,964.57	96.72
Original Face:			54,835,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		111,347,415.480	Base		111,998,713.73		110,296,749.16	-1,701,964.57	100.00
	Original Face:	54,835,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			418,750.010	1.000000	418,750.01	1.000000	418,750.01	0.00	0.04
		Local							
		Base		1.000000	418,750.01	1.000000	418,750.01	0.00	0.04
US DOLLAR Total									
			418,750.010		418,750.01		418,750.01	0.00	0.04
		Local							
		Base			418,750.01		418,750.01	0.00	0.04
CASH Total									
			418,750.010		418,750.01		418,750.01	0.00	0.04
		Base							
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					0.330000	06 Apr 2022		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.68
		Local							
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.68
138994009	CANTOR FITZGERALD REPO REPO					0.350000	08 Apr 2022		
			12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.01
		Local							
		Base		100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.01
138994009	CANTOR FITZGERALD REPO REPO					0.360000	12 Apr 2022		
			25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.09
		Local							
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.09
138994009	CANTOR FITZGERALD REPO REPO					0.320000	19 Apr 2022		
			8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
		Local							
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
313313G69	FED FARM CRD DISCOUNT NT DISCOUNT NOT 09/22 0.00000						21 Sep 2022		
			10,000,000.000	99.625167	9,962,516.66	99.625167	9,962,516.66	0.00	0.83
		Local							
		Base		99.625167	9,962,516.66	99.625167	9,962,516.66	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
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Apr 2022		
		Local	10,004,214.260	100.000000	10,004,214.26	100.000000	10,004,214.26	0.00	0.84
		Base		100.000000	10,004,214.26	100.000000	10,004,214.26	0.00	0.84
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Apr 2022		
		Local	5,002,599.540	100.000000	5,002,599.54	100.000000	5,002,599.54	0.00	0.42
		Base		100.000000	5,002,599.54	100.000000	5,002,599.54	0.00	0.42
912796G45	TREASURY BILL 04/22 0.00000					0.117500	21 Apr 2022		
		Local	40,000,000.000	99.993472	39,997,388.89	99.993472	39,997,388.89	0.00	3.35
		Base		99.993472	39,997,388.89	99.993472	39,997,388.89	0.00	3.35
912796H44	TREASURY BILL 05/22 0.00000					0.160500	19 May 2022		
		Local	40,000,000.000	99.978600	39,991,440.00	99.978600	39,991,440.00	0.00	3.35
		Base		99.978600	39,991,440.00	99.978600	39,991,440.00	0.00	3.35
912796K57	TREASURY BILL 07/22 0.00000					0.075000	14 Jul 2022		
		Local	35,000,000.000	99.978333	34,992,416.66	99.978333	34,992,416.66	0.00	2.93
		Base		99.978333	34,992,416.66	99.978333	34,992,416.66	0.00	2.93
912796M71	TREASURY BILL 09/22 0.00000					0.068000	08 Sep 2022		
		Local	25,000,000.000	99.969778	24,992,444.44	99.969778	24,992,444.44	0.00	2.09
		Base		99.969778	24,992,444.44	99.969778	24,992,444.44	0.00	2.09
912796P37	TREASURY BILL 04/22 0.00000					0.175000	28 Apr 2022		
		Local	75,000,000.000	99.986262	74,989,696.87	99.986262	74,989,696.87	0.00	6.28
		Base		99.986262	74,989,696.87	99.986262	74,989,696.87	0.00	6.28
912796R43	TREASURY BILL 06/22 0.00000					0.223700	23 Jun 2022		
		Local	40,000,000.000	99.948425	39,979,369.89	99.948425	39,979,369.89	0.00	3.35
		Base		99.948425	39,979,369.89	99.948425	39,979,369.89	0.00	3.35
912796S42	TREASURY BILL 07/22 0.00000					0.427500	21 Jul 2022		
		Local	40,000,000.000	99.868188	39,947,275.00	99.868188	39,947,275.00	0.00	3.35
		Base		99.868188	39,947,275.00	99.868188	39,947,275.00	0.00	3.35
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.300000	28 Apr 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.09
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.09

& 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
926NKW009	AMHERST PIERPONT 04/15 VAR				0.150000	14 Apr 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.51
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.51
979QHR003	SOUTH STREET REPO				0.300000	01 Apr 2022		
	221,140,332.560	Local	100.000000	221,140,332.56	100.000000	221,140,332.56	0.00	18.52
		Base	100.000000	221,140,332.56	100.000000	221,140,332.56	0.00	18.52
US DOLLAR Total								
	661,147,146.360	Local		660,999,694.77		660,999,694.77	0.00	55.37
		Base		660,999,694.77		660,999,694.77	0.00	55.37
CASH EQUIVALENT Total								
	661,147,146.360	Base		660,999,694.77		660,999,694.77	0.00	55.37
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		
	3,444,867.540	Local	100.858645	3,474,446.74	99.166635	3,416,159.22	-58,287.52	0.29
Original Face:	20,540,000.000	Base	100.858645	3,474,446.74	99.166635	3,416,159.22	-58,287.52	0.29
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.360000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.036762	10,003,676.20	3,676.20	0.84
		Base	100.000000	10,000,000.00	100.036762	10,003,676.20	3,676.20	0.84
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	94.851258	14,227,688.70	-772,311.30	1.19
		Base	100.000000	15,000,000.00	94.851258	14,227,688.70	-772,311.30	1.19
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1				1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	94.516827	18,903,365.40	-1,096,634.60	1.58
		Base	100.000000	20,000,000.00	94.516827	18,903,365.40	-1,096,634.60	1.58
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4				0.400000	03 Jun 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	96.301641	7,222,623.08	-277,376.92	0.61
		Base	100.000000	7,500,000.00	96.301641	7,222,623.08	-277,376.92	0.61

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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
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55					0.550000	26 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.337847	9,633,784.70	-366,215.30	0.81
		Base		100.000000	10,000,000.00	96.337847	9,633,784.70	-366,215.30	0.81
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8					0.800000	30 Dec 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	93.643585	6,555,050.95	-444,949.05	0.55
		Base		100.000000	7,000,000.00	93.643585	6,555,050.95	-444,949.05	0.55
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	94.180058	2,825,401.74	-174,598.26	0.24
		Base		100.000000	3,000,000.00	94.180058	2,825,401.74	-174,598.26	0.24
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8					0.800000	15 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	97.112240	9,711,224.00	-288,776.00	0.81
		Base		100.000000	10,000,000.00	97.112240	9,711,224.00	-288,776.00	0.81
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645					0.645000	24 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.774125	9,677,412.50	-322,587.50	0.81
		Base		100.000000	10,000,000.00	96.774125	9,677,412.50	-322,587.50	0.81
3130APZ73	FEDERAL HOME LOAN BANK BONDS 12/23 0.7					0.700000	14 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	97.886456	9,788,645.60	-211,354.40	0.82
		Base		100.000000	10,000,000.00	97.886456	9,788,645.60	-211,354.40	0.82
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07					1.070000	23 Dec 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	96.222345	14,433,351.75	-566,648.25	1.21
		Base		100.000000	15,000,000.00	96.222345	14,433,351.75	-566,648.25	1.21
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	96.498079	4,824,903.95	-175,096.05	0.40
		Base		100.000000	5,000,000.00	96.498079	4,824,903.95	-175,096.05	0.40
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1					1.000000	30 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	97.041915	4,852,095.75	-147,904.25	0.41
		Base		100.000000	5,000,000.00	97.041915	4,852,095.75	-147,904.25	0.41
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR					0.500000	22 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.997544	9,899,754.40	-100,245.60	0.83
		Base		100.000000	10,000,000.00	98.997544	9,899,754.40	-100,245.60	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
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	97.835640	4,891,782.00	-108,218.00	0.41
		Base		100.000000	5,000,000.00	97.835640	4,891,782.00	-108,218.00	0.41
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05					2.050000	26 Nov 2025		
		Local	2,500,000.000	100.000000	2,500,000.00	98.539924	2,463,498.10	-36,501.90	0.21
		Base		100.000000	2,500,000.00	98.539924	2,463,498.10	-36,501.90	0.21
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	5,441,396.110	104.272476	5,673,878.46	102.161846	5,559,030.71	-114,847.75	0.47
Original Face:		Base	24,487,993.000	104.272476	5,673,878.46	102.161846	5,559,030.71	-114,847.75	0.47
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,457,356.400	104.195194	1,518,495.33	102.149284	1,488,679.13	-29,816.20	0.12
Original Face:		Base	10,000,000.000	104.195194	1,518,495.33	102.149284	1,488,679.13	-29,816.20	0.12
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.415000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.041351	5,002,067.55	2,067.55	0.42
		Base		100.000000	5,000,000.00	100.041351	5,002,067.55	2,067.55	0.42
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	94.538376	9,453,837.60	-546,162.40	0.79
		Base		100.000000	10,000,000.00	94.538376	9,453,837.60	-546,162.40	0.79
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.016936	9,601,693.60	-398,306.40	0.80
		Base		100.000000	10,000,000.00	96.016936	9,601,693.60	-398,306.40	0.80
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	93.684418	4,684,220.90	-315,779.10	0.39
		Base		100.000000	5,000,000.00	93.684418	4,684,220.90	-315,779.10	0.39
3133EMGX4	FEDERAL FARM CREDIT BANK UNSECURED 11/22 0.125					0.125000	23 Nov 2022		
		Local	3,451,000.000	99.852454	3,445,908.19	99.234575	3,424,585.18	-21,323.01	0.29
		Base		99.852454	3,445,908.19	99.234575	3,424,585.18	-21,323.01	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
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.325000	09 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.013101	5,000,655.05	655.05	0.42
		Base		100.000000	5,000,000.00	100.013101	5,000,655.05	655.05	0.42
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96					0.960000	13 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	94.396927	4,719,846.35	-280,153.65	0.40
		Base		100.000000	5,000,000.00	94.396927	4,719,846.35	-280,153.65	0.40
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09					0.090000	18 Nov 2022		
		Local	40,000,000.000	100.000000	40,000,000.00	99.197773	39,679,109.20	-320,890.80	3.32
		Base		100.000000	40,000,000.00	99.197773	39,679,109.20	-320,890.80	3.32
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12					0.120000	12 Jan 2023		
		Local	10,000,000.000	99.997583	9,999,758.28	98.855620	9,885,562.00	-114,196.28	0.83
		Base		99.997583	9,999,758.28	98.855620	9,885,562.00	-114,196.28	0.83
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR					0.320000	09 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000402	5,000,020.10	20.10	0.42
		Base		100.000000	5,000,000.00	100.000402	5,000,020.10	20.10	0.42
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR					0.320000	22 Aug 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.020868	7,001,460.76	1,460.76	0.59
		Base		100.000000	7,000,000.00	100.020868	7,001,460.76	1,460.76	0.59
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR					0.310000	04 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.993867	4,999,693.35	-306.65	0.42
		Base		100.000000	5,000,000.00	99.993867	4,999,693.35	-306.65	0.42
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	95.818679	9,581,867.90	-418,132.10	0.80
		Base		100.000000	10,000,000.00	95.818679	9,581,867.90	-418,132.10	0.80
3134GXMX9	FREDDIE MAC NOTES 03/25 2.2					2.200000	25 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.136355	4,956,817.75	-43,182.25	0.42
		Base		100.000000	5,000,000.00	99.136355	4,956,817.75	-43,182.25	0.42
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	1,851,236.430	99.788540	1,847,321.80	94.843220	1,755,772.24	-91,549.56	0.15
Original Face:		Base	11,452,445.000	99.788540	1,847,321.80	94.843220	1,755,772.24	-91,549.56	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	2,114,011.040	Local	100.261060	2,119,529.87	94.180260	1,990,981.09	-128,548.78	0.17
Original Face:	11,058,708.000	Base	100.261060	2,119,529.87	94.180260	1,990,981.09	-128,548.78	0.17
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.387774	4,719,388.70	-280,611.30	0.40
		Base	100.000000	5,000,000.00	94.387774	4,719,388.70	-280,611.30	0.40
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	814,715.600	Local	99.979662	814,549.90	98.554150	802,936.03	-11,613.87	0.07
Original Face:	10,000,000.000	Base	99.979662	814,549.90	98.554150	802,936.03	-11,613.87	0.07
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	818,419.860	Local	100.666699	823,876.26	97.776170	800,219.59	-23,656.67	0.07
Original Face:	12,022,600.000	Base	100.666699	823,876.26	97.776170	800,219.59	-23,656.67	0.07
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	552,894.720	Local	100.329971	554,719.11	99.534280	550,319.78	-4,399.33	0.05
Original Face:	15,363,692.000	Base	100.329971	554,719.11	99.534280	550,319.78	-4,399.33	0.05
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	2,518,962.960	Local	100.978155	2,543,602.31	98.628620	2,484,418.41	-59,183.90	0.21
Original Face:	24,000,000.000	Base	100.978155	2,543,602.31	98.628620	2,484,418.41	-59,183.90	0.21
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	617,504.050	Local	101.496259	626,743.51	96.540250	596,139.95	-30,603.56	0.05
Original Face:	9,815,000.000	Base	101.496259	626,743.51	96.540250	596,139.95	-30,603.56	0.05
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	468,857.200	Local	101.374828	475,303.18	98.695270	462,739.88	-12,563.30	0.04
Original Face:	10,000,000.000	Base	101.374828	475,303.18	98.695270	462,739.88	-12,563.30	0.04
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031		
	593,752.550	Local	107.443227	637,946.90	106.847720	634,411.06	-3,535.84	0.05
Original Face:	12,777,000.000	Base	107.443227	637,946.90	106.847720	634,411.06	-3,535.84	0.05
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	240,636.600	Local	105.436272	253,718.26	108.708410	261,592.22	7,873.96	0.02
Original Face:	10,000,000.000	Base	105.436272	253,718.26	108.708410	261,592.22	7,873.96	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
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	183,988.400	103.788282	190,958.40	103.195610	189,867.95	-1,090.45	0.02
Original Face:		Base	5,000,000.000	103.788282	190,958.40	103.195610	189,867.95	-1,090.45	0.02
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	65,396.480	102.028045	66,722.75	100.924420	66,001.02	-721.73	0.01
Original Face:		Base	16,000,000.000	102.028045	66,722.75	100.924420	66,001.02	-721.73	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	107,241.850	104.532093	112,102.15	102.661530	110,096.12	-2,006.03	0.01
Original Face:		Base	5,000,000.000	104.532093	112,102.15	102.661530	110,096.12	-2,006.03	0.01
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.340000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.012478	20,002,495.60	2,495.60	1.68
		Base		100.000000	20,000,000.00	100.012478	20,002,495.60	2,495.60	1.68
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	97.223125	9,722,312.50	-277,687.50	0.81
		Base		100.000000	10,000,000.00	97.223125	9,722,312.50	-277,687.50	0.81
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					1.875000	20 Apr 2042		
		Local	397,591.430	102.481067	407,455.94	103.343065	410,883.17	3,427.23	0.03
Original Face:		Base	9,875,825.000	102.481067	407,455.94	103.343065	410,883.17	3,427.23	0.03
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	294,530.150	99.951550	294,387.45	101.512949	298,986.24	4,598.79	0.03
Original Face:		Base	5,000,000.000	99.951550	294,387.45	101.512949	298,986.24	4,598.79	0.03
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	1,239,543.900	100.897819	1,250,672.76	98.631310	1,222,578.39	-28,094.37	0.10
Original Face:		Base	10,000,000.000	100.897819	1,250,672.76	98.631310	1,222,578.39	-28,094.37	0.10
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	11,043.640	99.701729	11,010.70	98.848220	10,916.44	-94.26	0.00
Original Face:		Base	2,000,000.000	99.701729	11,010.70	98.848220	10,916.44	-94.26	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,984,303.160	95.726478	1,899,503.52	96.651140	1,917,851.63	18,348.11	0.16
Original Face:		Base	10,000,000.000	95.726478	1,899,503.52	96.651140	1,917,851.63	18,348.11	0.16

& 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
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,578,862.920	94.781337	3,392,094.11	94.869760	3,395,258.66	3,164.55	0.28
Original Face:		Base	10,000,000.000	94.781337	3,392,094.11	94.869760	3,395,258.66	3,164.55	0.28
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	1,688,327.340	97.852717	1,652,074.18	96.765820	1,633,723.79	-18,350.39	0.14
Original Face:		Base	5,000,000.000	97.852717	1,652,074.18	96.765820	1,633,723.79	-18,350.39	0.14
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	666,558.200	100.760388	671,626.63	97.304610	648,591.86	-23,034.77	0.05
Original Face:		Base	10,000,000.000	100.760388	671,626.63	97.304610	648,591.86	-23,034.77	0.05
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	640,563.000	100.209764	641,906.67	96.586280	618,695.97	-23,210.70	0.05
Original Face:		Base	10,000,000.000	100.209764	641,906.67	96.586280	618,695.97	-23,210.70	0.05
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,767,271.830	96.075414	1,697,913.73	95.400180	1,685,980.51	-11,933.22	0.14
Original Face:		Base	4,000,000.000	96.075414	1,697,913.73	95.400180	1,685,980.51	-11,933.22	0.14
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,460,133.690	96.590440	2,376,253.95	95.788790	2,356,532.29	-19,721.66	0.20
Original Face:		Base	5,000,000.000	96.590440	2,376,253.95	95.788790	2,356,532.29	-19,721.66	0.20
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	426,554.500	99.907716	426,160.86	99.721350	425,365.91	-794.95	0.04
Original Face:		Base	10,000,000.000	99.907716	426,160.86	99.721350	425,365.91	-794.95	0.04
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,239,092.400	100.066081	1,239,911.21	98.402400	1,219,296.66	-20,614.55	0.10
Original Face:		Base	5,000,000.000	100.066081	1,239,911.21	98.402400	1,219,296.66	-20,614.55	0.10
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	2,635,218.000	99.642676	2,625,801.73	100.716870	2,654,109.09	28,307.36	0.22
Original Face:		Base	5,000,000.000	99.642676	2,625,801.73	100.716870	2,654,109.09	28,307.36	0.22
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	646,041.980	99.876479	645,243.98	99.009380	639,642.16	-5,601.82	0.05
Original Face:		Base	10,000,000.000	99.876479	645,243.98	99.009380	639,642.16	-5,601.82	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
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
		Local	5,000,000.000	111.911638	5,595,581.91	106.629460	5,331,473.00	-264,108.91	0.45
		Base		111.911638	5,595,581.91	106.629460	5,331,473.00	-264,108.91	0.45
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.076558	1,731,324.46	100.245375	1,734,244.99	2,920.53	0.15
		Base		100.076558	1,731,324.46	100.245375	1,734,244.99	2,920.53	0.15
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	10,000,000.000	106.076517	10,607,651.69	100.829212	10,082,921.20	-524,730.49	0.84
		Base		106.076517	10,607,651.69	100.829212	10,082,921.20	-524,730.49	0.84
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	20,000,000.000	99.871771	19,974,354.29	94.786172	18,957,234.40	-1,017,119.89	1.59
		Base		99.871771	19,974,354.29	94.786172	18,957,234.40	-1,017,119.89	1.59
912796L64	TREASURY BILL 08/22 0.00000						11 Aug 2022		
		Local	35,000,000.000	99.815750	34,935,512.42	99.695361	34,893,376.35	-42,136.07	2.92
		Base		99.815750	34,935,512.42	99.695361	34,893,376.35	-42,136.07	2.92
912796ZC6	CASH MGMT BILL 11/21 0.00000						01 Nov 2021		
		Local	0.000	0.000000	-0.12	0.000000	0.00	0.12	0.00
		Base		0.000000	-0.12	0.000000	0.00	0.12	0.00
9128282W9	US TREASURY N/B 09/22 1.875					1.875000	30 Sep 2022		
		Local	40,000,000.000	100.869818	40,347,927.07	100.414062	40,165,624.80	-182,302.27	3.36
		Base		100.869818	40,347,927.07	100.414062	40,165,624.80	-182,302.27	3.36
912828YF1	US TREASURY N/B 09/22 1.5					1.500000	15 Sep 2022		
		Local	20,000,000.000	100.625337	20,125,067.35	100.250000	20,050,000.00	-75,067.35	1.68
		Base		100.625337	20,125,067.35	100.250000	20,050,000.00	-75,067.35	1.68
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		Local	20,000,000.000	99.995206	19,999,041.19	99.890625	19,978,125.00	-20,916.19	1.67
		Base		99.995206	19,999,041.19	99.890625	19,978,125.00	-20,916.19	1.67
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	10,000,000.000	98.882366	9,888,236.56	92.558594	9,255,859.40	-632,377.16	0.78
		Base		98.882366	9,888,236.56	92.558594	9,255,859.40	-632,377.16	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
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.876690	34,956,841.54	97.789062	34,226,171.70	-730,669.84	2.87
		Base	99.876690	34,956,841.54	97.789062	34,226,171.70	-730,669.84	2.87
US DOLLAR Total								
	543,147,873.930	Local		544,573,137.11		532,332,700.92	-12,240,436.19	44.59
Original Face:	318,393,263.000	Base		544,573,137.11		532,332,700.92	-12,240,436.19	44.59
FIXED INCOME Total								
	543,147,873.930	Base		544,573,137.11		532,332,700.92	-12,240,436.19	44.59
Original Face:	318,393,263.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total										
			1,204,713,770.300	Base		1,205,991,581.89		1,193,751,145.70	-12,240,436.19	100.00
	Original Face:		318,393,263.000							

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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 EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
02314QD48	AMAZON COM INC DISC COML					0.140000	04 Apr 2022		
	25,000,000.000	Local	99.998833	24,999,708.33		99.998833	24,999,708.33	0.00	1.14
		Base	99.998833	24,999,708.33		99.998833	24,999,708.33	0.00	1.14
02314QDN6	AMAZON COM INC DISC COML					0.270000	22 Apr 2022		
	15,000,000.000	Local	99.984250	14,997,637.50		99.984250	14,997,637.50	0.00	0.68
		Base	99.984250	14,997,637.50		99.984250	14,997,637.50	0.00	0.68
02314QFA2	AMAZON COM INC DISC COML					0.620000	10 Jun 2022		
	10,000,000.000	Local	99.879444	9,987,944.44		99.879444	9,987,944.44	0.00	0.46
		Base	99.879444	9,987,944.44		99.879444	9,987,944.44	0.00	0.46
03040MDB0	AMERICAN WATER CAPIT					0.400000	11 Apr 2022		
	20,000,000.000	Local	99.988889	19,997,777.78		99.988889	19,997,777.78	0.00	0.91
		Base	99.988889	19,997,777.78		99.988889	19,997,777.78	0.00	0.91
0347M3D50	ANGLESEA FDG PLC + ANG					0.210000	05 Apr 2022		
	25,000,000.000	Local	99.997667	24,999,416.67		99.997667	24,999,416.67	0.00	1.14
		Base	99.997667	24,999,416.67		99.997667	24,999,416.67	0.00	1.14
03785EDS0	APPLE INC					0.330000	26 Apr 2022		
	25,000,000.000	Local	99.977083	24,994,270.83		99.977083	24,994,270.83	0.00	1.14
		Base	99.977083	24,994,270.83		99.977083	24,994,270.83	0.00	1.14
03785EDV3	APPLE INC					0.300000	29 Apr 2022		
	15,000,000.000	Local	99.976667	14,996,500.00		99.976667	14,996,500.00	0.00	0.68
		Base	99.976667	14,996,500.00		99.976667	14,996,500.00	0.00	0.68
04821UD82	ATLANTIC ASSET SECUR					0.200000	08 Apr 2022		
	15,000,000.000	Local	99.996111	14,999,416.67		99.996111	14,999,416.67	0.00	0.68
		Base	99.996111	14,999,416.67		99.996111	14,999,416.67	0.00	0.68
04821UEA6	ATLANTIC ASSET SECUR					0.390000	10 May 2022		
	20,000,000.000	Local	99.957750	19,991,550.00		99.957750	19,991,550.00	0.00	0.91
		Base	99.957750	19,991,550.00		99.957750	19,991,550.00	0.00	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
05253CET9	AUST + NEW ZEA				0.385000	27 May 2022		
	15,000,000.000	Local	99.940111	14,991,016.67	99.940111	14,991,016.67	0.00	0.68
		Base	99.940111	14,991,016.67	99.940111	14,991,016.67	0.00	0.68
05253CGU4	AUST + NEW ZEA				0.560000	28 Jul 2022		
	10,000,000.000	Local	99.816445	9,981,644.45	99.816445	9,981,644.45	0.00	0.46
		Base	99.816445	9,981,644.45	99.816445	9,981,644.45	0.00	0.46
06367CFG7	BANK OF MONTREAL				0.220000	18 May 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
06367CJQ1	BANK OF MONTREAL				0.420000	02 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
06367KD71	BANK OF MONTREAL				0.220000	07 Apr 2022		
	25,000,000.000	Local	99.996333	24,999,083.33	99.996333	24,999,083.33	0.00	1.14
		Base	99.996333	24,999,083.33	99.996333	24,999,083.33	0.00	1.14
06417MPH2	BANK OF NOVA SCOTIA				0.450000	11 May 2022		
	10,000,000.000	Local	100.001113	10,000,111.25	100.001113	10,000,111.25	0.00	0.46
		Base	100.001113	10,000,111.25	100.001113	10,000,111.25	0.00	0.46
06417MQC2	BANK OF NOVA SCOTIA				0.430000	07 Jun 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
06742XWN3	BARCLAYS BK PLC				0.230000	28 Apr 2022		
	10,000,000.000	Local	99.982750	9,998,275.00	99.982750	9,998,275.00	0.00	0.46
		Base	99.982750	9,998,275.00	99.982750	9,998,275.00	0.00	0.46
06742XXV4	BARCLAYS BK PLC				0.310000	24 May 2022		
	15,000,000.000	Local	99.954361	14,993,154.17	99.954361	14,993,154.17	0.00	0.68
		Base	99.954361	14,993,154.17	99.954361	14,993,154.17	0.00	0.68
06742XZM2	BARCLAYS BK PLC				0.210000	14 Apr 2022		
	25,000,000.000	Local	99.992417	24,998,104.17	99.992417	24,998,104.17	0.00	1.14
		Base	99.992417	24,998,104.17	99.992417	24,998,104.17	0.00	1.14

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
07644BE57	BEDFORD ROW FDG CORP				0.520000	05 May 2022		
	25,000,000.000	Local	99.950889	24,987,722.22	99.950889	24,987,722.22	0.00	1.14
		Base	99.950889	24,987,722.22	99.950889	24,987,722.22	0.00	1.14
07644BFF4	BEDFORD ROW FDG CORP				0.270000	15 Jun 2022		
	15,000,000.000	Local	99.943750	14,991,562.50	99.943750	14,991,562.50	0.00	0.68
		Base	99.943750	14,991,562.50	99.943750	14,991,562.50	0.00	0.68
13606CSH8	CANADIAN IMPERIAL BK				0.240000	04 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
13738KD87	CAN AST + CAN LTD JT				0.240000	08 Apr 2022		
	5,000,000.000	Local	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	0.23
		Base	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	0.23
14912EEA1	CATERPLR FIN SRV CO.				0.610000	10 May 2022		
	25,000,000.000	Local	99.933917	24,983,479.17	99.933917	24,983,479.17	0.00	1.14
		Base	99.933917	24,983,479.17	99.933917	24,983,479.17	0.00	1.14
14912EF10	CATERPLR FIN SRV CO.				0.510000	01 Jun 2022		
	25,000,000.000	Local	99.913583	24,978,395.84	99.913583	24,978,395.84	0.00	1.14
		Base	99.913583	24,978,395.84	99.913583	24,978,395.84	0.00	1.14
19121BD71	COCA COLA COMPANY				0.270000	07 Apr 2022		
	20,000,000.000	Local	99.995500	19,999,100.00	99.995500	19,999,100.00	0.00	0.91
		Base	99.995500	19,999,100.00	99.995500	19,999,100.00	0.00	0.91
19121BDK2	COCA COLA COMPANY				0.320000	19 Apr 2022		
	10,000,000.000	Local	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.46
		Base	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.46
19121BH10	COCA COLA COMPANY				0.120000	01 Aug 2022		
	15,000,000.000	Local	99.959333	14,993,900.00	99.959333	14,993,900.00	0.00	0.68
		Base	99.959333	14,993,900.00	99.959333	14,993,900.00	0.00	0.68
2063C1E48	CONCORD MIN CPTL CO				0.300000	04 May 2022		
	15,000,000.000	Local	99.972500	14,995,875.00	99.972500	14,995,875.00	0.00	0.68
		Base	99.972500	14,995,875.00	99.972500	14,995,875.00	0.00	0.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C1FH8	CONCORD MIN CPTL CO				1.100000	17 Jun 2022		
	25,000,000.000	Local	99.764722	24,941,180.55	99.764722	24,941,180.55	0.00	1.14
		Base	99.764722	24,941,180.55	99.764722	24,941,180.55	0.00	1.14
24422MD65	JOHN DEERE CAPITAL C				0.260000	06 Apr 2022		
	25,000,000.000	Local	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.14
		Base	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.14
29101BE57	EMERSON ELECTRIC CO				0.420000	05 May 2022		
	25,000,000.000	Local	99.960333	24,990,083.34	99.960333	24,990,083.34	0.00	1.14
		Base	99.960333	24,990,083.34	99.960333	24,990,083.34	0.00	1.14
29101BFH0	EMERSON ELECTRIC CO				0.720000	17 Jun 2022		
	25,000,000.000	Local	99.846000	24,961,500.00	99.846000	24,961,500.00	0.00	1.14
		Base	99.846000	24,961,500.00	99.846000	24,961,500.00	0.00	1.14
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	10,000,000.000	Local	99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.46
		Base	99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.46
30601WEK1	FAIRWAY FINANCE CORP				0.310000	19 May 2022		
	10,000,000.000	Local	99.958667	9,995,866.67	99.958667	9,995,866.67	0.00	0.46
		Base	99.958667	9,995,866.67	99.958667	9,995,866.67	0.00	0.46
30601WF12	FAIRWAY FINANCE CORP				0.400000	01 Jun 2022		
	15,000,000.000	Local	99.932222	14,989,833.33	99.932222	14,989,833.33	0.00	0.68
		Base	99.932222	14,989,833.33	99.932222	14,989,833.33	0.00	0.68
30601WFV6	FAIRWAY FINANCE CORP				0.600000	29 Jun 2022		
	15,000,000.000	Local	99.851667	14,977,750.00	99.851667	14,977,750.00	0.00	0.68
		Base	99.851667	14,977,750.00	99.851667	14,977,750.00	0.00	0.68
38346ME91	GOTHAM FDG CORP				0.410000	09 May 2022		
	10,000,000.000	Local	99.956722	9,995,672.22	99.956722	9,995,672.22	0.00	0.46
		Base	99.956722	9,995,672.22	99.956722	9,995,672.22	0.00	0.46
38346MFG4	GOTHAM FDG CORP				0.750000	16 Jun 2022		
	20,000,000.000	Local	99.841667	19,968,333.34	99.841667	19,968,333.34	0.00	0.91
		Base	99.841667	19,968,333.34	99.841667	19,968,333.34	0.00	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
38346MFM1	GOTHAM FDG CORP					1.000000	21 Jun 2022		
		Local	20,000,000.000	99.775000	19,955,000.00	99.775000	19,955,000.00	0.00	0.91
		Base		99.775000	19,955,000.00	99.775000	19,955,000.00	0.00	0.91
40060XDM9	GTA FDG LLC DISC					0.270000	21 Apr 2022		
		Local	25,000,000.000	99.985000	24,996,250.00	99.985000	24,996,250.00	0.00	1.14
		Base		99.985000	24,996,250.00	99.985000	24,996,250.00	0.00	1.14
40060XFM7	GTA FDG LLC DISC					0.470000	21 Jun 2022		
		Local	15,000,000.000	99.894250	14,984,137.50	99.894250	14,984,137.50	0.00	0.68
		Base		99.894250	14,984,137.50	99.894250	14,984,137.50	0.00	0.68
40060XFM7	GTA FDG LLC DISC					0.930000	21 Jun 2022		
		Local	10,000,000.000	99.790750	9,979,075.00	99.790750	9,979,075.00	0.00	0.46
		Base		99.790750	9,979,075.00	99.790750	9,979,075.00	0.00	0.46
40588MDR5	HALKIN FINANCE LLC USC					0.270000	25 Apr 2022		
		Local	10,000,000.000	99.982000	9,998,200.00	99.982000	9,998,200.00	0.00	0.46
		Base		99.982000	9,998,200.00	99.982000	9,998,200.00	0.00	0.46
40588ME52	HALKIN FINANCE LLC USC					0.350000	05 May 2022		
		Local	25,000,000.000	99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	1.14
		Base		99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	1.14
40588MEP8	HALKIN FINANCE LLC USC					0.600000	23 May 2022		
		Local	15,000,000.000	99.913333	14,987,000.00	99.913333	14,987,000.00	0.00	0.68
		Base		99.913333	14,987,000.00	99.913333	14,987,000.00	0.00	0.68
42786UDR3	HERSHEY FOODS CORP					0.400000	25 Apr 2022		
		Local	4,250,000.000	99.973333	4,248,866.67	99.973333	4,248,866.67	0.00	0.19
		Base		99.973333	4,248,866.67	99.973333	4,248,866.67	0.00	0.19
4497W1E69	ING US FUNDING LLC					0.240000	06 May 2022		
		Local	10,000,000.000	99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	0.46
		Base		99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	0.46
45779QD11	INSTITUTIONAL SECURED					0.380000	01 Apr 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.91
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	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
45779QD60	INSTITUTIONAL SECURED				0.400000	06 Apr 2022		
	15,000,000.000	Local	99.994444	14,999,166.66	99.994444	14,999,166.66	0.00	0.68
		Base	99.994444	14,999,166.66	99.994444	14,999,166.66	0.00	0.68
47816GDB2	JOHNSON + JOHNSON				0.100000	11 Apr 2022		
	20,000,000.000	Local	99.997222	19,999,444.44	99.997222	19,999,444.44	0.00	0.91
		Base	99.997222	19,999,444.44	99.997222	19,999,444.44	0.00	0.91
47816GFA2	JOHNSON + JOHNSON				0.170000	10 Jun 2022		
	7,000,000.000	Local	99.966944	6,997,686.11	99.966944	6,997,686.11	0.00	0.32
		Base	99.966944	6,997,686.11	99.966944	6,997,686.11	0.00	0.32
4820P3E25	JUPITER SECT CO LLC				0.300000	02 May 2022		
	20,000,000.000	Local	99.974167	19,994,833.33	99.974167	19,994,833.33	0.00	0.91
		Base	99.974167	19,994,833.33	99.974167	19,994,833.33	0.00	0.91
53127UDJ6	LIBERTY FUNDING LLC				0.230000	18 Apr 2022		
	15,000,000.000	Local	99.989139	14,998,370.83	99.989139	14,998,370.83	0.00	0.68
		Base	99.989139	14,998,370.83	99.989139	14,998,370.83	0.00	0.68
53127UDJ6	LIBERTY FUNDING LLC				0.250000	18 Apr 2022		
	9,500,000.000	Local	99.988194	9,498,878.47	99.988194	9,498,878.47	0.00	0.43
		Base	99.988194	9,498,878.47	99.988194	9,498,878.47	0.00	0.43
53127UFG0	LIBERTY FUNDING LLC				0.680000	16 Jun 2022		
	25,000,000.000	Local	99.856444	24,964,111.11	99.856444	24,964,111.11	0.00	1.14
		Base	99.856444	24,964,111.11	99.856444	24,964,111.11	0.00	1.14
53245QE51	ELI LILLY + COMPANY				0.350000	05 May 2022		
	25,000,000.000	Local	99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	1.14
		Base	99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	1.14
56274MDV1	MANHATTAN ASSET FDG.				0.310000	29 Apr 2022		
	20,000,000.000	Local	99.975889	19,995,177.78	99.975889	19,995,177.78	0.00	0.91
		Base	99.975889	19,995,177.78	99.975889	19,995,177.78	0.00	0.91
56274ME57	MANHATTAN ASSET FDG.				0.280000	05 May 2022		
	15,000,000.000	Local	99.973556	14,996,033.33	99.973556	14,996,033.33	0.00	0.68
		Base	99.973556	14,996,033.33	99.973556	14,996,033.33	0.00	0.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56274MEX6	MANHATTAN ASSET FDG.					0.570000	31 May 2022		
		Local	15,000,000.000	99.905000	14,985,750.00	99.905000	14,985,750.00	0.00	0.68
		Base		99.905000	14,985,750.00	99.905000	14,985,750.00	0.00	0.68
57576KDT3	MASSACHUSETTS MUT LIFE INS CO					0.350000	27 Apr 2022		
		Local	15,000,000.000	99.974722	14,996,208.33	99.974722	14,996,208.33	0.00	0.68
		Base		99.974722	14,996,208.33	99.974722	14,996,208.33	0.00	0.68
59157UD49	METLIFE SHORT TERM FDG					0.160000	04 Apr 2022		
		Local	15,000,000.000	99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	0.68
		Base		99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	0.68
59157UDB3	METLIFE SHORT TERM FDG					0.120000	11 Apr 2022		
		Local	10,000,000.000	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.46
		Base		99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.46
59157UEG1	METLIFE SHORT TERM FDG					0.155000	16 May 2022		
		Local	10,000,000.000	99.980625	9,998,062.50	99.980625	9,998,062.50	0.00	0.46
		Base		99.980625	9,998,062.50	99.980625	9,998,062.50	0.00	0.46
59157UG53	METLIFE SHORT TERM FDG					0.570000	05 Jul 2022		
		Local	15,000,000.000	99.849583	14,977,437.50	99.849583	14,977,437.50	0.00	0.68
		Base		99.849583	14,977,437.50	99.849583	14,977,437.50	0.00	0.68
62455BEQ4	MOUNTCLIFF					0.420000	24 May 2022		
		Local	15,000,000.000	99.938167	14,990,725.00	99.938167	14,990,725.00	0.00	0.68
		Base		99.938167	14,990,725.00	99.938167	14,990,725.00	0.00	0.68
63307MDJ5	NATIONAL BK OF CANAD					0.160000	18 Apr 2022		
		Local	25,000,000.000	99.992444	24,998,111.11	99.992444	24,998,111.11	0.00	1.14
		Base		99.992444	24,998,111.11	99.992444	24,998,111.11	0.00	1.14
63763QD12	NATIONAL SECS CLEARING					0.430000	01 Apr 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.14
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.14
63763QEB9	NATIONAL SECS CLEARING					0.430000	11 May 2022		
		Local	25,000,000.000	99.952222	24,988,055.55	99.952222	24,988,055.55	0.00	1.14
		Base		99.952222	24,988,055.55	99.952222	24,988,055.55	0.00	1.14

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
64106HE64	NESTLE FIN FRANCE S.				0.380000	06 May 2022		
	25,000,000.000	Local	99.963056	24,990,763.89	99.963056	24,990,763.89	0.00	1.14
		Base	99.963056	24,990,763.89	99.963056	24,990,763.89	0.00	1.14
64951XD58	NEW YORK LFE CAP COR				0.110000	05 Apr 2022		
	10,000,000.000	Local	99.998778	9,999,877.78	99.998778	9,999,877.78	0.00	0.46
		Base	99.998778	9,999,877.78	99.998778	9,999,877.78	0.00	0.46
64951XE99	NEW YORK LFE CAP COR				0.210000	09 May 2022		
	20,000,000.000	Local	99.977833	19,995,566.67	99.977833	19,995,566.67	0.00	0.91
		Base	99.977833	19,995,566.67	99.977833	19,995,566.67	0.00	0.91
64951XF64	NEW YORK LFE CAP COR				0.470000	06 Jun 2022		
	15,000,000.000	Local	99.913833	14,987,075.00	99.913833	14,987,075.00	0.00	0.68
		Base	99.913833	14,987,075.00	99.913833	14,987,075.00	0.00	0.68
64951XFT4	NEW YORK LFE CAP COR				0.700000	27 Jun 2022		
	9,513,000.000	Local	99.830833	9,496,907.18	99.830833	9,496,907.18	0.00	0.43
		Base	99.830833	9,496,907.18	99.830833	9,496,907.18	0.00	0.43
67983UEQ2	OLD LINE FUNDING LLC				0.500000	24 May 2022		
	13,500,000.000	Local	99.926389	13,490,062.50	99.926389	13,490,062.50	0.00	0.62
		Base	99.926389	13,490,062.50	99.926389	13,490,062.50	0.00	0.62
67983UGF4	OLD LINE FUNDING LLC				1.150000	15 Jul 2022		
	20,000,000.000	Local	99.664583	19,932,916.67	99.664583	19,932,916.67	0.00	0.91
		Base	99.664583	19,932,916.67	99.664583	19,932,916.67	0.00	0.91
74271UDS6	PROCTOR GAMBLE AND CO				0.180000	26 Apr 2022		
	10,000,000.000	Local	99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	0.46
		Base	99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	0.46
74271UE48	PROCTOR GAMBLE AND CO				0.210000	04 May 2022		
	15,000,000.000	Local	99.980750	14,997,112.50	99.980750	14,997,112.50	0.00	0.68
		Base	99.980750	14,997,112.50	99.980750	14,997,112.50	0.00	0.68
74271UF13	PROCTOR GAMBLE AND CO				0.410000	01 Jun 2022		
	25,000,000.000	Local	99.930528	24,982,631.95	99.930528	24,982,631.95	0.00	1.14
		Base	99.930528	24,982,631.95	99.930528	24,982,631.95	0.00	1.14

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
77119ME94	ROCHE HOLDING INC				0.330000	09 May 2022		
	10,000,000.000	Local	99.965167	9,996,516.66	99.965167	9,996,516.66	0.00	0.46
		Base	99.965167	9,996,516.66	99.965167	9,996,516.66	0.00	0.46
78012U2C8	ROYAL BK OF CANADA				0.520000	01 Dec 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
78015M5F3	ROYAL BK CDA				0.450000	22 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.91
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.91
8085A3DC6	SCHWAB CHARLES CORP				0.150000	12 Apr 2022		
	4,650,000.000	Local	99.995417	4,649,786.88	99.995417	4,649,786.88	0.00	0.21
		Base	99.995417	4,649,786.88	99.995417	4,649,786.88	0.00	0.21
82124MDF4	SHEFFIELD RECEIVABLE				0.340000	15 Apr 2022		
	25,000,000.000	Local	99.986778	24,996,694.45	99.986778	24,996,694.45	0.00	1.14
		Base	99.986778	24,996,694.45	99.986778	24,996,694.45	0.00	1.14
86563HE55	SUMITOMO MITSUI TRUST NY				0.240000	05 May 2022		
	15,000,000.000	Local	99.977333	14,996,600.00	99.977333	14,996,600.00	0.00	0.68
		Base	99.977333	14,996,600.00	99.977333	14,996,600.00	0.00	0.68
88602UD64	THUNDER BAY FNDNG LLC				0.150000	06 Apr 2022		
	15,000,000.000	Local	99.997917	14,999,687.50	99.997917	14,999,687.50	0.00	0.68
		Base	99.997917	14,999,687.50	99.997917	14,999,687.50	0.00	0.68
88602UE30	THUNDER BAY FNDNG LLC				0.200000	03 May 2022		
	10,000,000.000	Local	99.982222	9,998,222.22	99.982222	9,998,222.22	0.00	0.46
		Base	99.982222	9,998,222.22	99.982222	9,998,222.22	0.00	0.46
88602UG53	THUNDER BAY FNDNG LLC				0.770000	05 Jul 2022		
	25,000,000.000	Local	99.796806	24,949,201.39	99.796806	24,949,201.39	0.00	1.14
		Base	99.796806	24,949,201.39	99.796806	24,949,201.39	0.00	1.14
89119BD45	TORONTO DOMINION BANK				0.220000	04 Apr 2022		
	10,000,000.000	Local	99.998167	9,999,816.66	99.998167	9,999,816.66	0.00	0.46
		Base	99.998167	9,999,816.66	99.998167	9,999,816.66	0.00	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
89119BE28	TORONTO DOMINION BANK				0.170000	02 May 2022		
	10,000,000.000	Local	99.985361	9,998,536.11	99.985361	9,998,536.11	0.00	0.46
		Base	99.985361	9,998,536.11	99.985361	9,998,536.11	0.00	0.46
89119BFV3	TORONTO DOMINION BANK				0.205000	29 Jun 2022		
	7,500,000.000	Local	99.949319	7,496,198.96	99.949319	7,496,198.96	0.00	0.34
		Base	99.949319	7,496,198.96	99.949319	7,496,198.96	0.00	0.34
89233HF25	TOYOTA MOTOR CREDIT				0.290000	02 Jun 2022		
	25,000,000.000	Local	99.950056	24,987,513.89	99.950056	24,987,513.89	0.00	1.14
		Base	99.950056	24,987,513.89	99.950056	24,987,513.89	0.00	1.14
90328BER8	USAA CAPITAL CORP				0.440000	25 May 2022		
	14,335,000.000	Local	99.934000	14,325,538.90	99.934000	14,325,538.90	0.00	0.65
		Base	99.934000	14,325,538.90	99.934000	14,325,538.90	0.00	0.65
91058UD18	UNITED HEALTHCARE CO				0.600000	01 Apr 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
92646LD49	VICTORY RECEIVABLES				0.200000	04 Apr 2022		
	10,000,000.000	Local	99.998333	9,999,833.33	99.998333	9,999,833.33	0.00	0.46
		Base	99.998333	9,999,833.33	99.998333	9,999,833.33	0.00	0.46
92646LDK3	VICTORY RECEIVABLES				0.220000	19 Apr 2022		
	20,000,000.000	Local	99.989000	19,997,800.00	99.989000	19,997,800.00	0.00	0.91
		Base	99.989000	19,997,800.00	99.989000	19,997,800.00	0.00	0.91
92646LEX4	VICTORY RECEIVABLES				0.550000	31 May 2022		
	20,000,000.000	Local	99.908333	19,981,666.66	99.908333	19,981,666.66	0.00	0.91
		Base	99.908333	19,981,666.66	99.908333	19,981,666.66	0.00	0.91
927WWR006	TD SECURITIES TD SECURITIES				0.270000	01 Apr 2022		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.85
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.85
93114FDJ0	WAL MART STORES INC				0.370000	18 Apr 2022		
	15,000,000.000	Local	99.982528	14,997,379.16	99.982528	14,997,379.16	0.00	0.68
		Base	99.982528	14,997,379.16	99.982528	14,997,379.16	0.00	0.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93114FDT8	WAL MART STORES INC				0.400000	27 Apr 2022		
	25,000,000.000	Local	99.971111	24,992,777.78	99.971111	24,992,777.78	0.00	1.14
		Base	99.971111	24,992,777.78	99.971111	24,992,777.78	0.00	1.14
93114FE59	WAL MART STORES INC				0.360000	05 May 2022		
	10,000,000.000	Local	99.966000	9,996,600.00	99.966000	9,996,600.00	0.00	0.46
		Base	99.966000	9,996,600.00	99.966000	9,996,600.00	0.00	0.46
9612C1EK9	WESTPAC BANKING CORP.				0.190000	19 May 2022		
	15,000,000.000	Local	99.974667	14,996,200.00	99.974667	14,996,200.00	0.00	0.68
		Base	99.974667	14,996,200.00	99.974667	14,996,200.00	0.00	0.68
9612C1L13	WESTPAC BANKING CORP.				0.340000	01 Nov 2022		
	10,000,000.000	Local	99.797889	9,979,788.89	99.797889	9,979,788.89	0.00	0.46
		Base	99.797889	9,979,788.89	99.797889	9,979,788.89	0.00	0.46
96130AKF4	WESTPAC BKING CORP N				0.400000	15 Jul 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
979QHR003	SOUTH STREET REPO				0.300000	01 Apr 2022		
	49,377,023.930	Local	100.000000	49,377,023.93	100.000000	49,377,023.93	0.00	2.25
		Base	100.000000	49,377,023.93	100.000000	49,377,023.93	0.00	2.25
979QRC005	BANK OF AMERICA REPO				0.260000	01 Apr 2022		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.85
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.85
US DOLLAR Total								
	2,024,625,023.930	Local		2,023,764,071.95		2,023,764,071.95	0.00	92.41
		Base		2,023,764,071.95		2,023,764,071.95	0.00	92.41
CASH EQUIVALENT Total								
	2,024,625,023.930	Base		2,023,764,071.95		2,023,764,071.95	0.00	92.41

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
05601XAA7	BMW VEHICLE LEASE TRUST BMWLT 2022 1 A1				0.236540	25 Jan 2023		
	5,494,747.670	Local	100.000000	5,494,747.67	99.889480	5,488,674.87	-6,072.80	0.25
Original Face:	15,000,000.000	Base	100.000000	5,494,747.67	99.889480	5,488,674.87	-6,072.80	0.25
912796G45	TREASURY BILL 04/22 0.00000					21 Apr 2022		
	10,000,000.000	Local	99.992556	9,999,255.56	99.992917	9,999,291.70	36.14	0.46
		Base	99.992556	9,999,255.56	99.992917	9,999,291.70	36.14	0.46
912796H44	TREASURY BILL 05/22 0.00000					19 May 2022		
	10,000,000.000	Local	99.943467	9,994,346.65	99.967333	9,996,733.30	2,386.65	0.46
		Base	99.943467	9,994,346.65	99.967333	9,996,733.30	2,386.65	0.46
912796J42	TREASURY BILL 06/22 0.00000					16 Jun 2022		
	10,000,000.000	Local	99.909223	9,990,922.26	99.912653	9,991,265.30	343.04	0.46
		Base	99.909223	9,990,922.26	99.912653	9,991,265.30	343.04	0.46
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	10,000,000.000	Local	99.956656	9,995,665.57	99.462633	9,946,263.30	-49,402.27	0.45
		Base	99.956656	9,995,665.57	99.462633	9,946,263.30	-49,402.27	0.45
912796N47	TREASURY BILL 04/22 0.00000				0.010000	07 Apr 2022		
	20,000,000.000	Local	99.998571	19,999,714.17	99.997583	19,999,516.60	-197.57	0.91
		Base	99.998571	19,999,714.17	99.997583	19,999,516.60	-197.57	0.91
912796N96	TREASURY BILL 11/22 0.00000				0.010000	03 Nov 2022		
	10,000,000.000	Local	99.904000	9,990,399.99	99.398900	9,939,890.00	-50,509.99	0.45
		Base	99.904000	9,990,399.99	99.398900	9,939,890.00	-50,509.99	0.45
912796P29	TREASURY BILL 04/22 0.00000				0.010000	14 Apr 2022		
	20,000,000.000	Local	99.995748	19,999,149.59	99.994042	19,998,808.40	-341.19	0.91
		Base	99.995748	19,999,149.59	99.994042	19,998,808.40	-341.19	0.91
912796Q28	TREASURY BILL 05/22 0.00000					12 May 2022		
	10,000,000.000	Local	99.967656	9,996,765.55	99.977222	9,997,722.20	956.65	0.46
		Base	99.967656	9,996,765.55	99.977222	9,997,722.20	956.65	0.46
912796T82	TREASURY BILL 04/22 0.00000					12 Apr 2022		
	10,000,000.000	Local	99.994164	9,999,416.39	99.995569	9,999,556.90	140.51	0.46
		Base	99.994164	9,999,416.39	99.995569	9,999,556.90	140.51	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796U23	TREASURY BILL 04/22 0.00000					26 Apr 2022		
	10,000,000.000	Local	99.992708	9,999,270.83	99.991146	9,999,114.60	-156.23	0.46
		Base	99.992708	9,999,270.83	99.991146	9,999,114.60	-156.23	0.46
912796V30	TREASURY BILL 05/22 0.00000					31 May 2022		
	20,000,000.000	Local	99.950817	19,990,163.33	99.942533	19,988,506.60	-1,656.73	0.91
		Base	99.950817	19,990,163.33	99.942533	19,988,506.60	-1,656.73	0.91
912796V97	CASH MGMT BILL 06/22 0.00000					14 Jun 2022		
	10,000,000.000	Local	99.911611	9,991,161.11	99.917778	9,991,777.80	616.69	0.46
		Base	99.911611	9,991,161.11	99.917778	9,991,777.80	616.69	0.46
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	10,000,000.000	Local	100.004722	10,000,472.17	99.679688	9,967,968.80	-32,503.37	0.46
		Base	100.004722	10,000,472.17	99.679688	9,967,968.80	-32,503.37	0.46
92868KAA1	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A1				0.159460	21 Nov 2022		
	918,770.100	Local	100.000000	918,770.10	99.955220	918,358.67	-411.43	0.04
Original Face:	9,000,000.000	Base	100.000000	918,770.10	99.955220	918,358.67	-411.43	0.04
US DOLLAR Total								
	166,413,517.770	Local		166,360,220.94		166,223,449.04	-136,771.90	7.59
Original Face:	24,000,000.000	Base		166,360,220.94		166,223,449.04	-136,771.90	7.59
FIXED INCOME Total								
	166,413,517.770	Base		166,360,220.94		166,223,449.04	-136,771.90	7.59
Original Face:	24,000,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,191,038,541.700	Base		2,190,124,292.89		2,189,987,520.99	-136,771.90	100.00
	Original Face:	24,000,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			5,023,752.210	1.000000	5,023,752.21	1.000000	5,023,752.21	0.00	0.24
		Base		1.000000	5,023,752.21	1.000000	5,023,752.21	0.00	0.24
US DOLLAR Total									
			5,023,752.210		5,023,752.21		5,023,752.21	0.00	0.24
		Base			5,023,752.21		5,023,752.21	0.00	0.24
CASH Total									
			5,023,752.210	Base	5,023,752.21		5,023,752.21	0.00	0.24
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					0.280000	07 Apr 2022		
			225,000,000.000	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	10.62
		Base		100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	10.62
22599G006	CREDIT AGRICOLE REPO REPO					0.280000	01 Apr 2022		
			136,765,504.340	100.000000	136,765,504.34	100.000000	136,765,504.34	0.00	6.46
		Base		100.000000	136,765,504.34	100.000000	136,765,504.34	0.00	6.46
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.265902	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.29
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.29
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.280000	01 Apr 2022		
			350,000,000.000	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	16.52
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	16.52
912796G45	TREASURY BILL 04/22 0.00000					0.092000	21 Apr 2022		
			20,000,000.000	99.994889	19,998,977.78	99.994889	19,998,977.78	0.00	0.94
		Base		99.994889	19,998,977.78	99.994889	19,998,977.78	0.00	0.94

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796J42	TREASURY BILL 06/22 0.00000				0.067500	16 Jun 2022		
	10,000,000.000	Local	99.985750	9,998,575.00	99.985750	9,998,575.00	0.00	0.47
		Base	99.985750	9,998,575.00	99.985750	9,998,575.00	0.00	0.47
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022		
	10,000,000.000	Local	99.979056	9,997,905.55	99.979056	9,997,905.55	0.00	0.47
		Base	99.979056	9,997,905.55	99.979056	9,997,905.55	0.00	0.47
912796L64	TREASURY BILL 08/22 0.00000				0.107500	11 Aug 2022		
	20,000,000.000	Local	99.966083	19,993,216.66	99.966083	19,993,216.66	0.00	0.94
		Base	99.966083	19,993,216.66	99.966083	19,993,216.66	0.00	0.94
912796M71	TREASURY BILL 09/22 0.00000				0.090000	08 Sep 2022		
	20,000,000.000	Local	99.963778	19,992,755.55	99.963778	19,992,755.55	0.00	0.94
		Base	99.963778	19,992,755.55	99.963778	19,992,755.55	0.00	0.94
912796P37	TREASURY BILL 04/22 0.00000				0.087500	28 Apr 2022		
	20,000,000.000	Local	99.993438	19,998,687.50	99.993438	19,998,687.50	0.00	0.94
		Base	99.993438	19,998,687.50	99.993438	19,998,687.50	0.00	0.94
912796Q28	TREASURY BILL 05/22 0.00000				0.060000	12 May 2022		
	10,000,000.000	Local	99.993167	9,999,316.67	99.993167	9,999,316.67	0.00	0.47
		Base	99.993167	9,999,316.67	99.993167	9,999,316.67	0.00	0.47
912796U80	TREASURY BILL 05/22 0.00000				0.302000	10 May 2022		
	20,000,000.000	Local	99.967283	19,993,456.66	99.967283	19,993,456.66	0.00	0.94
		Base	99.967283	19,993,456.66	99.967283	19,993,456.66	0.00	0.94
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.300000	28 Apr 2022		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.08
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.08
926NKW009	AMHERST PIERPONT 04/15 VAR				0.240000	08 Apr 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.36
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.36
926NKW009	AMHERST PIERPONT 04/15 VAR				0.240000	11 Apr 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.36
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					0.270000	14 Apr 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.36
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.36
942PVK008	WAM AZ 1 WAM AZR 1					0.250000	14 Apr 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
942PVKII0	WAM AZ 2 WAM AZR 2					0.250000	21 Apr 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
942PVL006	WAM AZ 4 WAM AZR 4					0.000000	01 Apr 2022		
		Local	50,078,127.050	100.000000	50,078,127.05	100.000000	50,078,127.05	0.00	2.36
		Base		100.000000	50,078,127.05	100.000000	50,078,127.05	0.00	2.36
942PVNII4	WAM AZ 7 WAM AZR 7					0.250000	15 Dec 2022		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.38
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.38
95763A914	WESTERN ALLIANCE BANCORP PP					0.250000	23 Jun 2022		
		Local	5,004,983.720	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.24
		Base		100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.24
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.050000	01 Apr 2022		
		Local	28,019.570	100.000000	28,019.57	100.000000	28,019.57	0.00	0.00
		Base		100.000000	28,019.57	100.000000	28,019.57	0.00	0.00
993YHF905	WAM CORE PLS SSBT SEC ID IGTF2380002					0.250000	07 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.47
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.47
US DOLLAR Total									
		Local	1,231,113,337.050		1,231,086,228.42		1,231,086,228.42	0.00	58.12
		Base			1,231,086,228.42		1,231,086,228.42	0.00	58.12
CASH EQUIVALENT Total									
		Base	1,231,113,337.050		1,231,086,228.42		1,231,086,228.42	0.00	58.12

& 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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796G45	TREASURY BILL 04/22 0.00000						21 Apr 2022		
		Local	30,000,000.000	99.992444	29,997,733.32	99.992917	29,997,875.10	141.78	1.42
		Base		99.992444	29,997,733.32	99.992917	29,997,875.10	141.78	1.42
912796H44	TREASURY BILL 05/22 0.00000					0.010000	19 May 2022		
		Local	30,000,000.000	99.959378	29,987,813.30	99.967333	29,990,199.90	2,386.60	1.42
		Base		99.959378	29,987,813.30	99.967333	29,990,199.90	2,386.60	1.42
912796J42	TREASURY BILL 06/22 0.00000					0.010000	16 Jun 2022		
		Local	60,000,000.000	99.909539	59,945,723.47	99.912653	59,947,591.80	1,868.33	2.83
		Base		99.909539	59,945,723.47	99.912653	59,947,591.80	1,868.33	2.83
912796M89	TREASURY BILL 10/22 0.00000					0.010000	06 Oct 2022		
		Local	10,000,000.000	99.956656	9,995,665.57	99.462633	9,946,263.30	-49,402.27	0.47
		Base		99.956656	9,995,665.57	99.462633	9,946,263.30	-49,402.27	0.47
912796M97	TREASURY BILL 03/22 0.00000						10 Mar 2022		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
912796N47	TREASURY BILL 04/22 0.00000					0.010000	07 Apr 2022		
		Local	80,000,000.000	99.998719	79,998,974.99	99.997583	79,998,066.40	-908.59	3.78
		Base		99.998719	79,998,974.99	99.997583	79,998,066.40	-908.59	3.78
912796N54	TREASURY BILL 11/21 0.00000					0.010000	09 Nov 2021		
		Local	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
912796N88	TREASURY BILL 11/21 0.00000						30 Nov 2021		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
912796P29	TREASURY BILL 04/22 0.00000					0.010000	14 Apr 2022		
		Local	60,000,000.000	99.995781	59,997,468.63	99.994042	59,996,425.20	-1,043.43	2.83
		Base		99.995781	59,997,468.63	99.994042	59,996,425.20	-1,043.43	2.83

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796P45	TREASURY BILL 05/22 0.00000					0.010000	05 May 2022		
		Local	30,000,000.000	99.983290	29,994,986.89	99.978060	29,993,418.00	-1,568.89	1.42
		Base		99.983290	29,994,986.89	99.978060	29,993,418.00	-1,568.89	1.42
912796P86	TREASURY BILL 12/21 0.00000					0.010000	28 Dec 2021		
		Local	0.000	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
912796Q28	TREASURY BILL 05/22 0.00000					0.010000	12 May 2022		
		Local	40,000,000.000	99.969592	39,987,836.70	99.977222	39,990,888.80	3,052.10	1.89
		Base		99.969592	39,987,836.70	99.977222	39,990,888.80	3,052.10	1.89
912796Q36	TREASURY BILL 05/22 0.00000					0.010000	26 May 2022		
		Local	30,000,000.000	99.956815	29,987,044.47	99.949680	29,984,904.00	-2,140.47	1.42
		Base		99.956815	29,987,044.47	99.949680	29,984,904.00	-2,140.47	1.42
912796Q44	TREASURY BILL 06/22 0.00000					0.010000	02 Jun 2022		
		Local	30,000,000.000	99.955509	29,986,652.83	99.943167	29,982,950.10	-3,702.73	1.42
		Base		99.955509	29,986,652.83	99.943167	29,982,950.10	-3,702.73	1.42
912796Q51	TREASURY BILL 01/22 0.00000					0.010000	04 Jan 2022		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
912796R35	TREASURY BILL 06/22 0.00000						09 Jun 2022		
		Local	20,000,000.000	99.924867	19,984,973.32	99.927550	19,985,510.00	536.68	0.94
		Base		99.924867	19,984,973.32	99.927550	19,985,510.00	536.68	0.94
912796R43	TREASURY BILL 06/22 0.00000					0.010000	23 Jun 2022		
		Local	33,000,000.000	99.891897	32,964,326.07	99.891831	32,964,304.23	-21.84	1.56
		Base		99.891897	32,964,326.07	99.891831	32,964,304.23	-21.84	1.56
912796R50	TREASURY BILL 06/22 0.00000					0.010000	30 Jun 2022		
		Local	10,000,000.000	99.955250	9,995,525.02	99.869290	9,986,929.00	-8,596.02	0.47
		Base		99.955250	9,995,525.02	99.869290	9,986,929.00	-8,596.02	0.47
912796T25	TREASURY BILL 03/22 0.00000					0.010000	29 Mar 2022		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796T74	TREASURY BILL 04/22 0.00000					0.010000	05 Apr 2022		
		Local	50,000,000.000	99.998885	49,999,442.34	99.998444	49,999,222.00	-220.34	2.36
		Base		99.998885	49,999,442.34	99.998444	49,999,222.00	-220.34	2.36
912796T82	TREASURY BILL 04/22 0.00000					0.010000	12 Apr 2022		
		Local	50,000,000.000	99.995781	49,997,890.45	99.995569	49,997,784.50	-105.95	2.36
		Base		99.995781	49,997,890.45	99.995569	49,997,784.50	-105.95	2.36
912796T90	TREASURY BILL 04/22 0.00000						19 Apr 2022		
		Local	10,000,000.000	99.995900	9,999,590.00	99.993000	9,999,300.00	-290.00	0.47
		Base		99.995900	9,999,590.00	99.993000	9,999,300.00	-290.00	0.47
912796U23	TREASURY BILL 04/22 0.00000					0.010000	26 Apr 2022		
		Local	30,000,000.000	99.986688	29,996,006.29	99.991146	29,997,343.80	1,337.51	1.42
		Base		99.986688	29,996,006.29	99.991146	29,997,343.80	1,337.51	1.42
912796U72	TREASURY BILL 05/22 0.00000						03 May 2022		
		Local	10,000,000.000	99.990444	9,999,044.44	99.985911	9,998,591.10	-453.34	0.47
		Base		99.990444	9,999,044.44	99.985911	9,998,591.10	-453.34	0.47
912796U80	TREASURY BILL 05/22 0.00000						10 May 2022		
		Local	10,000,000.000	99.984021	9,998,402.08	99.978333	9,997,833.30	-568.78	0.47
		Base		99.984021	9,998,402.08	99.978333	9,997,833.30	-568.78	0.47
912796V22	CASH MGMT BILL 05/22 0.00000						24 May 2022		
		Local	20,000,000.000	99.960986	19,992,197.22	99.956937	19,991,387.40	-809.82	0.94
		Base		99.960986	19,992,197.22	99.956937	19,991,387.40	-809.82	0.94
912796V30	TREASURY BILL 05/22 0.00000						31 May 2022		
		Local	20,000,000.000	99.950833	19,990,166.67	99.942533	19,988,506.60	-1,660.07	0.94
		Base		99.950833	19,990,166.67	99.942533	19,988,506.60	-1,660.07	0.94
912796V89	CASH MGMT BILL 06/22 0.00000						07 Jun 2022		
		Local	20,000,000.000	99.938118	19,987,623.61	99.934861	19,986,972.20	-651.41	0.94
		Base		99.938118	19,987,623.61	99.934861	19,986,972.20	-651.41	0.94
912796V97	CASH MGMT BILL 06/22 0.00000						14 Jun 2022		
		Local	10,000,000.000	99.911611	9,991,161.11	99.917778	9,991,777.80	616.69	0.47
		Base		99.911611	9,991,161.11	99.917778	9,991,777.80	616.69	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796W88	CASH MGMT BILL 07/22 0.00000					05 Jul 2022		
	10,000,000.000	Local	99.865417	9,986,541.67	99.848264	9,984,826.40	-1,715.27	0.47
		Base	99.865417	9,986,541.67	99.848264	9,984,826.40	-1,715.27	0.47
912796Y94	CASH MGMT BILL 12/21 0.00000					31 Dec 2021		
	0.000	Local	0.000000	-0.14	0.000000	0.00	0.14	0.00
		Base	0.000000	-0.14	0.000000	0.00	0.14	0.00
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	0.000	Local	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base	0.000000	-0.18	0.000000	0.00	0.18	0.00
912828WZ9	US TREASURY N/B 04/22 1.75				1.750000	30 Apr 2022		
	10,000,000.000	Local	100.135262	10,013,526.18	100.120802	10,012,080.20	-1,445.98	0.47
		Base	100.135262	10,013,526.18	100.120802	10,012,080.20	-1,445.98	0.47
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	10,000,000.000	Local	100.005954	10,000,595.41	99.956320	9,995,632.00	-4,963.41	0.47
		Base	100.005954	10,000,595.41	99.956320	9,995,632.00	-4,963.41	0.47
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	100.007972	20,001,594.30	99.890625	19,978,125.00	-23,469.30	0.94
		Base	100.007972	20,001,594.30	99.890625	19,978,125.00	-23,469.30	0.94
91282CAA9	US TREASURY FRN 07/22 VAR				0.660930	31 Jul 2022		
	5,000,000.000	Local	99.998321	4,999,916.07	100.057831	5,002,891.55	2,975.48	0.24
		Base	99.998321	4,999,916.07	100.057831	5,002,891.55	2,975.48	0.24
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022		
	10,000,000.000	Local	100.007010	10,000,700.98	99.781250	9,978,125.00	-22,575.98	0.47
		Base	100.007010	10,000,700.98	99.781250	9,978,125.00	-22,575.98	0.47
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	20,000,000.000	Local	100.007881	20,001,576.25	99.679688	19,935,937.60	-65,638.65	0.94
		Base	100.007881	20,001,576.25	99.679688	19,935,937.60	-65,638.65	0.94
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	20,000,000.000	Local	100.006822	20,001,364.43	99.554688	19,910,937.60	-90,426.83	0.94
		Base	100.006822	20,001,364.43	99.554688	19,910,937.60	-90,426.83	0.94

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	20,000,000.000	Local	99.986505	19,997,300.95	99.398438	19,879,687.60	-117,613.35	0.94
		Base	99.986505	19,997,300.95	99.398438	19,879,687.60	-117,613.35	0.94
91282CAS0	US TREASURY FRN 10/22 VAR				0.660930	31 Oct 2022		
	5,000,000.000	Local	100.000590	5,000,029.49	100.093944	5,004,697.20	4,667.71	0.24
		Base	100.000590	5,000,029.49	100.093944	5,004,697.20	4,667.71	0.24
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	20,000,000.000	Local	99.991917	19,998,383.46	99.226562	19,845,312.40	-153,071.06	0.94
		Base	99.991917	19,998,383.46	99.226562	19,845,312.40	-153,071.06	0.94
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	25,000,000.000	Local	99.977574	24,994,393.41	99.039062	24,759,765.50	-234,627.91	1.17
		Base	99.977574	24,994,393.41	99.039062	24,759,765.50	-234,627.91	1.17
91282CDE8	US TREASURY FRN 10/23 VAR				0.640930	31 Oct 2023		
	10,000,000.000	Local	99.926409	9,992,640.85	100.180162	10,018,016.20	25,375.35	0.47
		Base	99.926409	9,992,640.85	100.180162	10,018,016.20	25,375.35	0.47
91282CDU2	US TREASURY FRN 01/24 VAR				0.590930	31 Jan 2024		
	5,000,000.000	Local	100.016705	5,000,835.27	100.105087	5,005,254.35	4,419.08	0.24
		Base	100.016705	5,000,835.27	100.105087	5,005,254.35	4,419.08	0.24
US DOLLAR Total								
	883,000,000.000	Local		882,765,646.88		882,025,333.13	-740,313.75	41.64
		Base		882,765,646.88		882,025,333.13	-740,313.75	41.64
FIXED INCOME Total								
	883,000,000.000	Base		882,765,646.88		882,025,333.13	-740,313.75	41.64

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
FUND Total								
		2,119,137,089.260	Base	2,118,875,627.51		2,118,135,313.76	-740,313.75	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								
		-25,447.980	Local	1.000000	-25,447.98	1.000000	-25,447.98	0.00	0.00
			Base	1.000000	-25,447.98	1.000000	-25,447.98	0.00	0.00
US DOLLAR Total									
		-25,447.980	Local		-25,447.98		-25,447.98	0.00	0.00
			Base		-25,447.98		-25,447.98	0.00	0.00
CASH Total									
		-25,447.980	Base		-25,447.98		-25,447.98	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
913ETFII4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO					0.303789	31 Dec 2030		
		434,451.640	Local	99.989999	434,408.19	100.000000	434,451.64	43.45	0.07
			Base	99.989999	434,408.19	100.000000	434,451.64	43.45	0.07
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010001	31 Dec 2030		
		1,698.720	Local	99.989992	1,698.55	99.990000	1,698.55	0.00	0.00
			Base	99.989992	1,698.55	99.990000	1,698.55	0.00	0.00
US DOLLAR Total									
		436,150.360	Local		436,106.74		436,150.19	43.45	0.07
			Base		436,106.74		436,150.19	43.45	0.07
CASH EQUIVALENT Total									
		436,150.360	Base		436,106.74		436,150.19	43.45	0.07
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03672TCN5	ANTELOPE VLY E KERN CA WTR AGY ANVWTR 06/37 ADJUSTABLE VAR				0.460000	01 Jun 2037		
	15,775,000.000	Local	100.000000	15,775,000.00	100.000000	15,775,000.00	0.00	2.71
Original Face:	15,775,000.000	Base	100.000000	15,775,000.00	100.000000	15,775,000.00	0.00	2.71
04052EAC2	ARIZONA INDL DEV AUTH HOSP REV AZSMED 02/48 ADJUSTABLE VAR				0.360000	01 Feb 2048		
	17,530,000.000	Local	100.000000	17,530,000.00	100.000000	17,530,000.00	0.00	3.01
Original Face:	17,530,000.000	Base	100.000000	17,530,000.00	100.000000	17,530,000.00	0.00	3.01
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				0.530000	15 May 2031		
	17,305,000.000	Local	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	2.97
Original Face:	17,305,000.000	Base	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	2.97
05914GCF3	BALTIMORE CNTY MD BAL 03/23 FIXED 4				4.000000	24 Mar 2023		
	22,850,000.000	Local	103.081972	23,554,230.66	102.241570	23,362,198.75	-192,031.91	4.01
		Base	103.081972	23,554,230.66	102.241570	23,362,198.75	-192,031.91	4.01
072024WA6	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/53 ADJUSTABLE VAR				0.450000	01 Apr 2053		
	27,000,000.000	Local	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.63
Original Face:	27,000,000.000	Base	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.63
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024		
	6,595,000.000	Local	109.095880	7,194,873.27	108.140740	7,131,881.80	-62,991.47	1.22
		Base	109.095880	7,194,873.27	108.140740	7,131,881.80	-62,991.47	1.22
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.470000	01 Jul 2029		
	11,720,000.000	Local	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	2.01
Original Face:	11,720,000.000	Base	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	2.01
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
	5,000,000.000	Local	100.413885	5,020,694.23	100.492380	5,024,619.00	3,924.77	0.86
		Base	100.413885	5,020,694.23	100.492380	5,024,619.00	3,924.77	0.86
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024		
	10,000,000.000	Local	107.332687	10,733,268.65	105.990870	10,599,087.00	-134,181.65	1.82
		Base	107.332687	10,733,268.65	105.990870	10,599,087.00	-134,181.65	1.82
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.510000	01 Apr 2038		
	9,280,000.000	Local	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.59
		Base	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.59

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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
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				0.480000	15 Aug 2038		
	5,375,000.000	Local	100.000000	5,375,000.00	100.000000	5,375,000.00	0.00	0.92
Original Face:	5,375,000.000	Base	100.000000	5,375,000.00	100.000000	5,375,000.00	0.00	0.92
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.480000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.12
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.12
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
	15,670,000.000	Local	108.181029	16,951,967.24	106.645170	16,711,298.14	-240,669.10	2.87
		Base	108.181029	16,951,967.24	106.645170	16,711,298.14	-240,669.10	2.87
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	108.104868	21,458,816.22	107.169410	21,273,127.89	-185,688.33	3.65
		Base	108.104868	21,458,816.22	107.169410	21,273,127.89	-185,688.33	3.65
387460QF8	GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5				5.000000	01 Jun 2023		
	4,740,000.000	Local	104.641575	4,960,010.67	103.846590	4,922,328.37	-37,682.30	0.84
		Base	104.641575	4,960,010.67	103.846590	4,922,328.37	-37,682.30	0.84
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	110.146429	5,507,321.43	109.276070	5,463,803.50	-43,517.93	0.94
		Base	110.146429	5,507,321.43	109.276070	5,463,803.50	-43,517.93	0.94
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
	2,350,000.000	Local	104.786000	2,462,471.00	104.207130	2,448,867.56	-13,603.44	0.42
		Base	104.786000	2,462,471.00	104.207130	2,448,867.56	-13,603.44	0.42
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
	2,810,000.000	Local	109.784000	3,084,930.40	108.794330	3,057,120.67	-27,809.73	0.52
		Base	109.784000	3,084,930.40	108.794330	3,057,120.67	-27,809.73	0.52
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.510000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.43
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.43
495278Z48	KING CNTY WA SCH DIST 415 KEN KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
	3,650,000.000	Local	102.566884	3,743,691.26	101.776350	3,714,836.78	-28,854.48	0.64
		Base	102.566884	3,743,691.26	101.776350	3,714,836.78	-28,854.48	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
5094264U3	LAKE CNTY OH LAK 03/23 FIXED 1.75				1.750000	30 Mar 2023		
	4,900,000.000	Local	100.411758	4,920,176.12	100.035870	4,901,757.63	-18,418.49	0.84
		Base	100.411758	4,920,176.12	100.035870	4,901,757.63	-18,418.49	0.84
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	100.610509	3,818,168.82	100.642920	3,819,398.81	1,229.99	0.66
		Base	100.610509	3,818,168.82	100.642920	3,819,398.81	1,229.99	0.66
545910AJ0	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.480000	15 Feb 2038		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.43
Original Face:	2,500,000.000	Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.43
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.500000	15 Feb 2038		
	24,475,000.000	Local	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.20
Original Face:	24,475,000.000	Base	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.20
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				0.520000	01 Jul 2047		
	12,340,000.000	Local	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.12
Original Face:	12,340,000.000	Base	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.12
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.470000	01 Oct 2039		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.37
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.37
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				0.510000	01 Oct 2043		
	1,100,000.000	Local	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.19
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.19
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	106.045307	1,511,145.62	104.117620	1,483,676.09	-27,469.53	0.25
		Base	106.045307	1,511,145.62	104.117620	1,483,676.09	-27,469.53	0.25
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	110.539898	3,592,546.69	106.770010	3,470,025.33	-122,521.36	0.60
		Base	110.539898	3,592,546.69	106.770010	3,470,025.33	-122,521.36	0.60
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	101.848300	6,365,518.75	101.858440	6,366,152.50	633.75	1.09
		Base	101.848300	6,365,518.75	101.858440	6,366,152.50	633.75	1.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.500000	01 Apr 2035		
	5,500,000.000	Local	100.000000	5,500,000.00	100.000000	5,500,000.00	0.00	0.94
		Base	100.000000	5,500,000.00	100.000000	5,500,000.00	0.00	0.94
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.500000	01 Apr 2043		
	21,800,000.000	Local	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.74
Original Face:	21,800,000.000	Base	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.74
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.480000	15 Nov 2034		
	5,600,000.000	Local	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	0.96
Original Face:	5,600,000.000	Base	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	0.96
60528AAU8	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				0.400000	01 Dec 2030		
	19,700,000.000	Local	100.000000	19,700,000.00	100.000000	19,700,000.00	0.00	3.38
		Base	100.000000	19,700,000.00	100.000000	19,700,000.00	0.00	3.38
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5				5.000000	01 Dec 2023		
	7,075,000.000	Local	105.337597	7,452,635.01	105.328690	7,452,004.82	-630.19	1.28
		Base	105.337597	7,452,635.01	105.328690	7,452,004.82	-630.19	1.28
64579FEB5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/33 ADJUSTABLE VAR				0.440000	01 Jul 2033		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.34
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.34
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.500000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.57
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.57
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR				0.480000	15 Mar 2024		
	14,765,000.000	Local	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.53
Original Face:	14,765,000.000	Base	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.53
677522ME1	OHIO ST OHS 08/23 FIXED 5				5.000000	01 Aug 2023		
	3,350,000.000	Local	104.307168	3,494,290.14	104.321180	3,494,759.53	469.39	0.60
		Base	104.307168	3,494,290.14	104.321180	3,494,759.53	469.39	0.60
679384NL7	OLATHE KS OLA 08/22 FIXED 4				4.000000	01 Aug 2022		
	20,000,000.000	Local	101.165063	20,233,012.62	100.987400	20,197,480.00	-35,532.62	3.46
		Base	101.165063	20,233,012.62	100.987400	20,197,480.00	-35,532.62	3.46

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
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.480000	01 Jan 2039		
	7,470,000.000	Local	100.000000	7,470,000.00	100.000000	7,470,000.00	0.00	1.28
Original Face:	7,470,000.000	Base	100.000000	7,470,000.00	100.000000	7,470,000.00	0.00	1.28
7178232R8	PHILADELPHIA PA GAS WKS REVENU PHIUTL 08/31 ADJUSTABLE VAR				0.500000	01 Aug 2031		
	24,995,000.000	Local	100.000000	24,995,000.00	100.000000	24,995,000.00	0.00	4.29
Original Face:	24,995,000.000	Base	100.000000	24,995,000.00	100.000000	24,995,000.00	0.00	4.29
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.490000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.33
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.33
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,525,000.000	Local	107.630315	4,870,271.74	105.893920	4,791,699.88	-78,571.86	0.82
		Base	107.630315	4,870,271.74	105.893920	4,791,699.88	-78,571.86	0.82
763682E64	RICHLAND CNTY SC SCH DIST 2 RICSCD 05/28 FIXED 3.15				3.150000	01 May 2028		
	4,000,000.000	Local	102.031597	4,081,263.86	101.547910	4,061,916.40	-19,347.46	0.70
		Base	102.031597	4,081,263.86	101.547910	4,061,916.40	-19,347.46	0.70
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.480000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.46
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.46
796860AX2	SAN BERNARDINO CNTY CA FLOOD C SBDWTR 08/37 ADJUSTABLE VAR				0.520000	01 Aug 2037		
	10,400,000.000	Local	100.000000	10,400,000.00	100.000000	10,400,000.00	0.00	1.78
Original Face:	10,400,000.000	Base	100.000000	10,400,000.00	100.000000	10,400,000.00	0.00	1.78
79766DLB3	SAN FRANCISCO CALIF CITY CNTY SFOAPT 05/58 ADJUSTABLE VAR				0.520000	01 May 2058		
	12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.06
Original Face:	12,000,000.000	Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.06
87638TDD2	TARRANT CNTY TX CULTURAL EDU F TAREDU 07/47 ADJUSTABLE VAR				0.520000	01 Jul 2047		
	2,775,000.000	Local	100.000000	2,775,000.00	100.000000	2,775,000.00	0.00	0.48
Original Face:	2,775,000.000	Base	100.000000	2,775,000.00	100.000000	2,775,000.00	0.00	0.48
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				0.520000	01 Dec 2043		
	27,000,000.000	Local	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.63
Original Face:	27,000,000.000	Base	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.63

& 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
88675AAU0	TIGARD OR WTR SYS REVENUE TIGWTR 08/42 FIXED 5					5.000000	01 Aug 2042		
		Local	5,000,000.000	101.435611	5,071,780.55	101.286020	5,064,301.00	-7,479.55	0.87
	Original Face:	Base	5,000,000.000	101.435611	5,071,780.55	101.286020	5,064,301.00	-7,479.55	0.87
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	2,040,000.000	107.048703	2,183,793.55	105.773680	2,157,783.07	-26,010.48	0.37
		Base		107.048703	2,183,793.55	105.773680	2,157,783.07	-26,010.48	0.37
93974C8D5	WASHINGTON ST WAS 07/25 FIXED 5					5.000000	01 Jul 2025		
		Local	8,000,000.000	104.115903	8,329,272.24	103.878370	8,310,269.60	-19,002.64	1.43
		Base		104.115903	8,329,272.24	103.878370	8,310,269.60	-19,002.64	1.43
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	3,985,000.000	106.897087	4,259,848.92	105.773680	4,215,081.15	-44,767.77	0.72
		Base		106.897087	4,259,848.92	105.773680	4,215,081.15	-44,767.77	0.72
97710BLW0	WISCONSIN ST HLTH EDUCTNL FA WISMED 08/34 ADJUSTABLE VAR					0.550000	15 Aug 2034		
		Local	17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	2.99
	Original Face:	Base	17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	2.99
US DOLLAR Total									
		Local	575,255,000.000		584,000,999.66		582,640,475.27	-1,360,524.39	99.92
	Original Face:	Base	344,415,000.000		584,000,999.66		582,640,475.27	-1,360,524.39	99.92
FIXED INCOME Total									
		Base	575,255,000.000		584,000,999.66		582,640,475.27	-1,360,524.39	99.92
	Original Face:		344,415,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		575,665,702.380	Base		584,411,658.42		583,051,177.48	-1,360,480.94	100.00
	Original Face:	344,415,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			38,839.150	1.000000	38,839.15	1.000000	38,839.15	0.00	0.01
		Base		1.000000	38,839.15	1.000000	38,839.15	0.00	0.01
US DOLLAR Total									
			38,839.150		38,839.15		38,839.15	0.00	0.01
		Base			38,839.15		38,839.15	0.00	0.01
CASH Total									
			38,839.150	Base	38,839.15		38,839.15	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3JD3	AT+T INC					1.300000	13 Sep 2022		
			5,000,000.000	99.404167	4,970,208.33	99.404167	4,970,208.33	0.00	0.89
		Base		99.404167	4,970,208.33	99.404167	4,970,208.33	0.00	0.89
0347M3DB7	ANGLESEA FDG PLC + ANG					0.270000	11 Apr 2022		
			5,000,000.000	99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.90
		Base		99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.90
0347M3FT6	ANGLESEA FDG PLC + ANG					0.280000	27 Jun 2022		
			5,000,000.000	99.932333	4,996,616.67	99.932333	4,996,616.67	0.00	0.90
		Base		99.932333	4,996,616.67	99.932333	4,996,616.67	0.00	0.90
06742XA23	BARCLAYS BK PLC					0.290000	21 Jun 2022		
			5,000,000.000	99.934750	4,996,737.50	99.934750	4,996,737.50	0.00	0.90
		Base		99.934750	4,996,737.50	99.934750	4,996,737.50	0.00	0.90
07644BDR0	BEDFORD ROW FDG CORP					0.170000	25 Apr 2022		
			10,000,000.000	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	1.80
		Base		99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	1.80

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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
138994009	CANTOR FITZGERALD REPO REPO				0.330000	06 Apr 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.80
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.80
138994009	CANTOR FITZGERALD REPO REPO				0.390000	02 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.80
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.80
138994009	CANTOR FITZGERALD REPO REPO				0.400000	09 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.80
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.80
17327BKH7	CITIGROUP GLOBAL MKTS INC S				0.230000	17 Oct 2022		
	5,000,000.000	Local	99.872861	4,993,643.05	99.872861	4,993,643.05	0.00	0.90
		Base	99.872861	4,993,643.05	99.872861	4,993,643.05	0.00	0.90
2063C1E22	CONCORD MIN CPTL CO				0.300000	02 May 2022		
	5,000,000.000	Local	99.974167	4,998,708.33	99.974167	4,998,708.33	0.00	0.90
		Base	99.974167	4,998,708.33	99.974167	4,998,708.33	0.00	0.90
2284K1KC6	CROWN POINT CAP CO.				0.280000	12 Oct 2022		
	5,000,000.000	Local	99.849111	4,992,455.56	99.849111	4,992,455.56	0.00	0.90
		Base	99.849111	4,992,455.56	99.849111	4,992,455.56	0.00	0.90
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022		
	5,000,000.000	Local	99.893306	4,994,665.28	99.893306	4,994,665.28	0.00	0.90
		Base	99.893306	4,994,665.28	99.893306	4,994,665.28	0.00	0.90
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.998850	4,999,942.49	99.998850	4,999,942.49	0.00	0.90
		Base	99.998850	4,999,942.49	99.998850	4,999,942.49	0.00	0.90
4497W1F19	ING US FUNDING LLC				0.380000	01 Jun 2022		
	10,000,000.000	Local	99.935611	9,993,561.11	99.935611	9,993,561.11	0.00	1.80
		Base	99.935611	9,993,561.11	99.935611	9,993,561.11	0.00	1.80
67983UDT7	OLD LINE FUNDING LLC				0.165000	27 Apr 2022		
	5,000,000.000	Local	99.988083	4,999,404.17	99.988083	4,999,404.17	0.00	0.90
		Base	99.988083	4,999,404.17	99.988083	4,999,404.17	0.00	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124MDC1	SHEFFIELD RECEIVABLE					0.230000	12 Apr 2022		
		Local	10,000,000.000	99.992972	9,999,297.22	99.992972	9,999,297.22	0.00	1.80
		Base		99.992972	9,999,297.22	99.992972	9,999,297.22	0.00	1.80
84262MD54	SOUTHERN COMPANY					0.750000	05 Apr 2022		
		Local	5,000,000.000	99.991667	4,999,583.33	99.991667	4,999,583.33	0.00	0.90
		Base		99.991667	4,999,583.33	99.991667	4,999,583.33	0.00	0.90
88602UDS6	THUNDER BAY FNDNG LLC					0.160000	26 Apr 2022		
		Local	5,000,000.000	99.988889	4,999,444.44	99.988889	4,999,444.44	0.00	0.90
		Base		99.988889	4,999,444.44	99.988889	4,999,444.44	0.00	0.90
92646LDV9	VICTORY RECEIVABLES					0.290000	29 Apr 2022		
		Local	5,000,000.000	99.977444	4,998,872.22	99.977444	4,998,872.22	0.00	0.90
		Base		99.977444	4,998,872.22	99.977444	4,998,872.22	0.00	0.90
979QHR003	SOUTH STREET REPO					0.300000	01 Apr 2022		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	2.34
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	2.34
US DOLLAR Total									
		Local	138,000,000.000		137,931,631.37		137,931,631.37	0.00	24.78
		Base			137,931,631.37		137,931,631.37	0.00	24.78
CASH EQUIVALENT Total									
		Base	138,000,000.000		137,931,631.37		137,931,631.37	0.00	24.78
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	5,000,000.000	99.923905	4,996,195.24	93.182217	4,659,110.85	-337,084.39	0.84
		Base		99.923905	4,996,195.24	93.182217	4,659,110.85	-337,084.39	0.84
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.618153	4,980,907.63	86.735010	4,336,750.50	-644,157.13	0.78
		Base		99.618153	4,980,907.63	86.735010	4,336,750.50	-644,157.13	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.989070	4,999,453.49	92.165744	4,608,287.20	-391,166.29	0.83
		Base		99.989070	4,999,453.49	92.165744	4,608,287.20	-391,166.29	0.83
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.741980	7,480,648.50	90.449070	6,783,680.25	-696,968.25	1.22
		Base		99.741980	7,480,648.50	90.449070	6,783,680.25	-696,968.25	1.22
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	5,000,000.000	99.992214	4,999,610.68	98.561868	4,928,093.40	-71,517.28	0.89
		Base		99.992214	4,999,610.68	98.561868	4,928,093.40	-71,517.28	0.89
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					0.920003	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	98.593877	5,915,632.62	-84,367.38	1.06
		Base		100.000000	6,000,000.00	98.593877	5,915,632.62	-84,367.38	1.06
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					1.200000	04 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.847520	5,042,376.00	42,376.00	0.91
		Base		100.000000	5,000,000.00	100.847520	5,042,376.00	42,376.00	0.91
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	98.173079	5,212,008.78	90.753324	4,818,093.97	-393,914.81	0.87
		Base		98.173079	5,212,008.78	90.753324	4,818,093.97	-393,914.81	0.87
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.832244	4,991,612.18	101.445774	5,072,288.70	80,676.52	0.91
		Base		99.832244	4,991,612.18	101.445774	5,072,288.70	80,676.52	0.91
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.634556	3,487,209.47	94.079945	3,292,798.08	-194,411.39	0.59
		Base		99.634556	3,487,209.47	94.079945	3,292,798.08	-194,411.39	0.59
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	91.002174	2,275,054.35	-224,945.65	0.41
		Base		100.000000	2,500,000.00	91.002174	2,275,054.35	-224,945.65	0.41
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	108.757769	2,718,944.23	101.363653	2,534,091.33	-184,852.90	0.46
		Base		108.757769	2,718,944.23	101.363653	2,534,091.33	-184,852.90	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
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.620000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.493934	4,974,696.70	-25,303.30	0.89
		Base	100.000000	5,000,000.00	99.493934	4,974,696.70	-25,303.30	0.89
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.258860	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.104364	5,005,218.20	5,218.20	0.90
		Base	100.000000	5,000,000.00	100.104364	5,005,218.20	5,218.20	0.90
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.993728	4,999,686.42	100.251377	5,012,568.85	12,882.43	0.90
		Base	99.993728	4,999,686.42	100.251377	5,012,568.85	12,882.43	0.90
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.923499	4,996,174.97	103.038888	5,151,944.40	155,769.43	0.93
		Base	99.923499	4,996,174.97	103.038888	5,151,944.40	155,769.43	0.93
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.937396	2,498,434.90	94.957263	2,373,931.58	-124,503.32	0.43
		Base	99.937396	2,498,434.90	94.957263	2,373,931.58	-124,503.32	0.43
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.912722	4,995,636.12	92.667707	4,633,385.35	-362,250.77	0.83
		Base	99.912722	4,995,636.12	92.667707	4,633,385.35	-362,250.77	0.83
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	4,234,827.210	Local	95.455139	4,042,360.19	90.467100	3,831,125.37	-211,234.82	0.69
Original Face:	5,000,000.000	Base	95.455139	4,042,360.19	90.467100	3,831,125.37	-211,234.82	0.69
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,967,969.970	Local	98.108700	4,874,010.75	92.311130	4,585,989.22	-288,021.53	0.82
Original Face:	5,000,000.000	Base	98.108700	4,874,010.75	92.311130	4,585,989.22	-288,021.53	0.82
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,973,640.610	Local	95.244226	4,737,105.50	91.590000	4,555,357.43	-181,748.07	0.82
Original Face:	5,000,000.000	Base	95.244226	4,737,105.50	91.590000	4,555,357.43	-181,748.07	0.82
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.88
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	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
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.159000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.096020	5,004,801.00	4,801.00	0.90
		Base	100.000000	5,000,000.00	100.096020	5,004,801.00	4,801.00	0.90
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.568658	4,978,432.90	97.533173	4,876,658.65	-101,774.25	0.88
		Base	99.568658	4,978,432.90	97.533173	4,876,658.65	-101,774.25	0.88
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.976351	4,998,817.55	98.089788	4,904,489.40	-94,328.15	0.88
		Base	99.976351	4,998,817.55	98.089788	4,904,489.40	-94,328.15	0.88
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.169217	5,008,460.84	97.808538	4,890,426.90	-118,033.94	0.88
		Base	100.169217	5,008,460.84	97.808538	4,890,426.90	-118,033.94	0.88
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	121.073235	1,501,308.12	112.702466	1,397,510.58	-103,797.54	0.25
		Base	121.073235	1,501,308.12	112.702466	1,397,510.58	-103,797.54	0.25
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				0.910003	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	95.618117	4,780,905.85	-219,094.15	0.86
		Base	100.000000	5,000,000.00	95.618117	4,780,905.85	-219,094.15	0.86
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.281959	2,482,048.97	87.803383	2,195,084.58	-286,964.39	0.39
		Base	99.281959	2,482,048.97	87.803383	2,195,084.58	-286,964.39	0.39
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.996570	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.659130	4,026,365.20	26,365.20	0.72
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.659130	4,026,365.20	26,365.20	0.72
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.697202	2,990,916.07	98.460603	2,953,818.09	-37,097.98	0.53
		Base	99.697202	2,990,916.07	98.460603	2,953,818.09	-37,097.98	0.53
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	97.923661	2,448,091.53	-51,908.47	0.44
		Base	100.000000	2,500,000.00	97.923661	2,448,091.53	-51,908.47	0.44

& 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
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	745,714.450	Local	101.158476	754,353.37	97.186653	724,734.91	-29,618.46	0.13
Original Face:	5,000,000.000	Base	101.158476	754,353.37	97.186653	724,734.91	-29,618.46	0.13
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,040,357.300	Local	102.412059	1,065,451.33	103.394569	1,075,672.95	10,221.62	0.19
Original Face:	5,000,000.000	Base	102.412059	1,065,451.33	103.394569	1,075,672.95	10,221.62	0.19
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	2,500,000.000	Local	96.279257	2,406,981.42	92.748236	2,318,705.90	-88,275.52	0.42
		Base	96.279257	2,406,981.42	92.748236	2,318,705.90	-88,275.52	0.42
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.415101	4,970,755.05	-29,244.95	0.89
		Base	100.000000	5,000,000.00	99.415101	4,970,755.05	-29,244.95	0.89
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	123.114137	7,386,848.21	105.513212	6,330,792.72	-1,056,055.49	1.14
		Base	123.114137	7,386,848.21	105.513212	6,330,792.72	-1,056,055.49	1.14
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	119.996922	4,799,876.87	107.316581	4,292,663.24	-507,213.63	0.77
		Base	119.996922	4,799,876.87	107.316581	4,292,663.24	-507,213.63	0.77
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	125.698793	2,601,965.02	108.583892	2,247,686.56	-354,278.46	0.40
		Base	125.698793	2,601,965.02	108.583892	2,247,686.56	-354,278.46	0.40
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.619140	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.055304	5,002,765.20	2,765.20	0.90
		Base	100.000000	5,000,000.00	100.055304	5,002,765.20	2,765.20	0.90
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.887167	2,497,179.17	91.192249	2,279,806.23	-217,372.94	0.41
		Base	99.887167	2,497,179.17	91.192249	2,279,806.23	-217,372.94	0.41
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.741281	3,989,651.22	93.226770	3,729,070.80	-260,580.42	0.67
		Base	99.741281	3,989,651.22	93.226770	3,729,070.80	-260,580.42	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
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	846,619.790	102.353974	866,549.00	99.277740	840,504.99	-26,044.01	0.15
Original Face:		Base	5,100,000.000	102.353974	866,549.00	99.277740	840,504.99	-26,044.01	0.15
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.686860	25 Jun 2022		
		Local	461,706.660	100.000000	461,706.66	100.024420	461,819.41	112.75	0.08
Original Face:		Base	3,000,000.000	100.000000	461,706.66	100.024420	461,819.41	112.75	0.08
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.500000	25 Jun 2042		
		Local	0.040	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
Original Face:		Base	1,445,000.000	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	393,823.000	98.800809	389,100.31	96.256590	379,080.59	-10,019.72	0.07
Original Face:		Base	2,025,000.000	98.800809	389,100.31	96.256590	379,080.59	-10,019.72	0.07
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,161,925.350	98.797356	1,147,951.52	96.934360	1,126,304.90	-21,646.62	0.20
Original Face:		Base	5,000,000.000	98.797356	1,147,951.52	96.934360	1,126,304.90	-21,646.62	0.20
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	827,050.680	101.215438	837,102.97	98.618350	815,623.73	-21,479.24	0.15
Original Face:		Base	3,000,000.000	101.215438	837,102.97	98.618350	815,623.73	-21,479.24	0.15
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	827,050.680	99.873386	826,003.52	98.903830	817,984.80	-8,018.72	0.15
Original Face:		Base	3,000,000.000	99.873386	826,003.52	98.903830	817,984.80	-8,018.72	0.15
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,560,305.820	104.332867	3,714,569.12	95.726240	3,408,146.89	-306,422.23	0.61
Original Face:		Base	4,036,000.000	104.332867	3,714,569.12	95.726240	3,408,146.89	-306,422.23	0.61
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,410,385.950	104.650644	4,615,497.29	96.139460	4,240,121.24	-375,376.05	0.76
Original Face:		Base	5,000,000.000	104.650644	4,615,497.29	96.139460	4,240,121.24	-375,376.05	0.76
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,090,506.160	100.420711	2,099,301.14	90.416430	1,890,161.04	-209,140.10	0.34
Original Face:		Base	3,015,000.000	100.420711	2,099,301.14	90.416430	1,890,161.04	-209,140.10	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
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	1,481,359.920	100.686927	1,491,535.78	100.653680	1,491,043.27	-492.51	0.27
Original Face:		Base	1,500,000.000	100.686927	1,491,535.78	100.653680	1,491,043.27	-492.51	0.27
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.979640	4,998,981.99	89.551562	4,477,578.10	-521,403.89	0.80
		Base		99.979640	4,998,981.99	89.551562	4,477,578.10	-521,403.89	0.80
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	243,582.350	98.427033	239,750.88	99.344420	241,985.47	2,234.59	0.04
Original Face:		Base	5,000,000.000	98.427033	239,750.88	99.344420	241,985.47	2,234.59	0.04
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	187,626.560	101.205917	189,889.18	101.645470	190,713.90	824.72	0.03
Original Face:		Base	2,000,000.000	101.205917	189,889.18	101.645470	190,713.90	824.72	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	44,799.940	99.460892	44,558.42	99.896920	44,753.76	195.34	0.01
Original Face:		Base	2,000,000.000	99.460892	44,558.42	99.896920	44,753.76	195.34	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	811,638.640	102.063596	828,387.58	101.786660	826,139.86	-2,247.72	0.15
Original Face:		Base	2,000,000.000	102.063596	828,387.58	101.786660	826,139.86	-2,247.72	0.15
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	157,967.820	100.145055	158,196.96	99.686800	157,473.06	-723.90	0.03
Original Face:		Base	2,000,000.000	100.145055	158,196.96	99.686800	157,473.06	-723.90	0.03
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	817,714.660	98.773808	807,687.91	100.189840	819,267.01	11,579.10	0.15
Original Face:		Base	5,500,000.000	98.773808	807,687.91	100.189840	819,267.01	11,579.10	0.15
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	42,905.390	100.949531	43,312.79	100.971833	43,322.36	9.57	0.01
Original Face:		Base	500,000.000	100.949531	43,312.79	100.971833	43,322.36	9.57	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,238,071.300	100.479012	1,244,001.81	99.367505	1,230,240.56	-13,761.25	0.22
Original Face:		Base	5,000,000.000	100.479012	1,244,001.81	99.367505	1,230,240.56	-13,761.25	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,735,001.380	Local	103.918772	1,802,992.12	104.660177	1,815,855.52	12,863.40	0.33
Original Face:	7,000,000.000	Base	103.918772	1,802,992.12	104.660177	1,815,855.52	12,863.40	0.33
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,057,753.300	Local	102.019204	2,099,303.54	102.577050	2,110,782.63	11,479.09	0.38
Original Face:	7,000,000.000	Base	102.019204	2,099,303.54	102.577050	2,110,782.63	11,479.09	0.38
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	107,241.850	Local	104.532093	112,102.15	102.661530	110,096.12	-2,006.03	0.02
Original Face:	5,000,000.000	Base	104.532093	112,102.15	102.661530	110,096.12	-2,006.03	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,167,987.800	Local	102.059947	1,192,047.73	101.337255	1,183,606.78	-8,440.95	0.21
Original Face:	7,000,000.000	Base	102.059947	1,192,047.73	101.337255	1,183,606.78	-8,440.95	0.21
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.520000	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.743537	4,987,176.85	-12,823.15	0.90
		Base	100.000000	5,000,000.00	99.743537	4,987,176.85	-12,823.15	0.90
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.795320	5,738,230.89	92.830580	5,337,758.35	-400,472.54	0.96
Original Face:	5,750,000.000	Base	99.795320	5,738,230.89	92.830580	5,337,758.35	-400,472.54	0.96
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.098624	6,125,917.43	99.721690	5,983,301.40	-142,616.03	1.07
Original Face:	6,000,000.000	Base	102.098624	6,125,917.43	99.721690	5,983,301.40	-142,616.03	1.07
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.932101	4,996,605.04	90.372247	4,518,612.35	-477,992.69	0.81
		Base	99.932101	4,996,605.04	90.372247	4,518,612.35	-477,992.69	0.81
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.734185	4,886,709.25	-113,290.75	0.88
		Base	100.000000	5,000,000.00	97.734185	4,886,709.25	-113,290.75	0.88
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.333968	1,264,007.61	92.778411	1,113,340.93	-150,666.68	0.20
		Base	105.333968	1,264,007.61	92.778411	1,113,340.93	-150,666.68	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
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				0.770000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.932208	4,946,610.40	-53,389.60	0.89
		Base	100.000000	5,000,000.00	98.932208	4,946,610.40	-53,389.60	0.89
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				1.090000	10 Sep 2027		
	2,600,000.000	Local	99.570820	2,588,841.33	97.453960	2,533,802.96	-55,038.37	0.46
		Base	99.570820	2,588,841.33	97.453960	2,533,802.96	-55,038.37	0.46
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.306430	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.962814	4,948,140.70	-51,859.30	0.89
		Base	100.000000	5,000,000.00	98.962814	4,948,140.70	-51,859.30	0.89
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	90.855644	4,542,782.20	-457,217.80	0.82
		Base	100.000000	5,000,000.00	90.855644	4,542,782.20	-457,217.80	0.82
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	48,668.630	Local	99.971152	48,654.59	100.273380	48,801.68	147.09	0.01
Original Face:	5,000,000.000	Base	99.971152	48,654.59	100.273380	48,801.68	147.09	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	149,114.520	Local	99.843000	148,880.41	99.804610	148,823.17	-57.24	0.03
Original Face:	3,000,000.000	Base	99.843000	148,880.41	99.804610	148,823.17	-57.24	0.03
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	231,166.730	Local	96.560521	223,215.80	96.334660	222,693.68	-522.12	0.04
Original Face:	675,000.000	Base	96.560521	223,215.80	96.334660	222,693.68	-522.12	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	333,279.100	Local	100.760387	335,813.31	97.304610	324,295.93	-11,517.38	0.06
Original Face:	5,000,000.000	Base	100.760387	335,813.31	97.304610	324,295.93	-11,517.38	0.06
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	672,701.170	Local	96.212578	647,223.14	95.203210	640,433.11	-6,790.03	0.12
Original Face:	1,600,000.000	Base	96.212578	647,223.14	95.203210	640,433.11	-6,790.03	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,052,635.750	Local	101.313121	3,092,720.56	97.637147	2,980,506.45	-112,214.11	0.54
Original Face:	5,000,000.000	Base	101.313121	3,092,720.56	97.637147	2,980,506.45	-112,214.11	0.54

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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
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	5,004,278.340	101.915872	5,100,153.91	99.078285	4,958,153.16	-142,000.75	0.89
Original Face:		Base	10,465,550.000	101.915872	5,100,153.91	99.078285	4,958,153.16	-142,000.75	0.89
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	5,733,141.960	100.564736	5,765,519.06	97.503229	5,589,998.53	-175,520.53	1.00
Original Face:		Base	7,878,829.000	100.564736	5,765,519.06	97.503229	5,589,998.53	-175,520.53	1.00
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.448570	20 Aug 2070		
		Local	3,800,609.850	103.721657	3,942,055.53	102.232330	3,885,452.00	-56,603.53	0.70
Original Face:		Base	5,000,000.000	103.721657	3,942,055.53	102.232330	3,885,452.00	-56,603.53	0.70
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.598570	20 Aug 2070		
		Local	3,801,577.450	104.754660	3,982,329.52	103.035260	3,916,965.21	-65,364.31	0.70
Original Face:		Base	5,000,000.000	104.754660	3,982,329.52	103.035260	3,916,965.21	-65,364.31	0.70
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	4,548,869.120	100.658004	4,578,800.86	100.648190	4,578,354.43	-446.43	0.82
Original Face:		Base	6,180,040.000	100.658004	4,578,800.86	100.648190	4,578,354.43	-446.43	0.82
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	1,360,080.390	100.527440	1,367,254.00	96.119730	1,307,305.60	-59,948.40	0.23
Original Face:		Base	6,993,000.000	100.527440	1,367,254.00	96.119730	1,307,305.60	-59,948.40	0.23
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.883950	1,498,259.25	94.254664	1,413,819.96	-84,439.29	0.25
		Base		99.883950	1,498,259.25	94.254664	1,413,819.96	-84,439.29	0.25
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.654856	4,982,742.79	98.310406	4,915,520.30	-67,222.49	0.88
		Base		99.654856	4,982,742.79	98.310406	4,915,520.30	-67,222.49	0.88
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
		Local	1,000,000.000	144.969196	1,449,691.96	120.121265	1,201,212.65	-248,479.31	0.22
		Base		144.969196	1,449,691.96	120.121265	1,201,212.65	-248,479.31	0.22
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					0.780010	10 Dec 2025		
		Local	5,000,000.000	100.134976	5,006,748.80	98.467148	4,923,357.40	-83,391.40	0.88
		Base		100.134976	5,006,748.80	98.467148	4,923,357.40	-83,391.40	0.88

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478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.389484	4,969,474.18	84.349002	4,217,450.10	-752,024.08	0.76
		Base	99.389484	4,969,474.18	84.349002	4,217,450.10	-752,024.08	0.76
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.726942	4,986,347.08	94.553337	4,727,666.85	-258,680.23	0.85
		Base	99.726942	4,986,347.08	94.553337	4,727,666.85	-258,680.23	0.85
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.843913	4,942,195.66	81.053021	4,052,651.05	-889,544.61	0.73
		Base	98.843913	4,942,195.66	81.053021	4,052,651.05	-889,544.61	0.73
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	102.827039	5,141,351.95	100.818413	5,040,920.65	-100,431.30	0.91
		Base	102.827039	5,141,351.95	100.818413	5,040,920.65	-100,431.30	0.91
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				0.670000	07 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.956441	4,997,822.05	-2,177.95	0.90
		Base	100.000000	5,000,000.00	99.956441	4,997,822.05	-2,177.95	0.90
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.699265	4,984,963.27	95.566250	4,778,312.50	-206,650.77	0.86
		Base	99.699265	4,984,963.27	95.566250	4,778,312.50	-206,650.77	0.86
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.894430	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.886114	4,994,305.70	-5,694.30	0.90
		Base	100.000000	5,000,000.00	99.886114	4,994,305.70	-5,694.30	0.90
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.695460	3,489,341.09	91.620290	3,206,710.15	-282,630.94	0.58
		Base	99.695460	3,489,341.09	91.620290	3,206,710.15	-282,630.94	0.58
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	97.963711	9,796,371.10	-203,628.90	1.76
		Base	100.000000	10,000,000.00	97.963711	9,796,371.10	-203,628.90	1.76
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.961952	4,998,097.61	93.365057	4,668,252.85	-329,844.76	0.84
		Base	99.961952	4,998,097.61	93.365057	4,668,252.85	-329,844.76	0.84

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713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	108.927777	5,446,388.85	98.163690	4,908,184.50	-538,204.35	0.88
		Base	108.927777	5,446,388.85	98.163690	4,908,184.50	-538,204.35	0.88
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.753638	9,975,363.80	88.834587	8,883,458.70	-1,091,905.10	1.60
		Base	99.753638	9,975,363.80	88.834587	8,883,458.70	-1,091,905.10	1.60
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.896251	4,994,812.54	92.637789	4,631,889.45	-362,923.09	0.83
		Base	99.896251	4,994,812.54	92.637789	4,631,889.45	-362,923.09	0.83
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.512000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.344000	2,006,880.00	6,880.00	0.36
		Base	100.000000	2,000,000.00	100.344000	2,006,880.00	6,880.00	0.36
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.805000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	100.218000	2,505,450.00	5,450.00	0.45
		Base	100.000000	2,500,000.00	100.218000	2,505,450.00	5,450.00	0.45
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				1.766000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.45
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.45
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				1.583000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				1.320000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.522219	5,026,110.95	26,110.95	0.90
		Base	100.000000	5,000,000.00	100.522219	5,026,110.95	26,110.95	0.90
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.897499	4,994,874.96	87.528823	4,376,441.15	-618,433.81	0.79
		Base	99.897499	4,994,874.96	87.528823	4,376,441.15	-618,433.81	0.79
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.051816	4,852,590.80	-147,409.20	0.87
		Base	100.000000	5,000,000.00	97.051816	4,852,590.80	-147,409.20	0.87

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86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.997859	4,999,892.97	100.110921	5,005,546.05	5,653.08	0.90
		Base		99.997859	4,999,892.97	100.110921	5,005,546.05	5,653.08	0.90
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.724079	2,991,722.38	93.004675	2,790,140.25	-201,582.13	0.50
		Base		99.724079	2,991,722.38	93.004675	2,790,140.25	-201,582.13	0.50
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358					2.358000	02 Jul 2024		
		Local	4,000,000.000	100.000000	4,000,000.00	99.217103	3,968,684.12	-31,315.88	0.71
		Base		100.000000	4,000,000.00	99.217103	3,968,684.12	-31,315.88	0.71
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.964921	2,499,123.03	90.026112	2,250,652.80	-248,470.23	0.40
		Base		99.964921	2,499,123.03	90.026112	2,250,652.80	-248,470.23	0.40
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.959515	2,998,785.46	99.686110	2,990,583.30	-8,202.16	0.54
		Base		99.959515	2,998,785.46	99.686110	2,990,583.30	-8,202.16	0.54
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		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
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.906461	1,998,129.21	87.011482	1,740,229.64	-257,899.57	0.31
		Base		99.906461	1,998,129.21	87.011482	1,740,229.64	-257,899.57	0.31
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					1.060000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.894423	4,994,721.15	-5,278.85	0.90
		Base		100.000000	5,000,000.00	99.894423	4,994,721.15	-5,278.85	0.90
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	281,984.030	99.993496	281,965.69	100.302450	282,836.89	871.20	0.05
Original Face:		Base	2,500,000.000	99.993496	281,965.69	100.302450	282,836.89	871.20	0.05
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	5,000,000.000	99.988895	4,999,444.73	98.063730	4,903,186.50	-96,258.23	0.88
Original Face:		Base	5,000,000.000	99.988895	4,999,444.73	98.063730	4,903,186.50	-96,258.23	0.88

& 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
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.989318	1,999,786.36	99.749320	1,994,986.40	-4,799.96	0.36
Original Face:	2,000,000.000	Base	99.989318	1,999,786.36	99.749320	1,994,986.40	-4,799.96	0.36
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.124755	5,206,237.76	93.370726	4,668,536.30	-537,701.46	0.84
		Base	104.124755	5,206,237.76	93.370726	4,668,536.30	-537,701.46	0.84
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.916884	4,995,844.18	90.728713	4,536,435.65	-459,408.53	0.82
		Base	99.916884	4,995,844.18	90.728713	4,536,435.65	-459,408.53	0.82
US DOLLAR Total								
	433,822,641.620	Local		438,460,627.92		418,638,671.97	-19,821,955.95	75.21
Original Face:	198,163,419.000	Base		438,460,627.92		418,638,671.97	-19,821,955.95	75.21
FIXED INCOME Total								
	433,822,641.620	Base		438,460,627.92		418,638,671.97	-19,821,955.95	75.21
Original Face:	198,163,419.000							

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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									
		571,861,480.770	Base		576,431,098.44		556,609,142.49	-19,821,955.95	100.00
	Original Face:	198,163,419.000							

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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								
			-9,910,343.610	1.000000	-9,910,343.61	1.000000	-9,910,343.61	0.00	0.47
		Base		1.000000	-9,910,343.61	1.000000	-9,910,343.61	0.00	0.47
US DOLLAR Total									
			-9,910,343.610		-9,910,343.61		-9,910,343.61	0.00	0.47
		Base			-9,910,343.61		-9,910,343.61	0.00	0.47
CASH Total									
			-9,910,343.610	Base	-9,910,343.61		-9,910,343.61	0.00	0.47
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A3DC1	AT+T INC					0.370000	12 Apr 2022		
			10,000,000.000	99.988694	9,998,869.44	99.988694	9,998,869.44	0.00	0.47
		Base		99.988694	9,998,869.44	99.988694	9,998,869.44	0.00	0.47
02314QDN6	AMAZON COM INC DISC COML					0.270000	22 Apr 2022		
			10,000,000.000	99.984250	9,998,425.00	99.984250	9,998,425.00	0.00	0.47
		Base		99.984250	9,998,425.00	99.984250	9,998,425.00	0.00	0.47
02314QG52	AMAZON COM INC DISC COML					0.650000	05 Jul 2022		
			15,000,000.000	99.828472	14,974,270.83	99.828472	14,974,270.83	0.00	0.70
		Base		99.828472	14,974,270.83	99.828472	14,974,270.83	0.00	0.70
02314QG60	AMAZON COM INC DISC COML					0.520000	06 Jul 2022		
			25,000,000.000	99.861333	24,965,333.33	99.861333	24,965,333.33	0.00	1.17
		Base		99.861333	24,965,333.33	99.861333	24,965,333.33	0.00	1.17
0347M3G57	ANGLESEA FDG PLC + ANG					0.530000	05 Jul 2022		
			25,000,000.000	99.860139	24,965,034.72	99.860139	24,965,034.72	0.00	1.17
		Base		99.860139	24,965,034.72	99.860139	24,965,034.72	0.00	1.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03785ED19	APPLE INC					0.090000	01 Apr 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.17
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.17
03785EDR2	APPLE INC					0.250000	25 Apr 2022		
		Local	25,000,000.000	99.983333	24,995,833.33	99.983333	24,995,833.33	0.00	1.17
		Base		99.983333	24,995,833.33	99.983333	24,995,833.33	0.00	1.17
04821UD82	ATLANTIC ASSET SECUR					0.200000	08 Apr 2022		
		Local	10,000,000.000	99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.47
		Base		99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.47
04821UEA6	ATLANTIC ASSET SECUR					0.390000	10 May 2022		
		Local	10,000,000.000	99.957750	9,995,775.00	99.957750	9,995,775.00	0.00	0.47
		Base		99.957750	9,995,775.00	99.957750	9,995,775.00	0.00	0.47
05253CET9	AUST + NEW ZEA					0.385000	27 May 2022		
		Local	22,000,000.000	99.940111	21,986,824.44	99.940111	21,986,824.44	0.00	1.03
		Base		99.940111	21,986,824.44	99.940111	21,986,824.44	0.00	1.03
05333UD15	AUTOZONE INC.					0.650000	01 Apr 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.17
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.17
06367CG35	BANK OF MONTREAL					0.430000	07 Jul 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.47
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.47
06367CNA1	BANK OF MONTREAL					0.220000	05 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.17
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.17
06417KG60	BANK OF NOVA SCOTIA/THE					0.160000	06 Jul 2022		
		Local	5,000,000.000	99.957333	4,997,866.67	99.957333	4,997,866.67	0.00	0.23
		Base		99.957333	4,997,866.67	99.957333	4,997,866.67	0.00	0.23
06742X2C0	BARCLAYS BK PLC					0.350000	04 Apr 2022		
		Local	10,000,000.000	99.997083	9,999,708.33	99.997083	9,999,708.33	0.00	0.47
		Base		99.997083	9,999,708.33	99.997083	9,999,708.33	0.00	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06742XTX5	BARCLAYS BK PLC					0.350000	04 Apr 2022		
		Local	10,000,000.000	99.997083	9,999,708.33	99.997083	9,999,708.33	0.00	0.47
		Base		99.997083	9,999,708.33	99.997083	9,999,708.33	0.00	0.47
06742XWN3	BARCLAYS BK PLC					0.230000	28 Apr 2022		
		Local	15,000,000.000	99.982750	14,997,412.50	99.982750	14,997,412.50	0.00	0.70
		Base		99.982750	14,997,412.50	99.982750	14,997,412.50	0.00	0.70
06742XY84	BARCLAYS BK PLC					0.360000	06 Apr 2022		
		Local	15,500,000.000	99.995000	15,499,225.00	99.995000	15,499,225.00	0.00	0.73
		Base		99.995000	15,499,225.00	99.995000	15,499,225.00	0.00	0.73
07644BFF4	BEDFORD ROW FDG CORP					0.270000	15 Jun 2022		
		Local	15,000,000.000	99.943750	14,991,562.50	99.943750	14,991,562.50	0.00	0.70
		Base		99.943750	14,991,562.50	99.943750	14,991,562.50	0.00	0.70
13738KD87	CAN AST + CAN LTD JT					0.240000	08 Apr 2022		
		Local	10,000,000.000	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.47
		Base		99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.47
138994009	CANTOR FITZGERALD REPO REPO					0.280000	01 Apr 2022		
		Local	321,000,000.000	100.000000	321,000,000.00	100.000000	321,000,000.00	0.00	15.07
		Base		100.000000	321,000,000.00	100.000000	321,000,000.00	0.00	15.07
138994009	CANTOR FITZGERALD REPO REPO					0.330000	06 Apr 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
138994009	CANTOR FITZGERALD REPO REPO					0.280000	07 Apr 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.35
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.35
138994009	CANTOR FITZGERALD REPO REPO					0.350000	08 Apr 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.70
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.70
138994009	CANTOR FITZGERALD REPO REPO					0.360000	12 Apr 2022		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.41
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO					0.450000	18 Apr 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.33
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.33
138994009	CANTOR FITZGERALD REPO REPO					0.380000	27 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.47
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.47
138994009	CANTOR FITZGERALD REPO REPO					0.520000	18 May 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.70
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.70
14912EF77	CATERPLR FIN SRV CO.					0.550000	07 Jun 2022		
		Local	25,000,000.000	99.897639	24,974,409.72	99.897639	24,974,409.72	0.00	1.17
		Base		99.897639	24,974,409.72	99.897639	24,974,409.72	0.00	1.17
19121BD71	COCA COLA COMPANY					0.270000	07 Apr 2022		
		Local	25,000,000.000	99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	1.17
		Base		99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	1.17
2546R3DL5	DISNEY (WALT) CO THE					0.240000	20 Apr 2022		
		Local	10,000,000.000	99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	0.47
		Base		99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	0.47
2546R3GV0	DISNEY (WALT) CO THE					1.150000	29 Jul 2022		
		Local	25,000,000.000	99.619861	24,904,965.28	99.619861	24,904,965.28	0.00	1.17
		Base		99.619861	24,904,965.28	99.619861	24,904,965.28	0.00	1.17
2546R3JW5	DISNEY (WALT) CO THE					0.230000	30 Sep 2022		
		Local	10,000,000.000	99.883722	9,988,372.22	99.883722	9,988,372.22	0.00	0.47
		Base		99.883722	9,988,372.22	99.883722	9,988,372.22	0.00	0.47
26244JDB2	DUKE ENERGY CORP					0.530000	11 Apr 2022		
		Local	25,000,000.000	99.985278	24,996,319.44	99.985278	24,996,319.44	0.00	1.17
		Base		99.985278	24,996,319.44	99.985278	24,996,319.44	0.00	1.17
26244JE21	DUKE ENERGY CORP					0.620000	02 May 2022		
		Local	5,000,000.000	99.946611	4,997,330.55	99.946611	4,997,330.55	0.00	0.23
		Base		99.946611	4,997,330.55	99.946611	4,997,330.55	0.00	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
29101BG63	EMERSON ELECTRIC CO					0.650000	06 Jul 2022		
		Local	15,000,000.000	99.826667	14,974,000.00	99.826667	14,974,000.00	0.00	0.70
		Base		99.826667	14,974,000.00	99.826667	14,974,000.00	0.00	0.70
30601WE21	FAIRWAY FINANCE CORP					0.150000	02 May 2022		
		Local	10,000,000.000	99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.47
		Base		99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.47
30601WF12	FAIRWAY FINANCE CORP					0.400000	01 Jun 2022		
		Local	20,000,000.000	99.932222	19,986,444.44	99.932222	19,986,444.44	0.00	0.94
		Base		99.932222	19,986,444.44	99.932222	19,986,444.44	0.00	0.94
30601WFV6	FAIRWAY FINANCE CORP					0.600000	29 Jun 2022		
		Local	10,000,000.000	99.851667	9,985,166.67	99.851667	9,985,166.67	0.00	0.47
		Base		99.851667	9,985,166.67	99.851667	9,985,166.67	0.00	0.47
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Apr 2022		
		Local	25,018,798.180	100.000000	25,018,798.18	100.000000	25,018,798.18	0.00	1.17
		Base		100.000000	25,018,798.18	100.000000	25,018,798.18	0.00	1.17
43851UK69	HONEYWELL INTERNATN					0.160000	06 Oct 2022		
		Local	20,000,000.000	99.916444	19,983,288.89	99.916444	19,983,288.89	0.00	0.94
		Base		99.916444	19,983,288.89	99.916444	19,983,288.89	0.00	0.94
4497W1FA9	ING US FUNDING LLC					0.470000	10 Jun 2022		
		Local	25,000,000.000	99.908611	24,977,152.78	99.908611	24,977,152.78	0.00	1.17
		Base		99.908611	24,977,152.78	99.908611	24,977,152.78	0.00	1.17
45779QD60	INSTITUTIONAL SECURED					0.400000	06 Apr 2022		
		Local	10,000,000.000	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.47
		Base		99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.47
47816GF87	JOHNSON + JOHNSON					0.380000	08 Jun 2022		
		Local	25,000,000.000	99.928222	24,982,055.55	99.928222	24,982,055.55	0.00	1.17
		Base		99.928222	24,982,055.55	99.928222	24,982,055.55	0.00	1.17
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Apr 2022		
		Local	5,017,190.370	100.000000	5,017,190.37	100.000000	5,017,190.37	0.00	0.24
		Base		100.000000	5,017,190.37	100.000000	5,017,190.37	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
53127UDJ6	LIBERTY FUNDING LLC					0.230000	18 Apr 2022		
		Local	15,000,000.000	99.989139	14,998,370.83	99.989139	14,998,370.83	0.00	0.70
		Base		99.989139	14,998,370.83	99.989139	14,998,370.83	0.00	0.70
57576KD89	MASSACHUSETTS MUT LIFE INS CO					0.280000	08 Apr 2022		
		Local	10,000,000.000	99.994556	9,999,455.56	99.994556	9,999,455.56	0.00	0.47
		Base		99.994556	9,999,455.56	99.994556	9,999,455.56	0.00	0.47
59157UD49	METLIFE SHORT TERM FDG					0.160000	04 Apr 2022		
		Local	10,000,000.000	99.998667	9,999,866.67	99.998667	9,999,866.67	0.00	0.47
		Base		99.998667	9,999,866.67	99.998667	9,999,866.67	0.00	0.47
59157UG53	METLIFE SHORT TERM FDG					0.570000	05 Jul 2022		
		Local	15,000,000.000	99.849583	14,977,437.50	99.849583	14,977,437.50	0.00	0.70
		Base		99.849583	14,977,437.50	99.849583	14,977,437.50	0.00	0.70
59157UG53	METLIFE SHORT TERM FDG					0.610000	05 Jul 2022		
		Local	10,400,000.000	99.839028	10,383,258.89	99.839028	10,383,258.89	0.00	0.49
		Base		99.839028	10,383,258.89	99.839028	10,383,258.89	0.00	0.49
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST					0.000000	01 Apr 2022		
		Local	10,011,770.560	100.000000	10,011,770.56	100.000000	10,011,770.56	0.00	0.47
		Base		100.000000	10,011,770.56	100.000000	10,011,770.56	0.00	0.47
62455BG58	MOUNTCLIFF					0.560000	05 Jul 2022		
		Local	25,000,000.000	99.852222	24,963,055.56	99.852222	24,963,055.56	0.00	1.17
		Base		99.852222	24,963,055.56	99.852222	24,963,055.56	0.00	1.17
63307MG52	NATIONAL BK OF CANAD					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.952500	24,988,125.00	99.952500	24,988,125.00	0.00	1.17
		Base		99.952500	24,988,125.00	99.952500	24,988,125.00	0.00	1.17
63763QDN4	NATIONAL SECS CLEARING					0.370000	22 Apr 2022		
		Local	25,000,000.000	99.978417	24,994,604.16	99.978417	24,994,604.16	0.00	1.17
		Base		99.978417	24,994,604.16	99.978417	24,994,604.16	0.00	1.17
64106HD16	NESTLE FIN FRANCE S.					0.160000	01 Apr 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.94
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.94

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64106HDB4	NESTLE FIN FRANCE S.					0.290000	11 Apr 2022		
	25,000,000.000	Local	99.991944	24,997,986.11	24,997,986.11	99.991944	24,997,986.11	0.00	1.17
		Base	99.991944	24,997,986.11	24,997,986.11	99.991944	24,997,986.11	0.00	1.17
64106HDR9	NESTLE FIN FRANCE S.					0.300000	25 Apr 2022		
	15,000,000.000	Local	99.980000	14,997,000.00	14,997,000.00	99.980000	14,997,000.00	0.00	0.70
		Base	99.980000	14,997,000.00	14,997,000.00	99.980000	14,997,000.00	0.00	0.70
64951XD58	NEW YORK LFE CAP COR					0.110000	05 Apr 2022		
	14,335,000.000	Local	99.998778	14,334,824.79	14,334,824.79	99.998778	14,334,824.79	0.00	0.67
		Base	99.998778	14,334,824.79	14,334,824.79	99.998778	14,334,824.79	0.00	0.67
71344UDJ5	PEPSICO INC					0.220000	18 Apr 2022		
	25,000,000.000	Local	99.989611	24,997,402.78	24,997,402.78	99.989611	24,997,402.78	0.00	1.17
		Base	99.989611	24,997,402.78	24,997,402.78	99.989611	24,997,402.78	0.00	1.17
71344UF61	PEPSICO INC					0.530000	06 Jun 2022		
	20,000,000.000	Local	99.902833	19,980,566.66	19,980,566.66	99.902833	19,980,566.66	0.00	0.94
		Base	99.902833	19,980,566.66	19,980,566.66	99.902833	19,980,566.66	0.00	0.94
7426M5G57	PRIVATE EXP. FUNDING					0.120000	05 Jul 2022		
	25,000,000.000	Local	99.968333	24,992,083.33	24,992,083.33	99.968333	24,992,083.33	0.00	1.17
		Base	99.968333	24,992,083.33	24,992,083.33	99.968333	24,992,083.33	0.00	1.17
74271UDN7	PROCTOR GAMBLE AND CO					0.150000	22 Apr 2022		
	25,000,000.000	Local	99.991250	24,997,812.50	24,997,812.50	99.991250	24,997,812.50	0.00	1.17
		Base	99.991250	24,997,812.50	24,997,812.50	99.991250	24,997,812.50	0.00	1.17
74271UDS6	PROCTOR GAMBLE AND CO					0.180000	26 Apr 2022		
	15,000,000.000	Local	99.987500	14,998,125.00	14,998,125.00	99.987500	14,998,125.00	0.00	0.70
		Base	99.987500	14,998,125.00	14,998,125.00	99.987500	14,998,125.00	0.00	0.70
74271UF13	PROCTOR GAMBLE AND CO					0.410000	01 Jun 2022		
	20,000,000.000	Local	99.930528	19,986,105.55	19,986,105.55	99.930528	19,986,105.55	0.00	0.94
		Base	99.930528	19,986,105.55	19,986,105.55	99.930528	19,986,105.55	0.00	0.94
77119ME60	ROCHE HOLDING INC					0.310000	06 May 2022		
	25,000,000.000	Local	99.969861	24,992,465.28	24,992,465.28	99.969861	24,992,465.28	0.00	1.17
		Base	99.969861	24,992,465.28	24,992,465.28	99.969861	24,992,465.28	0.00	1.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
77119ME94	ROCHE HOLDING INC				0.330000	09 May 2022		
	25,000,000.000	Local	99.965167	24,991,291.66	99.965167	24,991,291.66	0.00	1.17
		Base	99.965167	24,991,291.66	99.965167	24,991,291.66	0.00	1.17
78009BFQ0	ROYAL BK OF CANADA				0.160000	24 Jun 2022		
	25,000,000.000	Local	99.962667	24,990,666.67	99.962667	24,990,666.67	0.00	1.17
		Base	99.962667	24,990,666.67	99.962667	24,990,666.67	0.00	1.17
78009BJ60	ROYAL BK OF CANADA				1.000000	06 Sep 2022		
	25,000,000.000	Local	99.561111	24,890,277.78	99.561111	24,890,277.78	0.00	1.17
		Base	99.561111	24,890,277.78	99.561111	24,890,277.78	0.00	1.17
78015M5F3	ROYAL BK CDA				0.450000	22 Aug 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.17
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.17
82434UDB0	SHERWIN WILLIAMS CO				0.800000	11 Apr 2022		
	20,000,000.000	Local	99.977778	19,995,555.56	99.977778	19,995,555.56	0.00	0.94
		Base	99.977778	19,995,555.56	99.977778	19,995,555.56	0.00	0.94
89119BE28	TORONTO DOMINION BANK				0.170000	02 May 2022		
	25,000,000.000	Local	99.985361	24,996,340.28	99.985361	24,996,340.28	0.00	1.17
		Base	99.985361	24,996,340.28	99.985361	24,996,340.28	0.00	1.17
89119BG59	TORONTO DOMINION BANK				0.530000	05 Jul 2022		
	25,000,000.000	Local	99.860139	24,965,034.72	99.860139	24,965,034.72	0.00	1.17
		Base	99.860139	24,965,034.72	99.860139	24,965,034.72	0.00	1.17
89233HE67	TOYOTA MOTOR CREDIT				0.170000	06 May 2022		
	25,000,000.000	Local	99.983472	24,995,868.06	99.983472	24,995,868.06	0.00	1.17
		Base	99.983472	24,995,868.06	99.983472	24,995,868.06	0.00	1.17
89233HG57	TOYOTA MOTOR CREDIT				0.140000	05 Jul 2022		
	25,000,000.000	Local	99.963056	24,990,763.89	99.963056	24,990,763.89	0.00	1.17
		Base	99.963056	24,990,763.89	99.963056	24,990,763.89	0.00	1.17
912796J42	TREASURY BILL 06/22 0.00000				0.295000	16 Jun 2022		
	105,000,000.000	Local	99.945237	104,942,498.60	99.945237	104,942,498.60	0.00	4.93
		Base	99.945237	104,942,498.60	99.945237	104,942,498.60	0.00	4.93

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796R43	TREASURY BILL 06/22 0.00000					0.307500	23 Jun 2022		
		Local	120,000,000.000	99.929104	119,914,925.01	99.929104	119,914,925.01	0.00	5.63
		Base		99.929104	119,914,925.01	99.929104	119,914,925.01	0.00	5.63
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.300000	28 Apr 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.35
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.35
92344MD42	VERIZON COMMNTN INC					0.330000	04 Apr 2022		
		Local	20,000,000.000	99.997250	19,999,450.00	99.997250	19,999,450.00	0.00	0.94
		Base		99.997250	19,999,450.00	99.997250	19,999,450.00	0.00	0.94
92646LD49	VICTORY RECEIVABLES					0.200000	04 Apr 2022		
		Local	15,000,000.000	99.998333	14,999,750.00	99.998333	14,999,750.00	0.00	0.70
		Base		99.998333	14,999,750.00	99.998333	14,999,750.00	0.00	0.70
92646LG53	VICTORY RECEIVABLES					1.010000	05 Jul 2022		
		Local	25,000,000.000	99.733472	24,933,368.06	99.733472	24,933,368.06	0.00	1.17
		Base		99.733472	24,933,368.06	99.733472	24,933,368.06	0.00	1.17
926NKW009	AMHERST PIERPONT 04/15 VAR					0.150000	14 Apr 2022		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.41
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.41
92828DDC9	VISA INC DISC COML PAPER 4/2 Y					0.320000	12 Apr 2022		
		Local	25,000,000.000	99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	1.17
		Base		99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	1.17
93114FDJ0	WAL MART STORES INC					0.370000	18 Apr 2022		
		Local	10,000,000.000	99.982528	9,998,252.78	99.982528	9,998,252.78	0.00	0.47
		Base		99.982528	9,998,252.78	99.982528	9,998,252.78	0.00	0.47
93114FE59	WAL MART STORES INC					0.360000	05 May 2022		
		Local	25,000,000.000	99.966000	24,991,500.00	99.966000	24,991,500.00	0.00	1.17
		Base		99.966000	24,991,500.00	99.966000	24,991,500.00	0.00	1.17
94107NL36	WASTE MANAGEMENT INC					0.390000	03 Nov 2022		
		Local	5,000,000.000	99.766000	4,988,300.00	99.766000	4,988,300.00	0.00	0.23
		Base		99.766000	4,988,300.00	99.766000	4,988,300.00	0.00	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
94107PAE9	WASTE MANAGEMENT INC					0.010000	31 Aug 2022		
		Local	11,000,000.000	99.877556	10,986,531.11	99.877556	10,986,531.11	0.00	0.52
		Base		99.877556	10,986,531.11	99.877556	10,986,531.11	0.00	0.52
979QHR003	SOUTH STREET REPO					0.300000	01 Apr 2022		
		Local	24,686,638.330	100.000000	24,686,638.33	100.000000	24,686,638.33	0.00	1.16
		Base		100.000000	24,686,638.33	100.000000	24,686,638.33	0.00	1.16
US DOLLAR Total									
		Local	2,120,969,397.440		2,119,991,133.85		2,119,991,133.85	0.00	99.53
		Base			2,119,991,133.85		2,119,991,133.85	0.00	99.53
CASH EQUIVALENT Total									
		Base	2,120,969,397.440		2,119,991,133.85		2,119,991,133.85	0.00	99.53

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
FUND Total									
		2,111,059,053.830	Base		2,110,080,790.24		2,110,080,790.24	0.00	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			316,924.750	1.000000	316,924.75	1.000000	316,924.75	0.00	0.14
		Base		1.000000	316,924.75	1.000000	316,924.75	0.00	0.14
US DOLLAR Total									
			316,924.750		316,924.75		316,924.75	0.00	0.14
		Base			316,924.75		316,924.75	0.00	0.14
CASH Total									
			316,924.750	Base	316,924.75		316,924.75	0.00	0.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
			5,000,000.000	99.893306	4,994,665.28	99.893306	4,994,665.28	0.00	2.16
		Base		99.893306	4,994,665.28	99.893306	4,994,665.28	0.00	2.16
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.998850	4,999,942.49	99.998850	4,999,942.49	0.00	2.16
		Base		99.998850	4,999,942.49	99.998850	4,999,942.49	0.00	2.16
84262MD54	SOUTHERN COMPANY					0.750000	05 Apr 2022		
			5,000,000.000	99.991667	4,999,583.33	99.991667	4,999,583.33	0.00	2.16
		Base		99.991667	4,999,583.33	99.991667	4,999,583.33	0.00	2.16
979QHR003	SOUTH STREET REPO					0.300000	01 Apr 2022		
			10,500,000.000	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	4.54
		Base		100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	4.54
US DOLLAR Total									
			25,500,000.000		25,494,191.10		25,494,191.10	0.00	11.03
		Base			25,494,191.10		25,494,191.10	0.00	11.03

& 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
CASH EQUIVALENT Total									
			25,500,000.000		25,494,191.10		25,494,191.10	0.00	11.03
		Base							
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
			5,000,000.000	99.989070	4,999,453.49	92.165744	4,608,287.20	-391,166.29	1.99
		Base		99.989070	4,999,453.49	92.165744	4,608,287.20	-391,166.29	1.99
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
			5,000,000.000	99.741980	4,987,099.00	90.449070	4,522,453.50	-464,645.50	1.96
		Base		99.741980	4,987,099.00	90.449070	4,522,453.50	-464,645.50	1.96
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
			5,000,000.000	98.173079	4,908,653.97	90.753324	4,537,666.20	-370,987.77	1.96
		Base		98.173079	4,908,653.97	90.753324	4,537,666.20	-370,987.77	1.96
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
			5,000,000.000	99.832244	4,991,612.18	101.445774	5,072,288.70	80,676.52	2.20
		Base		99.832244	4,991,612.18	101.445774	5,072,288.70	80,676.52	2.20
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
			3,500,000.000	99.634556	3,487,209.47	94.079945	3,292,798.08	-194,411.39	1.43
		Base		99.634556	3,487,209.47	94.079945	3,292,798.08	-194,411.39	1.43
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
			2,500,000.000	100.000000	2,500,000.00	91.002174	2,275,054.35	-224,945.65	0.98
		Base		100.000000	2,500,000.00	91.002174	2,275,054.35	-224,945.65	0.98
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
			2,500,000.000	108.757769	2,718,944.23	101.363653	2,534,091.33	-184,852.90	1.10
		Base		108.757769	2,718,944.23	101.363653	2,534,091.33	-184,852.90	1.10
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.620000	08 Dec 2023		
			5,000,000.000	100.000000	5,000,000.00	99.493934	4,974,696.70	-25,303.30	2.15
		Base		100.000000	5,000,000.00	99.493934	4,974,696.70	-25,303.30	2.15

& 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
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.976574	4,998,828.72	101.391702	5,069,585.10	70,756.38	2.19
		Base		99.976574	4,998,828.72	101.391702	5,069,585.10	70,756.38	2.19
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.258860	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.104364	5,005,218.20	5,218.20	2.17
		Base		100.000000	5,000,000.00	100.104364	5,005,218.20	5,218.20	2.17
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.993728	4,999,686.42	100.251377	5,012,568.85	12,882.43	2.17
		Base		99.993728	4,999,686.42	100.251377	5,012,568.85	12,882.43	2.17
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.923499	4,996,174.97	103.038888	5,151,944.40	155,769.43	2.23
		Base		99.923499	4,996,174.97	103.038888	5,151,944.40	155,769.43	2.23
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.937396	2,498,434.90	94.957263	2,373,931.58	-124,503.32	1.03
		Base		99.937396	2,498,434.90	94.957263	2,373,931.58	-124,503.32	1.03
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.912722	4,995,636.12	92.667707	4,633,385.35	-362,250.77	2.01
		Base		99.912722	4,995,636.12	92.667707	4,633,385.35	-362,250.77	2.01
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	4,234,827.210	95.455139	4,042,360.19	90.467100	3,831,125.37	-211,234.82	1.66
Original Face:		Base	5,000,000.000	95.455139	4,042,360.19	90.467100	3,831,125.37	-211,234.82	1.66
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	2,980,781.980	98.108700	2,924,406.46	92.311130	2,751,593.53	-172,812.93	1.19
Original Face:		Base	3,000,000.000	98.108700	2,924,406.46	92.311130	2,751,593.53	-172,812.93	1.19
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.829969	4,991,498.43	100.824222	5,041,211.10	49,712.67	2.18
		Base		99.829969	4,991,498.43	100.824222	5,041,211.10	49,712.67	2.18
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	3,522,266.000	103.360780	3,640,641.62	100.199110	3,529,279.18	-111,362.44	1.53
Original Face:		Base	3,522,266.000	103.360780	3,640,641.62	100.199110	3,529,279.18	-111,362.44	1.53

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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
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.159000	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.096020	5,004,801.00	4,801.00	2.17
		Base		100.000000	5,000,000.00	100.096020	5,004,801.00	4,801.00	2.17
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.976351	4,998,817.55	98.089788	4,904,489.40	-94,328.15	2.12
		Base		99.976351	4,998,817.55	98.089788	4,904,489.40	-94,328.15	2.12
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.281959	2,482,048.97	87.803383	2,195,084.58	-286,964.39	0.95
		Base		99.281959	2,482,048.97	87.803383	2,195,084.58	-286,964.39	0.95
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.996570	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.659130	4,756,143.89	31,143.89	2.06
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.659130	4,756,143.89	31,143.89	2.06
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	97.923661	2,448,091.53	-51,908.47	1.06
		Base		100.000000	2,500,000.00	97.923661	2,448,091.53	-51,908.47	1.06
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.541140	15 May 2036		
		Local	175,240.800	99.914386	175,090.77	100.918449	176,850.30	1,759.53	0.08
Original Face:		Base	16,000,000.000	99.914386	175,090.77	100.918449	176,850.30	1,759.53	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	745,714.450	101.158476	754,353.37	97.186653	724,734.91	-29,618.46	0.31
Original Face:		Base	5,000,000.000	101.158476	754,353.37	97.186653	724,734.91	-29,618.46	0.31
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,445,291.900	104.091204	1,504,421.74	97.781670	1,413,230.56	-91,191.18	0.61
Original Face:		Base	10,000,000.000	104.091204	1,504,421.74	97.781670	1,413,230.56	-91,191.18	0.61
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	108.428185	2,710,704.62	112.639188	2,815,979.70	105,275.08	1.22
		Base		108.428185	2,710,704.62	112.639188	2,815,979.70	105,275.08	1.22
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	108.096916	2,702,422.90	112.822761	2,820,569.03	118,146.13	1.22
		Base		108.096916	2,702,422.90	112.822761	2,820,569.03	118,146.13	1.22

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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
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	119.996922	4,799,876.87	107.316581	4,292,663.24	-507,213.63	1.86
		Base	119.996922	4,799,876.87	107.316581	4,292,663.24	-507,213.63	1.86
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.887167	2,497,179.17	91.192249	2,279,806.23	-217,372.94	0.99
		Base	99.887167	2,497,179.17	91.192249	2,279,806.23	-217,372.94	0.99
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.686860	25 Jun 2022		
	461,706.660	Local	100.000000	461,706.66	100.024420	461,819.41	112.75	0.20
Original Face:	3,000,000.000	Base	100.000000	461,706.66	100.024420	461,819.41	112.75	0.20
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	611,936.280	Local	100.061068	612,309.98	100.179330	613,033.67	723.69	0.27
Original Face:	2,000,000.000	Base	100.061068	612,309.98	100.179330	613,033.67	723.69	0.27
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	551,367.120	Local	99.873384	550,669.00	98.903830	545,323.20	-5,345.80	0.24
Original Face:	2,000,000.000	Base	99.873384	550,669.00	98.903830	545,323.20	-5,345.80	0.24
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.979640	2,699,450.28	89.551562	2,417,892.17	-281,558.11	1.05
		Base	99.979640	2,699,450.28	89.551562	2,417,892.17	-281,558.11	1.05
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	429,658.900	Local	100.671116	432,542.41	98.260950	422,186.92	-10,355.49	0.18
Original Face:	5,000,000.000	Base	100.671116	432,542.41	98.260950	422,186.92	-10,355.49	0.18
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	0.000	Local	0.000000	-5,715.40	0.000000	0.00	5,715.40	0.00
		Base	0.000000	-5,715.40	0.000000	0.00	5,715.40	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,217,457.960	Local	102.065480	1,242,604.31	101.786660	1,239,209.79	-3,394.52	0.54
Original Face:	3,000,000.000	Base	102.065480	1,242,604.31	101.786660	1,239,209.79	-3,394.52	0.54
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	2,997,461.540	Local	101.056593	3,029,132.50	100.931020	3,025,368.51	-3,763.99	1.31
Original Face:	5,565,000.000	Base	101.056593	3,029,132.50	100.931020	3,025,368.51	-3,763.99	1.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	3,590,442.390	105.017217	3,770,582.67	100.944290	3,624,346.58	-146,236.09	1.57
Original Face:		Base	4,494,000.000	105.017217	3,770,582.67	100.944290	3,624,346.58	-146,236.09	1.57
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	157,967.820	100.145055	158,196.96	99.686800	157,473.06	-723.90	0.07
Original Face:		Base	2,000,000.000	100.145055	158,196.96	99.686800	157,473.06	-723.90	0.07
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	449,100.900	100.333627	450,599.22	96.555870	433,633.28	-16,965.94	0.19
Original Face:		Base	5,000,000.000	100.333627	450,599.22	96.555870	433,633.28	-16,965.94	0.19
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	668,105.620	100.336525	670,353.96	95.072710	635,186.12	-35,167.84	0.27
Original Face:		Base	14,878,168.000	100.336525	670,353.96	95.072710	635,186.12	-35,167.84	0.27
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.193006	4,959,650.31	96.168940	4,808,447.00	-151,203.31	2.08
Original Face:		Base	5,000,000.000	99.193006	4,959,650.31	96.168940	4,808,447.00	-151,203.31	2.08
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	369,473.600	99.661803	368,224.05	99.303680	366,900.88	-1,323.17	0.16
Original Face:		Base	5,000,000.000	99.661803	368,224.05	99.303680	366,900.88	-1,323.17	0.16
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,050,436.950	103.256966	1,084,649.32	102.076221	1,072,246.34	-12,402.98	0.46
Original Face:		Base	5,000,000.000	103.256966	1,084,649.32	102.076221	1,072,246.34	-12,402.98	0.46
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,238,071.300	100.479012	1,244,001.81	99.367505	1,230,240.56	-13,761.25	0.53
Original Face:		Base	5,000,000.000	100.479012	1,244,001.81	99.367505	1,230,240.56	-13,761.25	0.53
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	240,636.600	105.435865	253,717.28	108.708410	261,592.22	7,874.94	0.11
Original Face:		Base	10,000,000.000	105.435865	253,717.28	108.708410	261,592.22	7,874.94	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	2,212,759.980	106.283469	2,351,798.06	102.416990	2,266,242.17	-85,555.89	0.98
Original Face:		Base	6,000,000.000	106.283469	2,351,798.06	102.416990	2,266,242.17	-85,555.89	0.98

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	107,241.850	104.532093	112,102.15	102.661530	110,096.12	-2,006.03	0.05
Original Face:		Base	5,000,000.000	104.532093	112,102.15	102.661530	110,096.12	-2,006.03	0.05
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					0.770000	10 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.932208	4,946,610.40	-53,389.60	2.14
		Base		100.000000	5,000,000.00	98.932208	4,946,610.40	-53,389.60	2.14
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.306430	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.962814	4,948,140.70	-51,859.30	2.14
		Base		100.000000	5,000,000.00	98.962814	4,948,140.70	-51,859.30	2.14
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,789,431.460	94.781336	1,696,047.04	94.869760	1,697,629.33	1,582.29	0.73
Original Face:		Base	5,000,000.000	94.781336	1,696,047.04	94.869760	1,697,629.33	1,582.29	0.73
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	404,384.810	99.965785	404,246.45	100.106690	404,816.25	569.80	0.18
Original Face:		Base	1,238,000.000	99.965785	404,246.45	100.106690	404,816.25	569.80	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	333,279.100	100.760387	335,813.31	97.304610	324,295.93	-11,517.38	0.14
Original Face:		Base	5,000,000.000	100.760387	335,813.31	97.304610	324,295.93	-11,517.38	0.14
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,442,108.600	101.313121	2,474,176.44	97.637147	2,384,405.16	-89,771.28	1.03
Original Face:		Base	4,000,000.000	101.313121	2,474,176.44	97.637147	2,384,405.16	-89,771.28	1.03
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.883950	1,498,259.25	94.254664	1,413,819.96	-84,439.29	0.61
		Base		99.883950	1,498,259.25	94.254664	1,413,819.96	-84,439.29	0.61
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					0.780010	10 Dec 2025		
		Local	2,000,000.000	100.134976	2,002,699.52	98.467148	1,969,342.96	-33,356.56	0.85
		Base		100.134976	2,002,699.52	98.467148	1,969,342.96	-33,356.56	0.85
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.389484	2,484,737.09	84.349002	2,108,725.05	-376,012.04	0.91
		Base		99.389484	2,484,737.09	84.349002	2,108,725.05	-376,012.04	0.91

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49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.726942	4,986,347.08	94.553337	4,727,666.85	-258,680.23	2.05
		Base	99.726942	4,986,347.08	94.553337	4,727,666.85	-258,680.23	2.05
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.843913	4,942,195.66	81.053021	4,052,651.05	-889,544.61	1.75
		Base	98.843913	4,942,195.66	81.053021	4,052,651.05	-889,544.61	1.75
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				0.670000	07 Aug 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	99.956441	2,498,911.03	-1,088.97	1.08
		Base	100.000000	2,500,000.00	99.956441	2,498,911.03	-1,088.97	1.08
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.699265	4,984,963.27	95.566250	4,778,312.50	-206,650.77	2.07
		Base	99.699265	4,984,963.27	95.566250	4,778,312.50	-206,650.77	2.07
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.894430	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.886114	4,994,305.70	-5,694.30	2.16
		Base	100.000000	5,000,000.00	99.886114	4,994,305.70	-5,694.30	2.16
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.695460	3,489,341.09	91.620290	3,206,710.15	-282,630.94	1.39
		Base	99.695460	3,489,341.09	91.620290	3,206,710.15	-282,630.94	1.39
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.963711	4,898,185.55	-101,814.45	2.12
		Base	100.000000	5,000,000.00	97.963711	4,898,185.55	-101,814.45	2.12
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	108.927777	1,676,398.49	98.163690	1,510,739.19	-165,659.30	0.65
		Base	108.927777	1,676,398.49	98.163690	1,510,739.19	-165,659.30	0.65
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.896251	4,994,812.54	92.637789	4,631,889.45	-362,923.09	2.00
		Base	99.896251	4,994,812.54	92.637789	4,631,889.45	-362,923.09	2.00
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.512000	15 Nov 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.344000	3,010,320.00	10,320.00	1.30
		Base	100.000000	3,000,000.00	100.344000	3,010,320.00	10,320.00	1.30

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78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.805000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	100.218000	2,505,450.00	5,450.00	1.08
		Base	100.000000	2,500,000.00	100.218000	2,505,450.00	5,450.00	1.08
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				1.320000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.522219	5,026,110.95	26,110.95	2.18
		Base	100.000000	5,000,000.00	100.522219	5,026,110.95	26,110.95	2.18
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.964921	2,499,123.03	90.026112	2,250,652.80	-248,470.23	0.97
		Base	99.964921	2,499,123.03	90.026112	2,250,652.80	-248,470.23	0.97
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	281,984.030	Local	99.993496	281,965.69	100.302450	282,836.89	871.20	0.12
Original Face:	2,500,000.000	Base	99.993496	281,965.69	100.302450	282,836.89	871.20	0.12
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.988895	2,999,666.84	98.063730	2,941,911.90	-57,754.94	1.27
Original Face:	3,000,000.000	Base	99.988895	2,999,666.84	98.063730	2,941,911.90	-57,754.94	1.27
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.989318	1,999,786.36	99.749320	1,994,986.40	-4,799.96	0.86
Original Face:	2,000,000.000	Base	99.989318	1,999,786.36	99.749320	1,994,986.40	-4,799.96	0.86
US DOLLAR Total								
	211,173,135.810	Local		212,727,710.81		205,250,287.24	-7,477,423.57	88.83
Original Face:	157,922,434.000	Base		212,727,710.81		205,250,287.24	-7,477,423.57	88.83
FIXED INCOME Total								
	211,173,135.810	Base		212,727,710.81		205,250,287.24	-7,477,423.57	88.83
Original Face:	157,922,434.000							

& 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
FUND Total									
		236,990,060.560	Base		238,538,826.66		231,061,403.09	-7,477,423.57	100.00
	Original Face:	157,922,434.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			4,579,437.680	1.000000	4,579,437.68	1.000000	4,579,437.68	0.00	0.95
		Base		1.000000	4,579,437.68	1.000000	4,579,437.68	0.00	0.95
US DOLLAR Total									
			4,579,437.680		4,579,437.68		4,579,437.68	0.00	0.95
		Base			4,579,437.68		4,579,437.68	0.00	0.95
CASH Total									
			4,579,437.680	Base	4,579,437.68		4,579,437.68	0.00	0.95
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314QG52	AMAZON COM INC DISC COML					0.650000	05 Jul 2022		
			5,000,000.000	99.828472	4,991,423.61	99.828472	4,991,423.61	0.00	1.04
		Base		99.828472	4,991,423.61	99.828472	4,991,423.61	0.00	1.04
02665KDR5	AMERICAN HONDA FINAN					0.390000	25 Apr 2022		
			4,000,000.000	99.974000	3,998,960.00	99.974000	3,998,960.00	0.00	0.83
		Base		99.974000	3,998,960.00	99.974000	3,998,960.00	0.00	0.83
03785EDV3	APPLE INC					0.300000	29 Apr 2022		
			5,000,000.000	99.976667	4,998,833.33	99.976667	4,998,833.33	0.00	1.04
		Base		99.976667	4,998,833.33	99.976667	4,998,833.33	0.00	1.04
04821UEA6	ATLANTIC ASSET SECUR					0.390000	10 May 2022		
			4,213,000.000	99.957750	4,211,220.01	99.957750	4,211,220.01	0.00	0.88
		Base		99.957750	4,211,220.01	99.957750	4,211,220.01	0.00	0.88
05253CET9	AUST + NEW ZEA					0.385000	27 May 2022		
			4,350,000.000	99.940111	4,347,394.83	99.940111	4,347,394.83	0.00	0.90
		Base		99.940111	4,347,394.83	99.940111	4,347,394.83	0.00	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	100.999203	5,049,960.16	100.999203	5,049,960.16	0.00	1.05
		Base		100.999203	5,049,960.16	100.999203	5,049,960.16	0.00	1.05
06367CJQ1	BANK OF MONTREAL					0.420000	02 Sep 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
06367CNA1	BANK OF MONTREAL					0.220000	05 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
06417MPH2	BANK OF NOVA SCOTIA					0.450000	11 May 2022		
		Local	2,000,000.000	100.001113	2,000,022.25	100.001113	2,000,022.25	0.00	0.42
		Base		100.001113	2,000,022.25	100.001113	2,000,022.25	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO					0.330000	06 Apr 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO					0.360000	12 Apr 2022		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.87
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.87
138994009	CANTOR FITZGERALD REPO REPO					0.390000	02 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO					0.400000	09 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO					0.520000	18 May 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.42
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.42
14912EEA1	CATERPLR FIN SRV CO.					0.610000	10 May 2022		
		Local	5,000,000.000	99.933917	4,996,695.83	99.933917	4,996,695.83	0.00	1.04
		Base		99.933917	4,996,695.83	99.933917	4,996,695.83	0.00	1.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14912EF10	CATERPLR FIN SRV CO.				0.530000	01 Jun 2022		
	5,000,000.000	Local	99.910194	4,995,509.72	99.910194	4,995,509.72	0.00	1.04
		Base	99.910194	4,995,509.72	99.910194	4,995,509.72	0.00	1.04
19121BD71	COCA COLA COMPANY				0.270000	07 Apr 2022		
	5,000,000.000	Local	99.995500	4,999,775.00	99.995500	4,999,775.00	0.00	1.04
		Base	99.995500	4,999,775.00	99.995500	4,999,775.00	0.00	1.04
19121BH10	COCA COLA COMPANY				0.120000	01 Aug 2022		
	3,000,000.000	Local	99.959333	2,998,780.00	99.959333	2,998,780.00	0.00	0.62
		Base	99.959333	2,998,780.00	99.959333	2,998,780.00	0.00	0.62
19121BJD2	COCA COLA COMPANY				0.110000	13 Sep 2022		
	10,000,000.000	Local	99.949583	9,994,958.33	99.949583	9,994,958.33	0.00	2.08
		Base	99.949583	9,994,958.33	99.949583	9,994,958.33	0.00	2.08
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022		
	2,000,000.000	Local	99.979000	1,999,580.00	99.979000	1,999,580.00	0.00	0.42
		Base	99.979000	1,999,580.00	99.979000	1,999,580.00	0.00	0.42
2546R3FW9	DISNEY (WALT) CO THE				0.210000	30 Jun 2022		
	3,000,000.000	Local	99.947500	2,998,425.00	99.947500	2,998,425.00	0.00	0.62
		Base	99.947500	2,998,425.00	99.947500	2,998,425.00	0.00	0.62
29101BE57	EMERSON ELECTRIC CO				0.420000	05 May 2022		
	1,250,000.000	Local	99.960333	1,249,504.16	99.960333	1,249,504.16	0.00	0.26
		Base	99.960333	1,249,504.16	99.960333	1,249,504.16	0.00	0.26
29101BG71	EMERSON ELECTRIC CO				0.670000	07 Jul 2022		
	5,000,000.000	Local	99.819472	4,990,973.61	99.819472	4,990,973.61	0.00	1.04
		Base	99.819472	4,990,973.61	99.819472	4,990,973.61	0.00	1.04
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	3,000,000.000	Local	99.987083	2,999,612.50	99.987083	2,999,612.50	0.00	0.62
		Base	99.987083	2,999,612.50	99.987083	2,999,612.50	0.00	0.62
30601WF12	FAIRWAY FINANCE CORP				0.400000	01 Jun 2022		
	6,000,000.000	Local	99.932222	5,995,933.33	99.932222	5,995,933.33	0.00	1.25
		Base	99.932222	5,995,933.33	99.932222	5,995,933.33	0.00	1.25

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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
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.998850	4,999,942.49	99.998850	4,999,942.49	0.00	1.04
		Base	99.998850	4,999,942.49	99.998850	4,999,942.49	0.00	1.04
42786UDN2	HERSHEY FOODS CORP				0.400000	22 Apr 2022		
	5,000,000.000	Local	99.976667	4,998,833.33	99.976667	4,998,833.33	0.00	1.04
		Base	99.976667	4,998,833.33	99.976667	4,998,833.33	0.00	1.04
46514TQB7	ISRAEL ST 05/26 1.68				1.680000	01 May 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.73
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.73
56274ME57	MANHATTAN ASSET FDG.				0.280000	05 May 2022		
	5,000,000.000	Local	99.973556	4,998,677.78	99.973556	4,998,677.78	0.00	1.04
		Base	99.973556	4,998,677.78	99.973556	4,998,677.78	0.00	1.04
57576KD89	MASSACHUSETTS MUT LIFE INS CO				0.280000	08 Apr 2022		
	5,000,000.000	Local	99.994556	4,999,727.78	99.994556	4,999,727.78	0.00	1.04
		Base	99.994556	4,999,727.78	99.994556	4,999,727.78	0.00	1.04
59157UG53	METLIFE SHORT TERM FDG				0.570000	05 Jul 2022		
	5,000,000.000	Local	99.849583	4,992,479.17	99.849583	4,992,479.17	0.00	1.04
		Base	99.849583	4,992,479.17	99.849583	4,992,479.17	0.00	1.04
59157UH11	METLIFE SHORT TERM FDG				0.800000	01 Aug 2022		
	5,000,000.000	Local	99.728889	4,986,444.45	99.728889	4,986,444.45	0.00	1.04
		Base	99.728889	4,986,444.45	99.728889	4,986,444.45	0.00	1.04
63307MEJ4	NATIONAL BK OF CANAD				0.280000	18 May 2022		
	4,500,000.000	Local	99.963444	4,498,355.00	99.963444	4,498,355.00	0.00	0.93
		Base	99.963444	4,498,355.00	99.963444	4,498,355.00	0.00	0.93
63763QDN4	NATIONAL SECS CLEARING				0.370000	22 Apr 2022		
	6,000,000.000	Local	99.978417	5,998,705.00	99.978417	5,998,705.00	0.00	1.25
		Base	99.978417	5,998,705.00	99.978417	5,998,705.00	0.00	1.25
64106HE64	NESTLE FIN FRANCE S.				0.380000	06 May 2022		
	5,000,000.000	Local	99.963056	4,998,152.78	99.963056	4,998,152.78	0.00	1.04
		Base	99.963056	4,998,152.78	99.963056	4,998,152.78	0.00	1.04

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
64106HE98	NESTLE FIN FRANCE S.					0.420000	09 May 2022		
		Local	5,000,000.000	99.955667	4,997,783.33	99.955667	4,997,783.33	0.00	1.04
		Base		99.955667	4,997,783.33	99.955667	4,997,783.33	0.00	1.04
71344UEX3	PEPSICO INC					0.470000	31 May 2022		
		Local	6,650,000.000	99.921667	6,644,790.84	99.921667	6,644,790.84	0.00	1.38
		Base		99.921667	6,644,790.84	99.921667	6,644,790.84	0.00	1.38
71344UHN2	PEPSICO INC					1.030000	22 Aug 2022		
		Local	10,000,000.000	99.599445	9,959,944.45	99.599445	9,959,944.45	0.00	2.07
		Base		99.599445	9,959,944.45	99.599445	9,959,944.45	0.00	2.07
74271UF13	PROCTOR GAMBLE AND CO					0.410000	01 Jun 2022		
		Local	5,000,000.000	99.930528	4,996,526.39	99.930528	4,996,526.39	0.00	1.04
		Base		99.930528	4,996,526.39	99.930528	4,996,526.39	0.00	1.04
77119ME94	ROCHE HOLDING INC					0.330000	09 May 2022		
		Local	5,000,000.000	99.965167	4,998,258.34	99.965167	4,998,258.34	0.00	1.04
		Base		99.965167	4,998,258.34	99.965167	4,998,258.34	0.00	1.04
78015M5F3	ROYAL BK CDA					0.450000	22 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
85462DFA6	STANLEY WORKS (THE)					0.700000	10 Jun 2022		
		Local	5,000,000.000	99.863889	4,993,194.45	99.863889	4,993,194.45	0.00	1.04
		Base		99.863889	4,993,194.45	99.863889	4,993,194.45	0.00	1.04
86563HE55	SUMITOMO MITSUI TRUST NY					0.240000	05 May 2022		
		Local	5,000,000.000	99.977333	4,998,866.67	99.977333	4,998,866.67	0.00	1.04
		Base		99.977333	4,998,866.67	99.977333	4,998,866.67	0.00	1.04
86565C3Y3	SUMITOMO MITSUI BKG CORP					0.200000	27 Jun 2022		
		Local	2,100,000.000	99.999999	2,099,999.98	99.999999	2,099,999.98	0.00	0.44
		Base		99.999999	2,099,999.98	99.999999	2,099,999.98	0.00	0.44
88602UE30	THUNDER BAY FNDNG LLC					0.200000	03 May 2022		
		Local	2,743,000.000	99.982222	2,742,512.35	99.982222	2,742,512.35	0.00	0.57
		Base		99.982222	2,742,512.35	99.982222	2,742,512.35	0.00	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
89233HE67	TOYOTA MOTOR CREDIT				0.170000	06 May 2022		
	5,000,000.000	Local	99.983472	4,999,173.61	99.983472	4,999,173.61	0.00	1.04
		Base	99.983472	4,999,173.61	99.983472	4,999,173.61	0.00	1.04
912796J42	TREASURY BILL 06/22 0.00000				0.052500	16 Jun 2022		
	25,000,000.000	Local	99.988917	24,997,229.17	99.988917	24,997,229.17	0.00	5.19
		Base	99.988917	24,997,229.17	99.988917	24,997,229.17	0.00	5.19
92646LG53	VICTORY RECEIVABLES				1.010000	05 Jul 2022		
	1,065,000.000	Local	99.733472	1,062,161.48	99.733472	1,062,161.48	0.00	0.22
		Base	99.733472	1,062,161.48	99.733472	1,062,161.48	0.00	0.22
926NKW009	AMHERST PIERPONT 04/15 VAR				0.150000	14 Apr 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.08
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.08
93114FDJ0	WAL MART STORES INC				0.370000	18 Apr 2022		
	2,500,000.000	Local	99.982528	2,499,563.19	99.982528	2,499,563.19	0.00	0.52
		Base	99.982528	2,499,563.19	99.982528	2,499,563.19	0.00	0.52
94107NH23	WASTE MANAGEMENT INC				0.310000	02 Aug 2022		
	5,000,000.000	Local	99.894083	4,994,704.16	99.894083	4,994,704.16	0.00	1.04
		Base	99.894083	4,994,704.16	99.894083	4,994,704.16	0.00	1.04
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.974500	4,998,725.00	99.974500	4,998,725.00	0.00	1.04
		Base	99.974500	4,998,725.00	99.974500	4,998,725.00	0.00	1.04
9612C1G19	WESTPAC BANKING CORP.				0.170000	01 Jul 2022		
	3,000,000.000	Local	99.957028	2,998,710.83	99.957028	2,998,710.83	0.00	0.62
		Base	99.957028	2,998,710.83	99.957028	2,998,710.83	0.00	0.62
9612C1GF8	WESTPAC BANKING CORP.				0.190000	15 Jul 2022		
	3,250,000.000	Local	99.944583	3,248,198.96	99.944583	3,248,198.96	0.00	0.68
		Base	99.944583	3,248,198.96	99.944583	3,248,198.96	0.00	0.68
979QHR003	SOUTH STREET REPO				0.300000	01 Apr 2022		
	61,149,023.690	Local	100.000000	61,149,023.69	100.000000	61,149,023.69	0.00	12.71
		Base	100.000000	61,149,023.69	100.000000	61,149,023.69	0.00	12.71

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
US DOLLAR Total									
		Local	335,270,023.690		335,168,246.34		335,168,246.34	0.00	69.65
		Base			335,168,246.34		335,168,246.34	0.00	69.65
CASH EQUIVALENT Total									
		Base	335,270,023.690		335,168,246.34		335,168,246.34	0.00	69.65
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	2,000,000.000	99.946492	1,998,929.83	95.351366	1,907,027.32	-91,902.51	0.40
		Base		99.946492	1,998,929.83	95.351366	1,907,027.32	-91,902.51	0.40
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	2,000,000.000	99.926567	1,998,531.33	96.438519	1,928,770.38	-69,760.95	0.40
		Base		99.926567	1,998,531.33	96.438519	1,928,770.38	-69,760.95	0.40
05601XAA7	BMW VEHICLE LEASE TRUST BMWLT 2022 1 A1					0.236540	25 Jan 2023		
		Local	1,831,582.560	100.000000	1,831,582.56	99.889480	1,829,558.29	-2,024.27	0.38
Original Face:		Base	5,000,000.000	100.000000	1,831,582.56	99.889480	1,829,558.29	-2,024.27	0.38
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.045031	2,000,900.62	900.62	0.42
		Base		100.000000	2,000,000.00	100.045031	2,000,900.62	900.62	0.42
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	92.234000	1,844,680.00	-155,320.00	0.38
		Base		100.000000	2,000,000.00	92.234000	1,844,680.00	-155,320.00	0.38
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	2,000,000.000	99.927160	1,998,543.19	95.811551	1,916,231.02	-82,312.17	0.40
		Base		99.927160	1,998,543.19	95.811551	1,916,231.02	-82,312.17	0.40
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.530000	26 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.622700	1,992,454.00	-7,546.00	0.41
		Base		100.000000	2,000,000.00	99.622700	1,992,454.00	-7,546.00	0.41

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.993728	9,999,372.84	100.251377	10,025,137.70	25,764.86	2.08
		Base	99.993728	9,999,372.84	100.251377	10,025,137.70	25,764.86	2.08
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				0.541489	10 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.951049	1,979,020.98	-20,979.02	0.41
		Base	100.000000	2,000,000.00	98.951049	1,979,020.98	-20,979.02	0.41
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	2,000,000.000	Local	99.937906	1,998,758.12	96.099813	1,921,996.26	-76,761.86	0.40
		Base	99.937906	1,998,758.12	96.099813	1,921,996.26	-76,761.86	0.40
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	97.032459	1,940,649.18	-59,350.82	0.40
		Base	100.000000	2,000,000.00	97.032459	1,940,649.18	-59,350.82	0.40
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	2,000,000.000	Local	99.888713	1,997,774.25	95.385365	1,907,707.30	-90,066.95	0.40
		Base	99.888713	1,997,774.25	95.385365	1,907,707.30	-90,066.95	0.40
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	96.248006	1,924,960.12	-75,039.88	0.40
		Base	100.000000	2,000,000.00	96.248006	1,924,960.12	-75,039.88	0.40
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	3,000,000.000	Local	99.947036	2,998,411.07	95.784198	2,873,525.94	-124,885.13	0.60
		Base	99.947036	2,998,411.07	95.784198	2,873,525.94	-124,885.13	0.60
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	2,000,000.000	Local	99.996946	1,999,938.92	99.478150	1,989,563.00	-10,375.92	0.41
Original Face:	2,000,000.000	Base	99.996946	1,999,938.92	99.478150	1,989,563.00	-10,375.92	0.41
30231GBB7	EXXON MOBIL CORPORATION SR UNSECURED 08/22 1.902				1.902000	16 Aug 2022		
	5,924,000.000	Local	100.662136	5,963,224.91	100.245500	5,938,543.42	-24,681.49	1.23
		Base	100.662136	5,963,224.91	100.245500	5,938,543.42	-24,681.49	1.23
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	192,047.970	Local	100.966524	193,904.16	101.075007	194,112.50	208.34	0.04
Original Face:	2,096,032.000	Base	100.966524	193,904.16	101.075007	194,112.50	208.34	0.04

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3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	1,237,924.250	Local	100.848224	1,248,424.62	102.256849	1,265,862.33	17,437.71	0.26
Original Face:	5,000,000.000	Base	100.848224	1,248,424.62	102.256849	1,265,862.33	17,437.71	0.26
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	97.112240	1,942,244.80	-57,755.20	0.40
		Base	100.000000	2,000,000.00	97.112240	1,942,244.80	-57,755.20	0.40
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	1,921,031.810	Local	104.272476	2,003,107.43	102.161846	1,962,561.56	-40,545.87	0.41
Original Face:	8,645,247.000	Base	104.272476	2,003,107.43	102.161846	1,962,561.56	-40,545.87	0.41
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	629,960.380	Local	104.195194	656,388.44	102.149284	643,500.02	-12,888.42	0.13
Original Face:	4,322,624.000	Base	104.195194	656,388.44	102.149284	643,500.02	-12,888.42	0.13
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	98.029115	9,802,911.50	-197,088.50	2.04
		Base	100.000000	10,000,000.00	98.029115	9,802,911.50	-197,088.50	2.04
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	30,382.270	Local	102.530357	31,151.05	100.244270	30,456.48	-694.57	0.01
Original Face:	2,161,312.000	Base	102.530357	31,151.05	100.244270	30,456.48	-694.57	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	360,966.810	Local	101.359723	365,874.96	96.178470	347,172.36	-18,702.60	0.07
Original Face:	4,322,624.000	Base	101.359723	365,874.96	96.178470	347,172.36	-18,702.60	0.07
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	0.010	Local	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
Original Face:	8,584,720.000	Base	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	410,631.990	Local	101.274528	415,865.61	95.518990	392,231.53	-23,634.08	0.08
Original Face:	4,322,624.000	Base	101.274528	415,865.61	95.518990	392,231.53	-23,634.08	0.08
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	523,518.510	Local	100.726922	527,324.08	97.203560	508,878.63	-18,445.45	0.11
Original Face:	5,111,816.000	Base	100.726922	527,324.08	97.203560	508,878.63	-18,445.45	0.11

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3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	612,743.920	99.810673	611,583.83	96.635140	592,125.94	-19,457.89	0.12
Original Face:		Base	4,322,624.000	99.810673	611,583.83	96.635140	592,125.94	-19,457.89	0.12
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	814,888.400	101.382854	826,157.12	96.485190	786,246.62	-39,910.50	0.16
Original Face:		Base	5,326,337.000	101.382854	826,157.12	96.485190	786,246.62	-39,910.50	0.16
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	612,743.920	100.183220	613,866.59	97.211570	595,657.98	-18,208.61	0.12
Original Face:		Base	4,322,624.000	100.183220	613,866.59	97.211570	595,657.98	-18,208.61	0.12
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	695,727.120	100.628774	700,101.67	94.420010	656,905.62	-43,196.05	0.14
Original Face:		Base	8,645,247.000	100.628774	700,101.67	94.420010	656,905.62	-43,196.05	0.14
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	751,950.950	101.445860	762,823.11	95.518990	718,255.95	-44,567.16	0.15
Original Face:		Base	6,483,935.000	101.445860	762,823.11	95.518990	718,255.95	-44,567.16	0.15
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	508,042.200	99.909551	507,582.68	97.155330	493,590.08	-13,992.60	0.10
Original Face:		Base	4,322,624.000	99.909551	507,582.68	97.155330	493,590.08	-13,992.60	0.10
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	598,322.890	99.666855	596,329.61	99.854780	597,454.01	1,124.40	0.12
Original Face:		Base	4,507,221.000	99.666855	596,329.61	99.854780	597,454.01	1,124.40	0.12
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,161,925.350	98.797356	1,147,951.52	96.934360	1,126,304.90	-21,646.62	0.23
Original Face:		Base	5,000,000.000	98.797356	1,147,951.52	96.934360	1,126,304.90	-21,646.62	0.23
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	105,291.490	98.427005	103,635.26	99.344420	104,601.22	965.96	0.02
Original Face:		Base	2,161,312.000	98.427005	103,635.26	99.344420	104,601.22	965.96	0.02
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	172,066.430	100.118704	172,270.68	99.784050	171,694.85	-575.83	0.04
Original Face:		Base	4,527,840.000	100.118704	172,270.68	99.784050	171,694.85	-575.83	0.04

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3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	37,851.830	101.243480	38,322.51	100.100610	37,889.91	-432.60	0.01
Original Face:		Base	8,645,247.000	101.243480	38,322.51	100.100610	37,889.91	-432.60	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	48,413.320	99.460872	48,152.31	99.896920	48,363.42	211.11	0.01
Original Face:		Base	2,161,312.000	99.460872	48,152.31	99.896920	48,363.42	211.11	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	176,085.470	99.979629	176,049.60	98.554150	173,539.54	-2,510.06	0.04
Original Face:		Base	2,161,312.000	99.979629	176,049.60	98.554150	173,539.54	-2,510.06	0.04
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	140,763.580	99.959457	140,706.51	99.200340	139,637.95	-1,068.56	0.03
Original Face:		Base	2,472,541.000	99.959457	140,706.51	99.200340	139,637.95	-1,068.56	0.03
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	341,417.750	100.145031	341,912.91	99.686800	340,348.43	-1,564.48	0.07
Original Face:		Base	4,322,624.000	100.145031	341,912.91	99.686800	340,348.43	-1,564.48	0.07
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	233,338.020	100.329968	234,107.96	99.534280	232,251.32	-1,856.64	0.05
Original Face:		Base	6,483,935.000	100.329968	234,107.96	99.534280	232,251.32	-1,856.64	0.05
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	805,856.010	100.049226	806,252.70	96.854400	780,507.00	-25,745.70	0.16
Original Face:		Base	5,619,411.000	100.049226	806,252.70	96.854400	780,507.00	-25,745.70	0.16
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,237,523.260	101.160533	1,251,885.12	94.455850	1,168,913.11	-82,972.01	0.24
Original Face:		Base	4,322,624.000	101.160533	1,251,885.12	94.455850	1,168,913.11	-82,972.01	0.24
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	677,023.640	100.021843	677,171.52	94.762440	641,564.12	-35,607.40	0.13
Original Face:		Base	4,322,624.000	100.021843	677,171.52	94.762440	641,564.12	-35,607.40	0.13
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,692,558.790	100.677203	1,704,020.85	95.901060	1,623,181.82	-80,839.03	0.34
Original Face:		Base	10,806,559.000	100.677203	1,704,020.85	95.901060	1,623,181.82	-80,839.03	0.34

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	798,547.640	100.431829	801,996.00	99.303680	792,987.19	-9,008.81	0.16
Original Face:		Base	10,806,559.000	100.431829	801,996.00	99.303680	792,987.19	-9,008.81	0.16
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	248,137.470	100.471094	249,306.43	99.657050	247,286.48	-2,019.95	0.05
Original Face:		Base	4,322,624.000	100.471094	249,306.43	99.657050	247,286.48	-2,019.95	0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,132,614.730	99.912943	1,131,628.71	95.101380	1,077,132.24	-54,496.47	0.22
Original Face:		Base	6,483,935.000	99.912943	1,131,628.71	95.101380	1,077,132.24	-54,496.47	0.22
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	873,204.360	102.052261	891,124.79	100.192660	874,886.68	-16,238.11	0.18
Original Face:		Base	6,000,000.000	102.052261	891,124.79	100.192660	874,886.68	-16,238.11	0.18
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	3,562,187.660	100.479012	3,579,250.96	99.367505	3,539,657.00	-39,593.96	0.74
Original Face:		Base	14,386,036.000	100.479012	3,579,250.96	99.367505	3,539,657.00	-39,593.96	0.74
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,307,395.430	101.977050	1,333,243.29	99.100128	1,295,630.54	-37,612.75	0.27
Original Face:		Base	6,483,935.000	101.977050	1,333,243.29	99.100128	1,295,630.54	-37,612.75	0.27
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	288,422.300	101.002873	291,314.81	100.388510	289,542.85	-1,771.96	0.06
Original Face:		Base	33,932,595.000	101.002873	291,314.81	100.388510	289,542.85	-1,771.96	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	456,171.570	105.436259	480,970.24	108.708410	495,896.86	14,926.62	0.10
Original Face:		Base	18,956,866.000	105.436259	480,970.24	108.708410	495,896.86	14,926.62	0.10
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	139,069.840	104.532083	145,372.60	102.661530	142,771.23	-2,601.37	0.03
Original Face:		Base	6,483,935.000	104.532083	145,372.60	102.661530	142,771.23	-2,601.37	0.03
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.520000	10 May 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	99.743537	1,994,870.74	-5,129.26	0.41
		Base		100.000000	2,000,000.00	99.743537	1,994,870.74	-5,129.26	0.41

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38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	97.909807	1,958,196.14	-41,803.86	0.41
		Base	100.000000	2,000,000.00	97.909807	1,958,196.14	-41,803.86	0.41
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				1.170000	31 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.335070	1,986,701.40	-13,298.60	0.41
		Base	100.000000	2,000,000.00	99.335070	1,986,701.40	-13,298.60	0.41
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,301,255.620	Local	101.894739	1,325,911.02	97.374250	1,267,087.90	-58,823.12	0.26
Original Face:	7,989,505.000	Base	101.894739	1,325,911.02	97.374250	1,267,087.90	-58,823.12	0.26
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	3,578,862.920	Local	94.781337	3,392,094.11	94.869760	3,395,258.66	3,164.55	0.71
Original Face:	10,000,000.000	Base	94.781337	3,392,094.11	94.869760	3,395,258.66	3,164.55	0.71
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	1,688,327.340	Local	97.852717	1,652,074.18	96.765820	1,633,723.79	-18,350.39	0.34
Original Face:	5,000,000.000	Base	97.852717	1,652,074.18	96.765820	1,633,723.79	-18,350.39	0.34
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	666,558.200	Local	100.760388	671,626.63	97.304610	648,591.86	-23,034.77	0.13
Original Face:	10,000,000.000	Base	100.760388	671,626.63	97.304610	648,591.86	-23,034.77	0.13
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,460,133.690	Local	96.590440	2,376,253.95	95.788790	2,356,532.29	-19,721.66	0.49
Original Face:	5,000,000.000	Base	96.590440	2,376,253.95	95.788790	2,356,532.29	-19,721.66	0.49
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	93.083456	4,654,172.80	-345,827.20	0.97
		Base	100.000000	5,000,000.00	93.083456	4,654,172.80	-345,827.20	0.97
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	1,000,000.000	Local	99.995322	999,953.22	98.569078	985,690.78	-14,262.44	0.20
		Base	99.995322	999,953.22	98.569078	985,690.78	-14,262.44	0.20
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.963711	4,898,185.55	-101,814.45	1.02
		Base	100.000000	5,000,000.00	97.963711	4,898,185.55	-101,814.45	1.02

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				0.830000	10 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.995000	1,999,900.00	-100.00	0.42
		Base	100.000000	2,000,000.00	99.995000	1,999,900.00	-100.00	0.42
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	3,000,000.000	Local	99.888224	2,996,646.72	94.947297	2,848,418.91	-148,227.81	0.59
		Base	99.888224	2,996,646.72	94.947297	2,848,418.91	-148,227.81	0.59
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				1.156570	25 Jan 2029		
	591,196.410	Local	100.000002	591,196.42	97.040870	573,702.14	-17,494.28	0.12
Original Face:	2,161,312.000	Base	100.000002	591,196.42	97.040870	573,702.14	-17,494.28	0.12
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				1.320000	03 Mar 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.522219	2,010,444.38	10,444.38	0.42
		Base	100.000000	2,000,000.00	100.522219	2,010,444.38	10,444.38	0.42
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	106.076517	3,182,295.51	100.829212	3,024,876.36	-157,419.15	0.63
		Base	106.076517	3,182,295.51	100.829212	3,024,876.36	-157,419.15	0.63
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.625000	04 Mar 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	99.430800	5,965,848.00	-34,152.00	1.24
		Base	100.000000	6,000,000.00	99.430800	5,965,848.00	-34,152.00	1.24
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.924132	2,997,723.96	-2,276.04	0.62
		Base	100.000000	3,000,000.00	99.924132	2,997,723.96	-2,276.04	0.62
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.958776	999,587.76	98.435490	984,354.90	-15,232.86	0.20
		Base	99.958776	999,587.76	98.435490	984,354.90	-15,232.86	0.20
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	2,000,000.000	Local	99.991046	1,999,820.91	99.982727	1,999,654.54	-166.37	0.42
		Base	99.991046	1,999,820.91	99.982727	1,999,654.54	-166.37	0.42
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				0.470000	17 Jan 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.530790	2,985,923.70	-14,076.30	0.62
		Base	100.000000	3,000,000.00	99.530790	2,985,923.70	-14,076.30	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	103.503684	8,280,294.74	101.747584	8,139,806.72	-140,488.02	1.69
		Base	103.503684	8,280,294.74	101.747584	8,139,806.72	-140,488.02	1.69
95000U2B8	WELLS FARGO + COMPANY SR UNSECURED 07/22 2.625				2.625000	22 Jul 2022		
	1,328,000.000	Local	100.760199	1,338,095.44	100.355103	1,332,715.77	-5,379.67	0.28
		Base	100.760199	1,338,095.44	100.355103	1,332,715.77	-5,379.67	0.28
US DOLLAR Total								
	143,906,666.080	Local		144,398,048.56		141,437,863.40	-2,960,185.16	29.39
Original Face:	300,512,254.000	Base		144,398,048.56		141,437,863.40	-2,960,185.16	29.39
FIXED INCOME Total								
	143,906,666.080	Base		144,398,048.56		141,437,863.40	-2,960,185.16	29.39
Original Face:	300,512,254.000							

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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									
		483,756,127.450	Base		484,145,732.58		481,185,547.42	-2,960,185.16	100.00
	Original Face:	300,512,254.000							

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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								
			-6,021.870	1.000000	-6,021.87	1.000000	-6,021.87	0.00	0.00
		Base		1.000000	-6,021.87	1.000000	-6,021.87	0.00	0.00
US DOLLAR Total									
			-6,021.870		-6,021.87		-6,021.87	0.00	0.00
		Base			-6,021.87		-6,021.87	0.00	0.00
CASH Total									
			-6,021.870	Base	-6,021.87		-6,021.87	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3FG0	AT+T INC					0.440000	16 Jun 2022		
			5,000,000.000	99.907111	4,995,355.56	99.907111	4,995,355.56	0.00	1.20
		Base		99.907111	4,995,355.56	99.907111	4,995,355.56	0.00	1.20
0020A3JD3	AT+T INC					1.300000	13 Sep 2022		
			5,000,000.000	99.404167	4,970,208.33	99.404167	4,970,208.33	0.00	1.20
		Base		99.404167	4,970,208.33	99.404167	4,970,208.33	0.00	1.20
0347M3ET7	ANGLESEA FDG PLC + ANG					0.250000	27 May 2022		
			15,000,000.000	99.961111	14,994,166.67	99.961111	14,994,166.67	0.00	3.61
		Base		99.961111	14,994,166.67	99.961111	14,994,166.67	0.00	3.61
0347M3FT6	ANGLESEA FDG PLC + ANG					0.280000	27 Jun 2022		
			15,000,000.000	99.932333	14,989,850.00	99.932333	14,989,850.00	0.00	3.61
		Base		99.932333	14,989,850.00	99.932333	14,989,850.00	0.00	3.61
05253CKB1	AUST + NEW ZEA					0.230000	11 Oct 2022		
			10,000,000.000	99.876695	9,987,669.45	99.876695	9,987,669.45	0.00	2.41
		Base		99.876695	9,987,669.45	99.876695	9,987,669.45	0.00	2.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06742XA64	BARCLAYS BK PLC					0.230000	18 Apr 2022		
		Local	10,000,000.000	99.989139	9,998,913.89	99.989139	9,998,913.89	0.00	2.41
		Base		99.989139	9,998,913.89	99.989139	9,998,913.89	0.00	2.41
07644BDR0	BEDFORD ROW FDG CORP					0.170000	25 Apr 2022		
		Local	10,000,000.000	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	2.41
		Base		99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	2.41
17327BKH7	CITIGROUP GLOBAL MKTS INC S					0.230000	17 Oct 2022		
		Local	10,000,000.000	99.872861	9,987,286.11	99.872861	9,987,286.11	0.00	2.41
		Base		99.872861	9,987,286.11	99.872861	9,987,286.11	0.00	2.41
2063C1E22	CONCORD MIN CPTL CO					0.300000	02 May 2022		
		Local	20,000,000.000	99.974167	19,994,833.33	99.974167	19,994,833.33	0.00	4.82
		Base		99.974167	19,994,833.33	99.974167	19,994,833.33	0.00	4.82
2284K1GM9	CROWN POINT CAP CO.					1.220000	21 Jul 2022		
		Local	15,000,000.000	99.623833	14,943,575.00	99.623833	14,943,575.00	0.00	3.60
		Base		99.623833	14,943,575.00	99.623833	14,943,575.00	0.00	3.60
2284K1KC6	CROWN POINT CAP CO.					0.280000	12 Oct 2022		
		Local	5,000,000.000	99.849111	4,992,455.56	99.849111	4,992,455.56	0.00	1.20
		Base		99.849111	4,992,455.56	99.849111	4,992,455.56	0.00	1.20
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
		Local	15,000,000.000	99.893306	14,983,995.83	99.893306	14,983,995.83	0.00	3.61
		Base		99.893306	14,983,995.83	99.893306	14,983,995.83	0.00	3.61
38346MEA8	GOTHAM FDG CORP					0.510000	10 May 2022		
		Local	4,000,000.000	99.944750	3,997,790.00	99.944750	3,997,790.00	0.00	0.96
		Base		99.944750	3,997,790.00	99.944750	3,997,790.00	0.00	0.96
40588MF36	HALKIN FINANCE LLC USC					0.300000	03 Jun 2022		
		Local	15,000,000.000	99.947500	14,992,125.00	99.947500	14,992,125.00	0.00	3.61
		Base		99.947500	14,992,125.00	99.947500	14,992,125.00	0.00	3.61
40588MFV4	HALKIN FINANCE LLC USC					0.370000	29 Jun 2022		
		Local	15,000,000.000	99.908528	14,986,279.16	99.908528	14,986,279.16	0.00	3.61
		Base		99.908528	14,986,279.16	99.908528	14,986,279.16	0.00	3.61

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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
41282KDL9	HARLEY DAVIDSON FND CP				0.540000	20 Apr 2022		
	5,000,000.000	Local	99.971500	4,998,575.00	99.971500	4,998,575.00	0.00	1.20
		Base	99.971500	4,998,575.00	99.971500	4,998,575.00	0.00	1.20
41282KDM7	HARLEY DAVIDSON FND CP				0.340000	21 Apr 2022		
	10,000,000.000	Local	99.981111	9,998,111.11	99.981111	9,998,111.11	0.00	2.41
		Base	99.981111	9,998,111.11	99.981111	9,998,111.11	0.00	2.41
41282KEL8	HARLEY DAVIDSON FND CP				1.360000	20 May 2022		
	15,000,000.000	Local	99.814889	14,972,233.34	99.814889	14,972,233.34	0.00	3.61
		Base	99.814889	14,972,233.34	99.814889	14,972,233.34	0.00	3.61
41282KFG8	HARLEY DAVIDSON FND CP				1.100000	16 Jun 2022		
	10,000,000.000	Local	99.767778	9,976,777.78	99.767778	9,976,777.78	0.00	2.41
		Base	99.767778	9,976,777.78	99.767778	9,976,777.78	0.00	2.41
43851UL76	HONEYWELL INTERNATN				0.205000	07 Nov 2022		
	15,000,000.000	Local	99.874722	14,981,208.33	99.874722	14,981,208.33	0.00	3.61
		Base	99.874722	14,981,208.33	99.874722	14,981,208.33	0.00	3.61
4499929H1	ILA FINANCIAL SQUARE GOVT				0.253164	31 Dec 2030		
	72,163,286.040	Local	100.000000	72,163,286.04	100.000000	72,163,286.04	0.00	17.40
		Base	100.000000	72,163,286.04	100.000000	72,163,286.04	0.00	17.40
62455BJD8	MOUNTCLIFF				0.460000	13 Sep 2022		
	15,000,000.000	Local	99.789167	14,968,375.00	99.789167	14,968,375.00	0.00	3.61
		Base	99.789167	14,968,375.00	99.789167	14,968,375.00	0.00	3.61
67983UDT7	OLD LINE FUNDING LLC				0.165000	27 Apr 2022		
	8,550,000.000	Local	99.988083	8,548,981.12	99.988083	8,548,981.12	0.00	2.06
		Base	99.988083	8,548,981.12	99.988083	8,548,981.12	0.00	2.06
67983UJC8	OLD LINE FUNDING LLC				0.330000	12 Sep 2022		
	6,100,000.000	Local	99.849667	6,090,829.66	99.849667	6,090,829.66	0.00	1.47
		Base	99.849667	6,090,829.66	99.849667	6,090,829.66	0.00	1.47
82124MDK3	SHEFFIELD RECEIVABLE				0.220000	19 Apr 2022		
	10,000,000.000	Local	99.989000	9,998,900.00	99.989000	9,998,900.00	0.00	2.41
		Base	99.989000	9,998,900.00	99.989000	9,998,900.00	0.00	2.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
84262MD47	SOUTHERN COMPANY				0.600000	04 Apr 2022		
	15,000,000.000	Local	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	3.62
		Base	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	3.62
84262MD54	SOUTHERN COMPANY				0.750000	05 Apr 2022		
	15,000,000.000	Local	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	3.62
		Base	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	3.62
85520ME33	STARBIRD FDG. CORP				0.320000	03 May 2022		
	5,000,000.000	Local	99.971556	4,998,577.78	99.971556	4,998,577.78	0.00	1.20
		Base	99.971556	4,998,577.78	99.971556	4,998,577.78	0.00	1.20
92646LDV9	VICTORY RECEIVABLES				0.290000	29 Apr 2022		
	5,000,000.000	Local	99.977444	4,998,872.22	99.977444	4,998,872.22	0.00	1.21
		Base	99.977444	4,998,872.22	99.977444	4,998,872.22	0.00	1.21
92646LF88	VICTORY RECEIVABLES				0.700000	08 Jun 2022		
	10,000,000.000	Local	99.867778	9,986,777.78	99.867778	9,986,777.78	0.00	2.41
		Base	99.867778	9,986,777.78	99.867778	9,986,777.78	0.00	2.41
92646LG12	VICTORY RECEIVABLES				1.000000	01 Jul 2022		
	15,000,000.000	Local	99.747222	14,962,083.33	99.747222	14,962,083.33	0.00	3.61
		Base	99.747222	14,962,083.33	99.747222	14,962,083.33	0.00	3.61
US DOLLAR Total								
	400,813,286.040	Local		400,454,959.05		400,454,959.05	0.00	96.54
		Base		400,454,959.05		400,454,959.05	0.00	96.54
CASH EQUIVALENT Total								
	400,813,286.040	Base		400,454,959.05		400,454,959.05	0.00	96.54
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	14,367,269.890	Local	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.46
		Base	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		14,367,269.890	Local		14,366,983.37		14,367,269.89	286.52	3.46
			Base		14,366,983.37		14,367,269.89	286.52	3.46
EQUITY Total									
		14,367,269.890	Base		14,366,983.37		14,367,269.89	286.52	3.46
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796ZX0	CASH MGMT BILL 12/21 0.00000						15 Dec 2021		
		0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
			Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
US DOLLAR Total									
			Local		-0.07		0.00	0.07	0.00
			Base		-0.07		0.00	0.07	0.00
FIXED INCOME Total									
		0.000	Base		-0.07		0.00	0.07	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
FUND Total								
		415,174,534.060	Base	414,815,920.48		414,816,207.07	286.59	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	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.253164	31 Dec 2030		
			1,414.690	100.000000	1,414.69	100.000000	1,414.69	0.00	0.01
		Base		100.000000	1,414.69	100.000000	1,414.69	0.00	0.01
US DOLLAR Total									
			1,414.690		1,414.69		1,414.69	0.00	0.01
		Base			1,414.69		1,414.69	0.00	0.01
CASH EQUIVALENT Total									
			1,414.690		1,414.69		1,414.69	0.00	0.01
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			36,173.000	399.219299	14,440,959.70	451.640000	16,337,173.72	1,896,214.02	99.99
		Base		399.219299	14,440,959.70	451.640000	16,337,173.72	1,896,214.02	99.99
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			205.510	0.996205	204.73	1.000000	205.51	0.78	0.00
		Base		0.996205	204.73	1.000000	205.51	0.78	0.00
US DOLLAR Total									
			36,378.510		14,441,164.43		16,337,379.23	1,896,214.80	99.99
		Base			14,441,164.43		16,337,379.23	1,896,214.80	99.99
EQUITY Total									
			36,378.510		14,441,164.43		16,337,379.23	1,896,214.80	99.99

& 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									
		37,793.200	Base		14,442,579.12		16,338,793.92	1,896,214.80	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					0.253164	31 Dec 2030		
			2,249.280	100.000000	2,249.28	100.000000	2,249.28	0.00	0.03
		Base		100.000000	2,249.28	100.000000	2,249.28	0.00	0.03
US DOLLAR Total									
			2,249.280		2,249.28		2,249.28	0.00	0.03
		Base			2,249.28		2,249.28	0.00	0.03
CASH EQUIVALENT Total									
			2,249.280		2,249.28		2,249.28	0.00	0.03
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			12,668.000	447.157090	5,664,586.02	490.450000	6,213,020.60	548,434.58	93.69
		Base		447.157090	5,664,586.02	490.450000	6,213,020.60	548,434.58	93.69
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
			2,290.000	179.496480	411,046.94	181.810000	416,344.90	5,297.96	6.28
		Base		179.496480	411,046.94	181.810000	416,344.90	5,297.96	6.28
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			148.450	0.996228	147.89	1.000000	148.45	0.56	0.00
		Base		0.996228	147.89	1.000000	148.45	0.56	0.00
US DOLLAR Total									
			15,106.450		6,075,780.85		6,629,513.95	553,733.10	99.97
		Base			6,075,780.85		6,629,513.95	553,733.10	99.97
EQUITY Total									
			15,106.450		6,075,780.85		6,629,513.95	553,733.10	99.97

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

Base Currency: USD - US DOLLAR

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

Base Currency: 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									
		17,355.730	Base		6,078,030.13		6,631,763.23	553,733.10	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	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.253164	31 Dec 2030		
			225,625.220	100.000000	225,625.22	100.000000	225,625.22	0.00	5.17
		Base		100.000000	225,625.22	100.000000	225,625.22	0.00	5.17
US DOLLAR Total									
			225,625.220		225,625.22		225,625.22	0.00	5.17
		Base			225,625.22		225,625.22	0.00	5.17
CASH EQUIVALENT Total									
			225,625.220		225,625.22		225,625.22	0.00	5.17
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			35,509.000	100.056393	3,552,902.46	107.880000	3,830,710.92	277,808.46	87.79
		Base		100.056393	3,552,902.46	107.880000	3,830,710.92	277,808.46	87.79
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
			1,550.000	196.559774	304,667.65	198.030000	306,946.50	2,278.85	7.03
		Base		196.559774	304,667.65	198.030000	306,946.50	2,278.85	7.03
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			235.520	0.997580	234.95	1.000000	235.52	0.57	0.01
		Base		0.997580	234.95	1.000000	235.52	0.57	0.01
US DOLLAR Total									
			37,294.520		3,857,805.06		4,137,892.94	280,087.88	94.83
		Base			3,857,805.06		4,137,892.94	280,087.88	94.83
EQUITY Total									
			37,294.520		3,857,805.06		4,137,892.94	280,087.88	94.83

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

Base Currency: USD - US DOLLAR

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

& 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		262,919.740	Base		4,083,430.28		4,363,518.16	280,087.88	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.253164	31 Dec 2030		
			1,769.850	100.000000	1,769.85	100.000000	1,769.85	0.00	0.01
		Base		100.000000	1,769.85	100.000000	1,769.85	0.00	0.01
US DOLLAR Total									
			1,769.850		1,769.85		1,769.85	0.00	0.01
		Base			1,769.85		1,769.85	0.00	0.01
CASH EQUIVALENT Total									
			1,769.850		1,769.85		1,769.85	0.00	0.01
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			120,664.000	114.602483	13,828,394.06	107.100000	12,923,114.40	-905,279.66	75.42
		Base		114.602483	13,828,394.06	107.100000	12,923,114.40	-905,279.66	75.42
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			35,300.000	28.690257	1,012,766.08	27.790000	980,987.00	-31,779.08	5.72
		Base		28.690257	1,012,766.08	27.790000	980,987.00	-31,779.08	5.72
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
			40,600.000	81.430993	3,306,098.33	79.540000	3,229,324.00	-76,774.33	18.85
		Base		81.430993	3,306,098.33	79.540000	3,229,324.00	-76,774.33	18.85
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.00
		Base		0.996239	288.72	1.000000	289.81	1.09	0.00
US DOLLAR Total									
			196,853.810		18,147,547.19		17,133,715.21	-1,013,831.98	99.99
		Base			18,147,547.19		17,133,715.21	-1,013,831.98	99.99

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		196,853.810	Base		18,147,547.19		17,133,715.21	-1,013,831.98	99.99

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		198,623.660	Base	18,149,317.04		17,135,485.06	-1,013,831.98	100.00

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

Base Currency:USD - US DOLLAR

	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								
	-780.950	Local	-780.95	-780.95	0.00	0.00		0.00
		Base	-780.95	-780.95	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	31,356,735.520	Local	31,356,735.52	31,356,735.52	2.72	0.00		0.00
		Base	31,356,735.52	31,356,735.52	2.72	0.00	0.00	0.00
EQUITY								
	20,835,660.000	Local	774,977,151.23	1,120,467,499.43	97.28	345,490,348.20		345,490,348.20
		Base	774,977,151.23	1,120,467,499.43	97.28	345,490,348.20	0.00	345,490,348.20
US DOLLAR Total								
	52,191,614.570	Local	806,333,105.80	1,151,823,454.00	100.00	345,490,348.20		345,490,348.20
		Base	806,333,105.80	1,151,823,454.00	100.00	345,490,348.20	0.00	345,490,348.20
FUND Total								
	52,191,614.570	Base	806,333,105.80	1,151,823,454.00	100.00	345,490,348.20	0.00	345,490,348.20

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								
	-1,439.530	Local	-1,439.53	-1,439.53	0.00	0.00		0.00
		Base	-1,439.53	-1,439.53	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,162,011.650	Local	4,162,011.65	4,162,011.65	0.55	0.00		0.00
		Base	4,162,011.65	4,162,011.65	0.55	0.00	0.00	0.00
EQUITY								
	23,987,814.030	Local	555,201,419.65	757,315,728.94	99.45	202,114,309.29		202,114,309.29
		Base	555,201,419.65	757,315,728.94	99.45	202,114,309.29	0.00	202,114,309.29
US DOLLAR Total								
	28,148,386.150	Local	559,361,991.77	761,476,301.06	100.00	202,114,309.29		202,114,309.29
		Base	559,361,991.77	761,476,301.06	100.00	202,114,309.29	0.00	202,114,309.29
FUND Total								
	28,148,386.150	Base	559,361,991.77	761,476,301.06	100.00	202,114,309.29	0.00	202,114,309.29

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-5,194.320	Local	-5,194.32	-5,194.32	0.00	0.00		0.00
		Base	-5,194.32	-5,194.32	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	457,231,844.220	Local	456,777,868.07	456,225,313.93	17.60	-552,554.14		-552,554.14
		Base	456,777,868.07	456,225,313.93	17.60	-552,554.14	0.00	-552,554.14
EQUITY								
	6,358,422.000	Local	50,913,564.29	49,334,884.54	1.90	-1,578,679.75		-1,578,679.75
		Base	50,913,564.29	49,334,884.54	1.90	-1,578,679.75	0.00	-1,578,679.75
FIXED INCOME								
	2,062,775,510.940	Local	2,119,136,560.30	2,086,411,676.72	80.49	-32,724,883.58		-32,724,883.58
Original Face:	1,892,897,336.000	Base	2,119,136,560.30	2,086,411,676.72	80.49	-32,724,883.58	0.00	-32,724,883.58
US DOLLAR Total								
	2,526,360,582.840	Local	2,626,822,798.34	2,591,966,680.87	100.00	-34,856,117.47		-34,856,117.47
Original Face:	1,892,897,336.000	Base	2,626,822,798.34	2,591,966,680.87	100.00	-34,856,117.47	0.00	-34,856,117.47
FUND Total								
	2,526,360,582.840	Base	2,626,822,798.34	2,591,966,680.87	100.00	-34,856,117.47	0.00	-34,856,117.47
Original Face:	1,892,897,336.000							

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								
	59,420.760	Local	59,420.76	59,420.76	0.01	0.00		0.00
		Base	59,420.76	59,420.76	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	232,688,700.000	Local	232,552,358.06	232,207,693.47	34.39	-344,664.59		-344,664.59
		Base	232,552,358.06	232,207,693.47	34.39	-344,664.59	0.00	-344,664.59
FIXED INCOME								
	456,100,541.150	Local	456,327,299.68	442,950,911.60	65.60	-13,376,388.08		-13,376,388.08
Original Face:	186,011,032.000	Base	456,327,299.68	442,950,911.60	65.60	-13,376,388.08	0.00	-13,376,388.08
US DOLLAR Total								
	688,848,661.910	Local	688,939,078.50	675,218,025.83	100.00	-13,721,052.67		-13,721,052.67
Original Face:	186,011,032.000	Base	688,939,078.50	675,218,025.83	100.00	-13,721,052.67	0.00	-13,721,052.67
FUND Total								
	688,848,661.910	Base	688,939,078.50	675,218,025.83	100.00	-13,721,052.67	0.00	-13,721,052.67
Original Face:	186,011,032.000							

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								
	-1,791,880.210	Local	-1,791,880.21	-1,791,880.21	0.66	0.00		0.00
		Base	-1,791,880.21	-1,791,880.21	0.66	0.00	0.00	0.00
CASH EQUIVALENT								
	41,518,392.670	Local	41,516,770.45	41,497,672.67	15.25	-19,097.78		-19,097.78
		Base	41,516,770.45	41,497,672.67	15.25	-19,097.78	0.00	-19,097.78
FIXED INCOME								
	233,789,714.800	Local	234,562,395.92	228,873,501.33	84.09	-5,688,894.59		-5,688,894.59
Original Face:	101,814,553.000	Base	234,562,395.92	228,873,501.33	84.09	-5,688,894.59	0.00	-5,688,894.59
US DOLLAR Total								
	273,516,227.260	Local	274,287,286.16	268,579,293.79	100.00	-5,707,992.37		-5,707,992.37
Original Face:	101,814,553.000	Base	274,287,286.16	268,579,293.79	100.00	-5,707,992.37	0.00	-5,707,992.37
FUND Total								
	273,516,227.260	Base	274,287,286.16	268,579,293.79	100.00	-5,707,992.37	0.00	-5,707,992.37
Original Face:	101,814,553.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-36,851.240	Local	-36,851.24	-36,851.24	0.00	0.00		0.00
		Base	-36,851.24	-36,851.24	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	7,503,467.580	Local	7,503,467.58	7,503,467.58	0.27	0.00		0.00
		Base	7,503,467.58	7,503,467.58	0.27	0.00	0.00	0.00
EQUITY								
	21,128,459.000	Local	1,059,861,007.81	2,747,382,229.63	99.73	1,687,521,221.82		1,687,521,221.82
		Base	1,059,861,007.81	2,747,382,229.63	99.73	1,687,521,221.82	0.00	1,687,521,221.82
US DOLLAR Total								
	28,595,075.340	Local	1,067,327,624.15	2,754,848,845.97	100.00	1,687,521,221.82		1,687,521,221.82
		Base	1,067,327,624.15	2,754,848,845.97	100.00	1,687,521,221.82	0.00	1,687,521,221.82
FUND Total								
	28,595,075.340	Base	1,067,327,624.15	2,754,848,845.97	100.00	1,687,521,221.82	0.00	1,687,521,221.82

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								
	-96,456.780	Local	-96,456.78	-96,456.78	0.01	0.00		0.00
		Base	-96,456.78	-96,456.78	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,020,831,039.960	Local	1,020,543,846.37	1,019,805,833.59	68.01	-738,012.78		-738,012.78
		Base	1,020,543,846.37	1,019,805,833.59	68.01	-738,012.78	0.00	-738,012.78
FIXED INCOME								
	488,657,359.440	Local	488,415,205.85	479,674,389.23	31.99	-8,740,816.62		-8,740,816.62
Original Face:	655,990,435.000	Base	488,415,205.85	479,674,389.23	31.99	-8,740,816.62	0.00	-8,740,816.62
US DOLLAR Total								
	1,509,391,942.620	Local	1,508,862,595.44	1,499,383,766.04	100.00	-9,478,829.40		-9,478,829.40
Original Face:	655,990,435.000	Base	1,508,862,595.44	1,499,383,766.04	100.00	-9,478,829.40	0.00	-9,478,829.40
FUND Total								
	1,509,391,942.620	Base	1,508,862,595.44	1,499,383,766.04	100.00	-9,478,829.40	0.00	-9,478,829.40
Original Face:	655,990,435.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	36,750.050	Local	36,750.05	36,750.05	0.00	0.00		0.00
		Base	36,750.05	36,750.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	5,800,884,729.810	Local	5,799,414,019.79	5,797,781,737.14	72.42	-1,632,282.65		-1,632,282.65
		Base	5,799,414,019.79	5,797,781,737.14	72.42	-1,632,282.65	0.00	-1,632,282.65
FIXED INCOME								
	2,263,544,025.260	Local	2,272,448,328.11	2,208,436,248.47	27.58	-64,012,079.64		-64,012,079.64
Original Face:	466,631,952.000	Base	2,272,448,328.11	2,208,436,248.47	27.58	-64,012,079.64	0.00	-64,012,079.64
US DOLLAR Total								
	8,064,465,505.120	Local	8,071,899,097.95	8,006,254,735.66	100.00	-65,644,362.29		-65,644,362.29
Original Face:	466,631,952.000	Base	8,071,899,097.95	8,006,254,735.66	100.00	-65,644,362.29	0.00	-65,644,362.29
FUND Total								
	8,064,465,505.120	Base	8,071,899,097.95	8,006,254,735.66	100.00	-65,644,362.29	0.00	-65,644,362.29
Original Face:	466,631,952.000							

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								
	-2,942,459.450	Local	-2,942,459.45	-2,942,459.45	2.53	0.00		0.00
		Base	-2,942,459.45	-2,942,459.45	2.53	0.00	0.00	0.00
CASH EQUIVALENT								
	869,794.520	Local	869,794.52	869,794.52	0.75	0.00		0.00
		Base	869,794.52	869,794.52	0.75	0.00	0.00	0.00
FIXED INCOME								
	113,420,080.410	Local	114,071,378.66	112,369,414.09	96.72	-1,701,964.57		-1,701,964.57
Original Face:	54,835,000.000	Base	114,071,378.66	112,369,414.09	96.72	-1,701,964.57	0.00	-1,701,964.57
US DOLLAR Total								
	111,347,415.480	Local	111,998,713.73	110,296,749.16	100.00	-1,701,964.57		-1,701,964.57
Original Face:	54,835,000.000	Base	111,998,713.73	110,296,749.16	100.00	-1,701,964.57	0.00	-1,701,964.57
FUND Total								
	111,347,415.480	Base	111,998,713.73	110,296,749.16	100.00	-1,701,964.57	0.00	-1,701,964.57
Original Face:	54,835,000.000							

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								
	418,750.010	Local	418,750.01	418,750.01	0.04	0.00		0.00
		Base	418,750.01	418,750.01	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	661,147,146.360	Local	660,999,694.77	660,999,694.77	55.37	0.00		0.00
		Base	660,999,694.77	660,999,694.77	55.37	0.00	0.00	0.00
FIXED INCOME								
	543,147,873.930	Local	544,573,137.11	532,332,700.92	44.59	-12,240,436.19		-12,240,436.19
Original Face:	318,393,263.000	Base	544,573,137.11	532,332,700.92	44.59	-12,240,436.19	0.00	-12,240,436.19
US DOLLAR Total								
	1,204,713,770.300	Local	1,205,991,581.89	1,193,751,145.70	100.00	-12,240,436.19		-12,240,436.19
Original Face:	318,393,263.000	Base	1,205,991,581.89	1,193,751,145.70	100.00	-12,240,436.19	0.00	-12,240,436.19
FUND Total								
	1,204,713,770.300	Base	1,205,991,581.89	1,193,751,145.70	100.00	-12,240,436.19	0.00	-12,240,436.19
Original Face:	318,393,263.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,024,625,023.930	Local	2,023,764,071.95	2,023,764,071.95	92.41	0.00		0.00
		Base	2,023,764,071.95	2,023,764,071.95	92.41	0.00	0.00	0.00
FIXED INCOME								
	166,413,517.770	Local	166,360,220.94	166,223,449.04	7.59	-136,771.90		-136,771.90
Original Face:	24,000,000.000	Base	166,360,220.94	166,223,449.04	7.59	-136,771.90	0.00	-136,771.90
US DOLLAR Total								
	2,191,038,541.700	Local	2,190,124,292.89	2,189,987,520.99	100.00	-136,771.90		-136,771.90
Original Face:	24,000,000.000	Base	2,190,124,292.89	2,189,987,520.99	100.00	-136,771.90	0.00	-136,771.90
FUND Total								
	2,191,038,541.700	Base	2,190,124,292.89	2,189,987,520.99	100.00	-136,771.90	0.00	-136,771.90
Original Face:	24,000,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,023,752.210	Local	5,023,752.21	5,023,752.21	0.24	0.00		0.00
		Base	5,023,752.21	5,023,752.21	0.24	0.00	0.00	0.00
CASH EQUIVALENT								
	1,231,113,337.050	Local	1,231,086,228.42	1,231,086,228.42	58.12	0.00		0.00
		Base	1,231,086,228.42	1,231,086,228.42	58.12	0.00	0.00	0.00
FIXED INCOME								
	883,000,000.000	Local	882,765,646.88	882,025,333.13	41.64	-740,313.75		-740,313.75
		Base	882,765,646.88	882,025,333.13	41.64	-740,313.75	0.00	-740,313.75
US DOLLAR Total								
	2,119,137,089.260	Local	2,118,875,627.51	2,118,135,313.76	100.00	-740,313.75		-740,313.75
		Base	2,118,875,627.51	2,118,135,313.76	100.00	-740,313.75	0.00	-740,313.75
FUND Total								
	2,119,137,089.260	Base	2,118,875,627.51	2,118,135,313.76	100.00	-740,313.75	0.00	-740,313.75

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								
	-25,447.980	Local	-25,447.98	-25,447.98	0.00	0.00		0.00
		Base	-25,447.98	-25,447.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	436,150.360	Local	436,106.74	436,150.19	0.07	43.45		43.45
		Base	436,106.74	436,150.19	0.07	43.45	0.00	43.45
FIXED INCOME								
	575,255,000.000	Local	584,000,999.66	582,640,475.27	99.92	-1,360,524.39		-1,360,524.39
Original Face:	344,415,000.000	Base	584,000,999.66	582,640,475.27	99.92	-1,360,524.39	0.00	-1,360,524.39
US DOLLAR Total								
	575,665,702.380	Local	584,411,658.42	583,051,177.48	100.00	-1,360,480.94		-1,360,480.94
Original Face:	344,415,000.000	Base	584,411,658.42	583,051,177.48	100.00	-1,360,480.94	0.00	-1,360,480.94
FUND Total								
	575,665,702.380	Base	584,411,658.42	583,051,177.48	100.00	-1,360,480.94	0.00	-1,360,480.94
Original Face:	344,415,000.000							

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								
	38,839.150	Local	38,839.15	38,839.15	0.01	0.00		0.00
		Base	38,839.15	38,839.15	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	138,000,000.000	Local	137,931,631.37	137,931,631.37	24.78	0.00		0.00
		Base	137,931,631.37	137,931,631.37	24.78	0.00	0.00	0.00
FIXED INCOME								
	433,822,641.620	Local	438,460,627.92	418,638,671.97	75.21	-19,821,955.95		-19,821,955.95
Original Face:	198,163,419.000	Base	438,460,627.92	418,638,671.97	75.21	-19,821,955.95	0.00	-19,821,955.95
US DOLLAR Total								
	571,861,480.770	Local	576,431,098.44	556,609,142.49	100.00	-19,821,955.95		-19,821,955.95
Original Face:	198,163,419.000	Base	576,431,098.44	556,609,142.49	100.00	-19,821,955.95	0.00	-19,821,955.95
FUND Total								
	571,861,480.770	Base	576,431,098.44	556,609,142.49	100.00	-19,821,955.95	0.00	-19,821,955.95
Original Face:	198,163,419.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-9,910,343.610	Local	-9,910,343.61	-9,910,343.61	0.47	0.00		0.00
		Base	-9,910,343.61	-9,910,343.61	0.47	0.00	0.00	0.00
CASH EQUIVALENT								
	2,120,969,397.440	Local	2,119,991,133.85	2,119,991,133.85	99.53	0.00		0.00
		Base	2,119,991,133.85	2,119,991,133.85	99.53	0.00	0.00	0.00
US DOLLAR Total								
	2,111,059,053.830	Local	2,110,080,790.24	2,110,080,790.24	100.00	0.00		0.00
		Base	2,110,080,790.24	2,110,080,790.24	100.00	0.00	0.00	0.00
FUND Total								
	2,111,059,053.830	Base	2,110,080,790.24	2,110,080,790.24	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								
	316,924.750	Local	316,924.75	316,924.75	0.14	0.00		0.00
		Base	316,924.75	316,924.75	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	25,500,000.000	Local	25,494,191.10	25,494,191.10	11.03	0.00		0.00
		Base	25,494,191.10	25,494,191.10	11.03	0.00	0.00	0.00
FIXED INCOME								
	211,173,135.810	Local	212,727,710.81	205,250,287.24	88.83	-7,477,423.57		-7,477,423.57
Original Face:	157,922,434.000	Base	212,727,710.81	205,250,287.24	88.83	-7,477,423.57	0.00	-7,477,423.57
US DOLLAR Total								
	236,990,060.560	Local	238,538,826.66	231,061,403.09	100.00	-7,477,423.57		-7,477,423.57
Original Face:	157,922,434.000	Base	238,538,826.66	231,061,403.09	100.00	-7,477,423.57	0.00	-7,477,423.57
FUND Total								
	236,990,060.560	Base	238,538,826.66	231,061,403.09	100.00	-7,477,423.57	0.00	-7,477,423.57
Original Face:	157,922,434.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,579,437.680	Local	4,579,437.68	4,579,437.68	0.95	0.00		0.00
		Base	4,579,437.68	4,579,437.68	0.95	0.00	0.00	0.00
CASH EQUIVALENT								
	335,270,023.690	Local	335,168,246.34	335,168,246.34	69.65	0.00		0.00
		Base	335,168,246.34	335,168,246.34	69.65	0.00	0.00	0.00
FIXED INCOME								
	143,906,666.080	Local	144,398,048.56	141,437,863.40	29.39	-2,960,185.16		-2,960,185.16
Original Face:	300,512,254.000	Base	144,398,048.56	141,437,863.40	29.39	-2,960,185.16	0.00	-2,960,185.16
US DOLLAR Total								
	483,756,127.450	Local	484,145,732.58	481,185,547.42	100.00	-2,960,185.16		-2,960,185.16
Original Face:	300,512,254.000	Base	484,145,732.58	481,185,547.42	100.00	-2,960,185.16	0.00	-2,960,185.16
FUND Total								
	483,756,127.450	Base	484,145,732.58	481,185,547.42	100.00	-2,960,185.16	0.00	-2,960,185.16
Original Face:	300,512,254.000							

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								
	-6,021.870	Local	-6,021.87	-6,021.87	0.00	0.00		0.00
		Base	-6,021.87	-6,021.87	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	400,813,286.040	Local	400,454,959.05	400,454,959.05	96.54	0.00		0.00
		Base	400,454,959.05	400,454,959.05	96.54	0.00	0.00	0.00
EQUITY								
	14,367,269.890	Local	14,366,983.37	14,367,269.89	3.46	286.52		286.52
		Base	14,366,983.37	14,367,269.89	3.46	286.52	0.00	286.52
FIXED INCOME								
	0.000	Local	-0.07	0.00	0.00	0.07		0.07
		Base	-0.07	0.00	0.00	0.07	0.00	0.07
US DOLLAR Total								
	415,174,534.060	Local	414,815,920.48	414,816,207.07	100.00	286.59		286.59
		Base	414,815,920.48	414,816,207.07	100.00	286.59	0.00	286.59
FUND Total								
	415,174,534.060	Base	414,815,920.48	414,816,207.07	100.00	286.59	0.00	286.59

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									
		1,414.690	Local	1,414.69	1,414.69	0.01	0.00		0.00
			Base	1,414.69	1,414.69	0.01	0.00	0.00	0.00
EQUITY									
		36,378.510	Local	14,441,164.43	16,337,379.23	99.99	1,896,214.80		1,896,214.80
			Base	14,441,164.43	16,337,379.23	99.99	1,896,214.80	0.00	1,896,214.80
US DOLLAR Total									
		37,793.200	Local	14,442,579.12	16,338,793.92	100.00	1,896,214.80		1,896,214.80
			Base	14,442,579.12	16,338,793.92	100.00	1,896,214.80	0.00	1,896,214.80
FUND Total									
		37,793.200	Base	14,442,579.12	16,338,793.92	100.00	1,896,214.80	0.00	1,896,214.80

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,249.280	Local	2,249.28	2,249.28	0.03	0.00		0.00
		Base	2,249.28	2,249.28	0.03	0.00	0.00	0.00
EQUITY								
	15,106.450	Local	6,075,780.85	6,629,513.95	99.97	553,733.10		553,733.10
		Base	6,075,780.85	6,629,513.95	99.97	553,733.10	0.00	553,733.10
US DOLLAR Total								
	17,355.730	Local	6,078,030.13	6,631,763.23	100.00	553,733.10		553,733.10
		Base	6,078,030.13	6,631,763.23	100.00	553,733.10	0.00	553,733.10
FUND Total								
	17,355.730	Base	6,078,030.13	6,631,763.23	100.00	553,733.10	0.00	553,733.10

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								
	225,625.220	Local	225,625.22	225,625.22	5.17	0.00		0.00
		Base	225,625.22	225,625.22	5.17	0.00	0.00	0.00
EQUITY								
	37,294.520	Local	3,857,805.06	4,137,892.94	94.83	280,087.88		280,087.88
		Base	3,857,805.06	4,137,892.94	94.83	280,087.88	0.00	280,087.88
US DOLLAR Total								
	262,919.740	Local	4,083,430.28	4,363,518.16	100.00	280,087.88		280,087.88
		Base	4,083,430.28	4,363,518.16	100.00	280,087.88	0.00	280,087.88
FUND Total								
	262,919.740	Base	4,083,430.28	4,363,518.16	100.00	280,087.88	0.00	280,087.88

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								
	1,769.850	Local	1,769.85	1,769.85	0.01	0.00		0.00
		Base	1,769.85	1,769.85	0.01	0.00	0.00	0.00
EQUITY								
	196,853.810	Local	18,147,547.19	17,133,715.21	99.99	-1,013,831.98		-1,013,831.98
		Base	18,147,547.19	17,133,715.21	99.99	-1,013,831.98	0.00	-1,013,831.98
US DOLLAR Total								
	198,623.660	Local	18,149,317.04	17,135,485.06	100.00	-1,013,831.98		-1,013,831.98
		Base	18,149,317.04	17,135,485.06	100.00	-1,013,831.98	0.00	-1,013,831.98
FUND Total								
	198,623.660	Base	18,149,317.04	17,135,485.06	100.00	-1,013,831.98	0.00	-1,013,831.98

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-780.950	-780.95	-780.95	0.00	0.00	0.00	0.00
CASH Total	-780.950	-780.95	-780.95	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	31,356,735.520	31,356,735.52	31,356,735.52	2.72	0.00	0.00	0.00
CASH EQUIVALENT Total	31,356,735.520	31,356,735.52	31,356,735.52	2.72	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	20,835,660.000	774,977,151.23	1,120,467,499.43	97.28	345,490,348.20	0.00	345,490,348.20
EQUITY Total	20,835,660.000	774,977,151.23	1,120,467,499.43	97.28	345,490,348.20	0.00	345,490,348.20

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	52,191,614.570	806,333,105.80	1,151,823,454.00	100.00	345,490,348.20	0.00	345,490,348.20

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,439.530	-1,439.53	-1,439.53	0.00	0.00	0.00	0.00
CASH Total	-1,439.530	-1,439.53	-1,439.53	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,162,011.650	4,162,011.65	4,162,011.65	0.55	0.00	0.00	0.00
CASH EQUIVALENT Total	4,162,011.650	4,162,011.65	4,162,011.65	0.55	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	23,987,814.030	555,201,419.65	757,315,728.94	99.45	202,114,309.29	0.00	202,114,309.29
EQUITY Total	23,987,814.030	555,201,419.65	757,315,728.94	99.45	202,114,309.29	0.00	202,114,309.29

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	28,148,386.150	559,361,991.77	761,476,301.06	100.00	202,114,309.29	0.00	202,114,309.29

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	-5,194.320	-5,194.32	-5,194.32	0.00	0.00	0.00	0.00
CASH Total	-5,194.320	-5,194.32	-5,194.32	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	457,231,844.220	456,777,868.07	456,225,313.93	17.60	-552,554.14	0.00	-552,554.14
CASH EQUIVALENT Total	457,231,844.220	456,777,868.07	456,225,313.93	17.60	-552,554.14	0.00	-552,554.14

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	6,358,422.000	50,913,564.29	49,334,884.54	1.90	-1,578,679.75	0.00	-1,578,679.75
EQUITY Total	6,358,422.000	50,913,564.29	49,334,884.54	1.90	-1,578,679.75	0.00	-1,578,679.75

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
FIXED INCOME							
US DOLLAR							
	2,062,775,510.940	2,119,136,560.30	2,086,411,676.72	80.49	-32,724,883.58	0.00	-32,724,883.58
FIXED INCOME Total							
	2,062,775,510.940	2,119,136,560.30	2,086,411,676.72	80.49	-32,724,883.58	0.00	-32,724,883.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,526,360,582.840	2,626,822,798.34	2,591,966,680.87	100.00	-34,856,117.47	0.00	-34,856,117.47

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	59,420.760	59,420.76	59,420.76	0.01	0.00	0.00	0.00
CASH Total	59,420.760	59,420.76	59,420.76	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	232,688,700.000	232,552,358.06	232,207,693.47	34.39	-344,664.59	0.00	-344,664.59
CASH EQUIVALENT Total							
	232,688,700.000	232,552,358.06	232,207,693.47	34.39	-344,664.59	0.00	-344,664.59

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							
	456,100,541.150	456,327,299.68	442,950,911.60	65.60	-13,376,388.08	0.00	-13,376,388.08
FIXED INCOME Total							
	456,100,541.150	456,327,299.68	442,950,911.60	65.60	-13,376,388.08	0.00	-13,376,388.08

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	688,848,661.910	688,939,078.50	675,218,025.83	100.00	-13,721,052.67	0.00	-13,721,052.67

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	-1,791,880.210	-1,791,880.21	-1,791,880.21	0.66	0.00	0.00	0.00
CASH Total	-1,791,880.210	-1,791,880.21	-1,791,880.21	0.66	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	41,518,392.670	41,516,770.45	41,497,672.67	15.25	-19,097.78	0.00	-19,097.78
CASH EQUIVALENT Total	41,518,392.670	41,516,770.45	41,497,672.67	15.25	-19,097.78	0.00	-19,097.78

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							
	233,789,714.800	234,562,395.92	228,873,501.33	84.09	-5,688,894.59	0.00	-5,688,894.59
FIXED INCOME Total							
	233,789,714.800	234,562,395.92	228,873,501.33	84.09	-5,688,894.59	0.00	-5,688,894.59

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	273,516,227.260	274,287,286.16	268,579,293.79	100.00	-5,707,992.37	0.00	-5,707,992.37

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-36,851.240	-36,851.24	-36,851.24	0.00	0.00	0.00	0.00
CASH Total	-36,851.240	-36,851.24	-36,851.24	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	7,503,467.580	7,503,467.58	7,503,467.58	0.27	0.00	0.00	0.00
CASH EQUIVALENT Total	7,503,467.580	7,503,467.58	7,503,467.58	0.27	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	21,128,459.000	1,059,861,007.81	2,747,382,229.63	99.73	1,687,521,221.82	0.00	1,687,521,221.82
EQUITY Total	21,128,459.000	1,059,861,007.81	2,747,382,229.63	99.73	1,687,521,221.82	0.00	1,687,521,221.82

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	28,595,075.340	1,067,327,624.15	2,754,848,845.97	100.00	1,687,521,221.82	0.00	1,687,521,221.82

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	-96,456.780	-96,456.78	-96,456.78	0.01	0.00	0.00	0.00
CASH Total	-96,456.780	-96,456.78	-96,456.78	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,020,831,039.960	1,020,543,846.37	1,019,805,833.59	68.01	-738,012.78	0.00	-738,012.78
CASH EQUIVALENT Total	1,020,831,039.960	1,020,543,846.37	1,019,805,833.59	68.01	-738,012.78	0.00	-738,012.78

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							
	488,657,359.440	488,415,205.85	479,674,389.23	31.99	-8,740,816.62	0.00	-8,740,816.62
FIXED INCOME Total							
	488,657,359.440	488,415,205.85	479,674,389.23	31.99	-8,740,816.62	0.00	-8,740,816.62

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	1,509,391,942.620	1,508,862,595.44	1,499,383,766.04	100.00	-9,478,829.40	0.00	-9,478,829.40

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	36,750.050	36,750.05	36,750.05	0.00	0.00	0.00	0.00
CASH Total	36,750.050	36,750.05	36,750.05	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	5,800,884,729.810	5,799,414,019.79	5,797,781,737.14	72.42	-1,632,282.65	0.00	-1,632,282.65
CASH EQUIVALENT Total	5,800,884,729.810	5,799,414,019.79	5,797,781,737.14	72.42	-1,632,282.65	0.00	-1,632,282.65

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	2,263,544,025.260	2,272,448,328.11	2,208,436,248.47	27.58	-64,012,079.64	0.00	-64,012,079.64
FIXED INCOME Total	2,263,544,025.260	2,272,448,328.11	2,208,436,248.47	27.58	-64,012,079.64	0.00	-64,012,079.64

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	8,064,465,505.120	8,071,899,097.95	8,006,254,735.66	100.00	-65,644,362.29	0.00	-65,644,362.29

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	-2,942,459.450	-2,942,459.45	-2,942,459.45	2.53	0.00	0.00	0.00
CASH Total	-2,942,459.450	-2,942,459.45	-2,942,459.45	2.53	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	869,794.520	869,794.52	869,794.52	0.75	0.00	0.00	0.00
CASH EQUIVALENT Total	869,794.520	869,794.52	869,794.52	0.75	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							
	113,420,080.410	114,071,378.66	112,369,414.09	96.72	-1,701,964.57	0.00	-1,701,964.57
FIXED INCOME Total							
	113,420,080.410	114,071,378.66	112,369,414.09	96.72	-1,701,964.57	0.00	-1,701,964.57

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	111,347,415.480	111,998,713.73	110,296,749.16	100.00	-1,701,964.57	0.00	-1,701,964.57

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	418,750.010	418,750.01	418,750.01	0.04	0.00	0.00	0.00
CASH Total	418,750.010	418,750.01	418,750.01	0.04	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	661,147,146.360	660,999,694.77	660,999,694.77	55.37	0.00	0.00	0.00
CASH EQUIVALENT Total	661,147,146.360	660,999,694.77	660,999,694.77	55.37	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	543,147,873.930	544,573,137.11	532,332,700.92	44.59	-12,240,436.19	0.00	-12,240,436.19
FIXED INCOME Total	543,147,873.930	544,573,137.11	532,332,700.92	44.59	-12,240,436.19	0.00	-12,240,436.19

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	1,204,713,770.300	1,205,991,581.89	1,193,751,145.70	100.00	-12,240,436.19	0.00	-12,240,436.19

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							
	2,024,625,023.930	2,023,764,071.95	2,023,764,071.95	92.41	0.00	0.00	0.00
CASH EQUIVALENT Total							
	2,024,625,023.930	2,023,764,071.95	2,023,764,071.95	92.41	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							
	166,413,517.770	166,360,220.94	166,223,449.04	7.59	-136,771.90	0.00	-136,771.90
FIXED INCOME Total							
	166,413,517.770	166,360,220.94	166,223,449.04	7.59	-136,771.90	0.00	-136,771.90

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,191,038,541.700	2,190,124,292.89	2,189,987,520.99	100.00	-136,771.90	0.00	-136,771.90

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,023,752.210	5,023,752.21	5,023,752.21	0.24	0.00	0.00	0.00
CASH Total	5,023,752.210	5,023,752.21	5,023,752.21	0.24	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,231,113,337.050	1,231,086,228.42	1,231,086,228.42	58.12	0.00	0.00	0.00
CASH EQUIVALENT Total	1,231,113,337.050	1,231,086,228.42	1,231,086,228.42	58.12	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
FIXED INCOME							
US DOLLAR							
	883,000,000.000	882,765,646.88	882,025,333.13	41.64	-740,313.75	0.00	-740,313.75
FIXED INCOME Total							
	883,000,000.000	882,765,646.88	882,025,333.13	41.64	-740,313.75	0.00	-740,313.75

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	2,119,137,089.260	2,118,875,627.51	2,118,135,313.76	100.00	-740,313.75	0.00	-740,313.75

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-25,447.980	-25,447.98	-25,447.98	0.00	0.00	0.00	0.00
CASH Total	-25,447.980	-25,447.98	-25,447.98	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	436,150.360	436,106.74	436,150.19	0.07	43.45	0.00	43.45
CASH EQUIVALENT Total	436,150.360	436,106.74	436,150.19	0.07	43.45	0.00	43.45

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							
	575,255,000.000	584,000,999.66	582,640,475.27	99.92	-1,360,524.39	0.00	-1,360,524.39
FIXED INCOME Total							
	575,255,000.000	584,000,999.66	582,640,475.27	99.92	-1,360,524.39	0.00	-1,360,524.39

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	575,665,702.380	584,411,658.42	583,051,177.48	100.00	-1,360,480.94	0.00	-1,360,480.94

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	38,839.150	38,839.15	38,839.15	0.01	0.00	0.00	0.00
CASH Total	38,839.150	38,839.15	38,839.15	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	138,000,000.000	137,931,631.37	137,931,631.37	24.78	0.00	0.00	0.00
CASH EQUIVALENT Total	138,000,000.000	137,931,631.37	137,931,631.37	24.78	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	433,822,641.620	438,460,627.92	418,638,671.97	75.21	-19,821,955.95	0.00	-19,821,955.95
FIXED INCOME Total	433,822,641.620	438,460,627.92	418,638,671.97	75.21	-19,821,955.95	0.00	-19,821,955.95

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	571,861,480.770	576,431,098.44	556,609,142.49	100.00	-19,821,955.95	0.00	-19,821,955.95

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	-9,910,343.610	-9,910,343.61	-9,910,343.61	0.47	0.00	0.00	0.00
CASH Total	-9,910,343.610	-9,910,343.61	-9,910,343.61	0.47	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,120,969,397.440	2,119,991,133.85	2,119,991,133.85	99.53	0.00	0.00	0.00
CASH EQUIVALENT Total	2,120,969,397.440	2,119,991,133.85	2,119,991,133.85	99.53	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	2,111,059,053.830	2,110,080,790.24	2,110,080,790.24	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	316,924.750	316,924.75	316,924.75	0.14	0.00	0.00	0.00
CASH Total	316,924.750	316,924.75	316,924.75	0.14	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	25,500,000.000	25,494,191.10	25,494,191.10	11.03	0.00	0.00	0.00
CASH EQUIVALENT Total	25,500,000.000	25,494,191.10	25,494,191.10	11.03	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
FIXED INCOME							
US DOLLAR							
	211,173,135.810	212,727,710.81	205,250,287.24	88.83	-7,477,423.57	0.00	-7,477,423.57
FIXED INCOME Total							
	211,173,135.810	212,727,710.81	205,250,287.24	88.83	-7,477,423.57	0.00	-7,477,423.57

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	236,990,060.560	238,538,826.66	231,061,403.09	100.00	-7,477,423.57	0.00	-7,477,423.57

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	4,579,437.680	4,579,437.68	4,579,437.68	0.95	0.00	0.00	0.00
CASH Total	4,579,437.680	4,579,437.68	4,579,437.68	0.95	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	335,270,023.690	335,168,246.34	335,168,246.34	69.65	0.00	0.00	0.00
CASH EQUIVALENT Total	335,270,023.690	335,168,246.34	335,168,246.34	69.65	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							
	143,906,666.080	144,398,048.56	141,437,863.40	29.39	-2,960,185.16	0.00	-2,960,185.16
FIXED INCOME Total							
	143,906,666.080	144,398,048.56	141,437,863.40	29.39	-2,960,185.16	0.00	-2,960,185.16

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	483,756,127.450	484,145,732.58	481,185,547.42	100.00	-2,960,185.16	0.00	-2,960,185.16

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-6,021.870	-6,021.87	-6,021.87	0.00	0.00	0.00	0.00
CASH Total	-6,021.870	-6,021.87	-6,021.87	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	400,813,286.040	400,454,959.05	400,454,959.05	96.54	0.00	0.00	0.00
CASH EQUIVALENT Total	400,813,286.040	400,454,959.05	400,454,959.05	96.54	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	14,367,269.890	14,366,983.37	14,367,269.89	3.46	286.52	0.00	286.52
EQUITY Total	14,367,269.890	14,366,983.37	14,367,269.89	3.46	286.52	0.00	286.52

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	0.000	-0.07	0.00	0.00	0.07	0.00	0.07
FIXED INCOME Total	0.000	-0.07	0.00	0.00	0.07	0.00	0.07

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	415,174,534.060	414,815,920.48	414,816,207.07	100.00	286.59	0.00	286.59

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	1,414.690	1,414.69	1,414.69	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,414.690	1,414.69	1,414.69	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	36,378.510	14,441,164.43	16,337,379.23	99.99	1,896,214.80	0.00	1,896,214.80
EQUITY Total	36,378.510	14,441,164.43	16,337,379.23	99.99	1,896,214.80	0.00	1,896,214.80

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	37,793.200	14,442,579.12	16,338,793.92	100.00	1,896,214.80	0.00	1,896,214.80

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,249.280	2,249.28	2,249.28	0.03	0.00	0.00	0.00
CASH EQUIVALENT Total	2,249.280	2,249.28	2,249.28	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	15,106.450	6,075,780.85	6,629,513.95	99.97	553,733.10	0.00	553,733.10
EQUITY Total	15,106.450	6,075,780.85	6,629,513.95	99.97	553,733.10	0.00	553,733.10

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	17,355.730	6,078,030.13	6,631,763.23	100.00	553,733.10	0.00	553,733.10

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	225,625.220	225,625.22	225,625.22	5.17	0.00	0.00	0.00
CASH EQUIVALENT Total	225,625.220	225,625.22	225,625.22	5.17	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	37,294.520	3,857,805.06	4,137,892.94	94.83	280,087.88	0.00	280,087.88
EQUITY Total	37,294.520	3,857,805.06	4,137,892.94	94.83	280,087.88	0.00	280,087.88

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	262,919.740	4,083,430.28	4,363,518.16	100.00	280,087.88	0.00	280,087.88

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,769.850	1,769.85	1,769.85	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,769.850	1,769.85	1,769.85	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	196,853.810	18,147,547.19	17,133,715.21	99.99	-1,013,831.98	0.00	-1,013,831.98
EQUITY Total	196,853.810	18,147,547.19	17,133,715.21	99.99	-1,013,831.98	0.00	-1,013,831.98

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	198,623.660	18,149,317.04	17,135,485.06	100.00	-1,013,831.98	0.00	-1,013,831.98

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							
	-780.950	-780.95	-780.95	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							
	31,356,735.520	31,356,735.52	31,356,735.52	2.72	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,835,660.000	774,977,151.23	1,120,467,499.43	97.28	345,490,348.20	0.00	345,490,348.20
					384,146,575.59 GN	0.00 GN	384,146,575.59 GN
					-38,656,227.39 LS	0.00 LS	-38,656,227.39 LS
FUND Total							
0.000	52,191,614.570	806,333,105.80	1,151,823,454.00	100.00	345,490,348.20	0.00	345,490,348.20
					384,146,575.59 GN	0.00 GN	384,146,575.59 GN
					-38,656,227.39 LS	0.00 LS	-38,656,227.39 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							
	-1,439.530	-1,439.53	-1,439.53	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,162,011.650	4,162,011.65	4,162,011.65	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
EQUITY							
	23,987,814.030	555,201,419.65	757,315,728.94	99.45	202,114,309.29	0.00	202,114,309.29
					239,806,155.82 GN	0.00 GN	239,806,155.82 GN
					-37,691,846.53 LS	0.00 LS	-37,691,846.53 LS
FUND Total							
0.000	28,148,386.150	559,361,991.77	761,476,301.06	100.00	202,114,309.29	0.00	202,114,309.29
					239,806,155.82 GN	0.00 GN	239,806,155.82 GN
					-37,691,846.53 LS	0.00 LS	-37,691,846.53 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-5,194.320	-5,194.32	-5,194.32	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							
	457,231,844.220	456,777,868.07	456,225,313.93	17.60	-552,554.14	0.00	-552,554.14
					0.00 GN	0.00 GN	0.00 GN
					-552,554.14 LS	0.00 LS	-552,554.14 LS
EQUITY							
	6,358,422.000	50,913,564.29	49,334,884.54	1.90	-1,578,679.75	0.00	-1,578,679.75
					0.00 GN	0.00 GN	0.00 GN
					-1,578,679.75 LS	0.00 LS	-1,578,679.75 LS
FIXED INCOME							
	2,062,775,510.940	2,119,136,560.30	2,086,411,676.72	80.49	-32,724,883.58	0.00	-32,724,883.58
					27,932,431.55 GN	0.00 GN	27,932,431.55 GN
					-60,657,315.13 LS	0.00 LS	-60,657,315.13 LS
Original Face:	1,892,897,336.000						
FUND Total							
0.000	2,526,360,582.840	2,626,822,798.34	2,591,966,680.87	100.00	-34,856,117.47	0.00	-34,856,117.47
					27,932,431.55 GN	0.00 GN	27,932,431.55 GN
					-62,788,549.02 LS	0.00 LS	-62,788,549.02 LS
Original Face:	1,892,897,336.000						

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							
	59,420.760	59,420.76	59,420.76	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	232,688,700.000	232,552,358.06	232,207,693.47	34.39	-344,664.59	0.00	-344,664.59
					0.00 GN	0.00 GN	0.00 GN
					-344,664.59 LS	0.00 LS	-344,664.59 LS
FIXED INCOME							
	456,100,541.150	456,327,299.68	442,950,911.60	65.60	-13,376,388.08	0.00	-13,376,388.08
					256,267.05 GN	0.00 GN	256,267.05 GN
					-13,632,655.13 LS	0.00 LS	-13,632,655.13 LS
Original Face:	186,011,032.000						
FUND Total							
0.000	688,848,661.910	688,939,078.50	675,218,025.83	100.00	-13,721,052.67	0.00	-13,721,052.67
					256,267.05 GN	0.00 GN	256,267.05 GN
					-13,977,319.72 LS	0.00 LS	-13,977,319.72 LS
Original Face:	186,011,032.000						

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							
	-1,791,880.210	-1,791,880.21	-1,791,880.21	0.66	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							
	41,518,392.670	41,516,770.45	41,497,672.67	15.25	-19,097.78	0.00	-19,097.78
					0.00 GN	0.00 GN	0.00 GN
					-19,097.78 LS	0.00 LS	-19,097.78 LS
FIXED INCOME							
	233,789,714.800	234,562,395.92	228,873,501.33	84.09	-5,688,894.59	0.00	-5,688,894.59
					36,557.92 GN	0.00 GN	36,557.92 GN
					-5,725,452.51 LS	0.00 LS	-5,725,452.51 LS
Original Face:	101,814,553.000						
FUND Total							
0.000	273,516,227.260	274,287,286.16	268,579,293.79	100.00	-5,707,992.37	0.00	-5,707,992.37
					36,557.92 GN	0.00 GN	36,557.92 GN
					-5,744,550.29 LS	0.00 LS	-5,744,550.29 LS
Original Face:	101,814,553.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-36,851.240	-36,851.24	-36,851.24	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							
	7,503,467.580	7,503,467.58	7,503,467.58	0.27	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	21,128,459.000	1,059,861,007.81	2,747,382,229.63	99.73	1,687,521,221.82	0.00	1,687,521,221.82
					1,732,167,005.89 GN	0.00 GN	1,732,167,005.89 GN
					-44,645,784.07 LS	0.00 LS	-44,645,784.07 LS
FUND Total							
0.000	28,595,075.340	1,067,327,624.15	2,754,848,845.97	100.00	1,687,521,221.82	0.00	1,687,521,221.82
					1,732,167,005.89 GN	0.00 GN	1,732,167,005.89 GN
					-44,645,784.07 LS	0.00 LS	-44,645,784.07 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							
	-96,456.780	-96,456.78	-96,456.78	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,020,831,039.960	1,020,543,846.37	1,019,805,833.59	68.01	-738,012.78	0.00	-738,012.78
					0.00 GN	0.00 GN	0.00 GN
					-738,012.78 LS	0.00 LS	-738,012.78 LS
FIXED INCOME							
	488,657,359.440	488,415,205.85	479,674,389.23	31.99	-8,740,816.62	0.00	-8,740,816.62
					91,105.57 GN	0.00 GN	91,105.57 GN
					-8,831,922.19 LS	0.00 LS	-8,831,922.19 LS
Original Face:	655,990,435.000						
FUND Total							
0.000	1,509,391,942.620	1,508,862,595.44	1,499,383,766.04	100.00	-9,478,829.40	0.00	-9,478,829.40
					91,105.57 GN	0.00 GN	91,105.57 GN
					-9,569,934.97 LS	0.00 LS	-9,569,934.97 LS
Original Face:	655,990,435.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	36,750.050	36,750.05	36,750.05	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							
	5,800,884,729.810	5,799,414,019.79	5,797,781,737.14	72.42	-1,632,282.65	0.00	-1,632,282.65
					13,673.59 GN	0.00 GN	13,673.59 GN
					-1,645,956.24 LS	0.00 LS	-1,645,956.24 LS
FIXED INCOME							
	2,263,544,025.260	2,272,448,328.11	2,208,436,248.47	27.58	-64,012,079.64	0.00	-64,012,079.64
					685,518.24 GN	0.00 GN	685,518.24 GN
					-64,697,597.88 LS	0.00 LS	-64,697,597.88 LS
Original Face:	466,631,952.000						
FUND Total							
0.000	8,064,465,505.120	8,071,899,097.95	8,006,254,735.66	100.00	-65,644,362.29	0.00	-65,644,362.29
					699,191.83 GN	0.00 GN	699,191.83 GN
					-66,343,554.12 LS	0.00 LS	-66,343,554.12 LS
Original Face:	466,631,952.000						

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							
	-2,942,459.450	-2,942,459.45	-2,942,459.45	2.53	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							
	869,794.520	869,794.52	869,794.52	0.75	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							
	113,420,080.410	114,071,378.66	112,369,414.09	96.72	-1,701,964.57	0.00	-1,701,964.57
					24,648.90 GN	0.00 GN	24,648.90 GN
					-1,726,613.47 LS	0.00 LS	-1,726,613.47 LS
Original Face:	54,835,000.000						
FUND Total							
0.000	111,347,415.480	111,998,713.73	110,296,749.16	100.00	-1,701,964.57	0.00	-1,701,964.57
					24,648.90 GN	0.00 GN	24,648.90 GN
					-1,726,613.47 LS	0.00 LS	-1,726,613.47 LS
Original Face:	54,835,000.000						

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							
	418,750.010	418,750.01	418,750.01	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	661,147,146.360	660,999,694.77	660,999,694.77	55.37	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							
	543,147,873.930	544,573,137.11	532,332,700.92	44.59	-12,240,436.19	0.00	-12,240,436.19
					79,015.98 GN	0.00 GN	79,015.98 GN
					-12,319,452.17 LS	0.00 LS	-12,319,452.17 LS
Original Face:	318,393,263.000						
FUND Total							
0.000	1,204,713,770.300	1,205,991,581.89	1,193,751,145.70	100.00	-12,240,436.19	0.00	-12,240,436.19
					79,015.98 GN	0.00 GN	79,015.98 GN
					-12,319,452.17 LS	0.00 LS	-12,319,452.17 LS
Original Face:	318,393,263.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,024,625,023.930	2,023,764,071.95	2,023,764,071.95	92.41	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	166,413,517.770	166,360,220.94	166,223,449.04	7.59	-136,771.90	0.00	-136,771.90
					4,479.68 GN	0.00 GN	4,479.68 GN
					-141,251.58 LS	0.00 LS	-141,251.58 LS
Original Face:	24,000,000.000						
FUND Total							
0.000	2,191,038,541.700	2,190,124,292.89	2,189,987,520.99	100.00	-136,771.90	0.00	-136,771.90
					4,479.68 GN	0.00 GN	4,479.68 GN
					-141,251.58 LS	0.00 LS	-141,251.58 LS
Original Face:	24,000,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,023,752.210	5,023,752.21	5,023,752.21	0.24	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,231,113,337.050	1,231,086,228.42	1,231,086,228.42	58.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	883,000,000.000	882,765,646.88	882,025,333.13	41.64	-740,313.75	0.00	-740,313.75
					47,377.94 GN	0.00 GN	47,377.94 GN
					-787,691.69 LS	0.00 LS	-787,691.69 LS
FUND Total							
0.000	2,119,137,089.260	2,118,875,627.51	2,118,135,313.76	100.00	-740,313.75	0.00	-740,313.75
					47,377.94 GN	0.00 GN	47,377.94 GN
					-787,691.69 LS	0.00 LS	-787,691.69 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							
	-25,447.980	-25,447.98	-25,447.98	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							
	436,150.360	436,106.74	436,150.19	0.07	43.45	0.00	43.45
					43.45 GN	0.00 GN	43.45 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	575,255,000.000	584,000,999.66	582,640,475.27	99.92	-1,360,524.39	0.00	-1,360,524.39
					6,257.90 GN	0.00 GN	6,257.90 GN
					-1,366,782.29 LS	0.00 LS	-1,366,782.29 LS
Original Face:	344,415,000.000						
FUND Total							
0.000	575,665,702.380	584,411,658.42	583,051,177.48	100.00	-1,360,480.94	0.00	-1,360,480.94
					6,301.35 GN	0.00 GN	6,301.35 GN
					-1,366,782.29 LS	0.00 LS	-1,366,782.29 LS
Original Face:	344,415,000.000						

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							
	38,839.150	38,839.15	38,839.15	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	138,000,000.000	137,931,631.37	137,931,631.37	24.78	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							
	433,822,641.620	438,460,627.92	418,638,671.97	75.21	-19,821,955.95	0.00	-19,821,955.95
					425,487.63 GN	0.00 GN	425,487.63 GN
					-20,247,443.58 LS	0.00 LS	-20,247,443.58 LS
Original Face:	198,163,419.000						
FUND Total							
0.000	571,861,480.770	576,431,098.44	556,609,142.49	100.00	-19,821,955.95	0.00	-19,821,955.95
					425,487.63 GN	0.00 GN	425,487.63 GN
					-20,247,443.58 LS	0.00 LS	-20,247,443.58 LS
Original Face:	198,163,419.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-9,910,343.610	-9,910,343.61	-9,910,343.61	0.47	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,120,969,397.440	2,119,991,133.85	2,119,991,133.85	99.53	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	2,111,059,053.830	2,110,080,790.24	2,110,080,790.24	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							
	316,924.750	316,924.75	316,924.75	0.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	25,500,000.000	25,494,191.10	25,494,191.10	11.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	211,173,135.810	212,727,710.81	205,250,287.24	88.83	-7,477,423.57	0.00	-7,477,423.57
					695,472.28 GN	0.00 GN	695,472.28 GN
					-8,172,895.85 LS	0.00 LS	-8,172,895.85 LS
Original Face:	157,922,434.000						
FUND Total							
0.000	236,990,060.560	238,538,826.66	231,061,403.09	100.00	-7,477,423.57	0.00	-7,477,423.57
					695,472.28 GN	0.00 GN	695,472.28 GN
					-8,172,895.85 LS	0.00 LS	-8,172,895.85 LS
Original Face:	157,922,434.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,579,437.680	4,579,437.68	4,579,437.68	0.95	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							
	335,270,023.690	335,168,246.34	335,168,246.34	69.65	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	143,906,666.080	144,398,048.56	141,437,863.40	29.39	-2,960,185.16	0.00	-2,960,185.16
					75,149.87 GN	0.00 GN	75,149.87 GN
					-3,035,335.03 LS	0.00 LS	-3,035,335.03 LS
Original Face:	300,512,254.000						
FUND Total							
0.000	483,756,127.450	484,145,732.58	481,185,547.42	100.00	-2,960,185.16	0.00	-2,960,185.16
					75,149.87 GN	0.00 GN	75,149.87 GN
					-3,035,335.03 LS	0.00 LS	-3,035,335.03 LS
Original Face:	300,512,254.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-6,021.870	-6,021.87	-6,021.87	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							
	400,813,286.040	400,454,959.05	400,454,959.05	96.54	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							
	14,367,269.890	14,366,983.37	14,367,269.89	3.46	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	0.000	-0.07	0.00	0.00	0.07	0.00	0.07
					0.07 GN	0.00 GN	0.07 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	415,174,534.060	414,815,920.48	414,816,207.07	100.00	286.59	0.00	286.59
					286.59 GN	0.00 GN	286.59 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							
	1,414.690	1,414.69	1,414.69	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	36,378.510	14,441,164.43	16,337,379.23	99.99	1,896,214.80	0.00	1,896,214.80
					1,896,214.80 GN	0.00 GN	1,896,214.80 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	37,793.200	14,442,579.12	16,338,793.92	100.00	1,896,214.80	0.00	1,896,214.80
					1,896,214.80 GN	0.00 GN	1,896,214.80 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,249.280	2,249.28	2,249.28	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	15,106.450	6,075,780.85	6,629,513.95	99.97	553,733.10	0.00	553,733.10
					553,733.10 GN	0.00 GN	553,733.10 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	17,355.730	6,078,030.13	6,631,763.23	100.00	553,733.10	0.00	553,733.10
					553,733.10 GN	0.00 GN	553,733.10 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							
	225,625.220	225,625.22	225,625.22	5.17	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							
	37,294.520	3,857,805.06	4,137,892.94	94.83	280,087.88	0.00	280,087.88
					280,087.88 GN	0.00 GN	280,087.88 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	262,919.740	4,083,430.28	4,363,518.16	100.00	280,087.88	0.00	280,087.88
					280,087.88 GN	0.00 GN	280,087.88 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							
	1,769.850	1,769.85	1,769.85	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	196,853.810	18,147,547.19	17,133,715.21	99.99	-1,013,831.98	0.00	-1,013,831.98
					1.09 GN	0.00 GN	1.09 GN
					-1,013,833.07 LS	0.00 LS	-1,013,833.07 LS
FUND Total							
0.000	198,623.660	18,149,317.04	17,135,485.06	100.00	-1,013,831.98	0.00	-1,013,831.98
					1.09 GN	0.00 GN	1.09 GN
					-1,013,833.07 LS	0.00 LS	-1,013,833.07 LS