Holdings

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

As of: *March 31, 2021* *View Date:* *April 9, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.045114	31 Dec 2030		
			7,483,435.970	100.060083	7,487,932.23	100.050000	7,487,177.69	-754.54	0.64
		Base		100.060083	7,487,932.23	100.050000	7,487,177.69	-754.54	0.64
US DOLLAR Total									
			7,483,435.970		7,487,932.23		7,487,177.69	-754.54	0.64
		Base			7,487,932.23		7,487,177.69	-754.54	0.64
CASH EQUIVALENT Total									
			7,483,435.970	Base	7,487,932.23		7,487,177.69	-754.54	0.64
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01								
			31,228.000	42.827729	1,337,424.33	143.650000	4,485,902.20	3,148,477.87	0.38
		Base		42.827729	1,337,424.33	143.650000	4,485,902.20	3,148,477.87	0.38
00191U102	ASGN INC COMMON STOCK USD.01								
			26,897.000	64.710452	1,740,517.04	95.440000	2,567,049.68	826,532.64	0.22
		Base		64.710452	1,740,517.04	95.440000	2,567,049.68	826,532.64	0.22
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
			45,248.000	38.842400	1,757,540.91	57.140000	2,585,470.72	827,929.81	0.22
		Base		38.842400	1,757,540.91	57.140000	2,585,470.72	827,929.81	0.22
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
			59,368.000	14.490677	860,282.49	38.050000	2,258,952.40	1,398,669.91	0.19
		Base		14.490677	860,282.49	38.050000	2,258,952.40	1,398,669.91	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
			18,733.000	116.839744	2,188,758.93	165.000000	3,090,945.00	902,186.07	0.26
		Base		116.839744	2,188,758.93	165.000000	3,090,945.00	902,186.07	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
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	26,486.000	27.208510	720,644.60	39.540000	1,047,256.44	326,611.84	0.09
		Base		27.208510	720,644.60	39.540000	1,047,256.44	326,611.84	0.09
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,906.000	32.711278	912,840.91	64.110000	1,789,053.66	876,212.75	0.15
		Base		32.711278	912,840.91	64.110000	1,789,053.66	876,212.75	0.15
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	23,073.000	82.517406	1,903,924.10	149.030000	3,438,569.19	1,534,645.09	0.29
		Base		82.517406	1,903,924.10	149.030000	3,438,569.19	1,534,645.09	0.29
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,274.000	403.352029	2,933,982.66	626.290000	4,555,633.46	1,621,650.80	0.39
		Base		403.352029	2,933,982.66	626.290000	4,555,633.46	1,621,650.80	0.39
018522300	ALLETE INC COMMON STOCK								
		Local	26,431.000	67.824192	1,792,661.21	67.190000	1,775,898.89	-16,762.32	0.15
		Base		67.824192	1,792,661.21	67.190000	1,775,898.89	-16,762.32	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	24,291.000	45.302696	1,100,447.78	112.090000	2,722,778.19	1,622,330.41	0.23
		Base		45.302696	1,100,447.78	112.090000	2,722,778.19	1,622,330.41	0.23
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	16,671.000	135.183230	2,253,639.63	264.790000	4,414,314.09	2,160,674.46	0.38
		Base		135.183230	2,253,639.63	264.790000	4,414,314.09	2,160,674.46	0.38
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	69,980.000	40.980020	2,867,781.78	43.170000	3,021,036.60	153,254.82	0.26
		Base		40.980020	2,867,781.78	43.170000	3,021,036.60	153,254.82	0.26
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	76,114.000	16.636238	1,266,250.65	29.240000	2,225,573.36	959,322.71	0.19
		Base		16.636238	1,266,250.65	29.240000	2,225,573.36	959,322.71	0.19
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	35,759.000	49.455976	1,768,496.24	114.100000	4,080,101.90	2,311,605.66	0.35
		Base		49.455976	1,768,496.24	114.100000	4,080,101.90	2,311,605.66	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
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	145,585.000	Local	6.488982	944,698.48	9.030000	1,314,632.55	369,934.07	0.11
		Base	6.488982	944,698.48	9.030000	1,314,632.55	369,934.07	0.11
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	75,593.000	Local	38.480500	2,908,856.43	42.760000	3,232,356.68	323,500.25	0.28
		Base	38.480500	2,908,856.43	42.760000	3,232,356.68	323,500.25	0.28
038336103	APTARGROUP INC COMMON STOCK USD.01							
	32,918.000	Local	57.076109	1,878,831.35	141.670000	4,663,493.06	2,784,661.71	0.40
		Base	57.076109	1,878,831.35	141.670000	4,663,493.06	2,784,661.71	0.40
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	38,411.000	Local	37.964685	1,458,261.51	110.820000	4,256,707.02	2,798,445.51	0.36
		Base	37.964685	1,458,261.51	110.820000	4,256,707.02	2,798,445.51	0.36
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	52,260.000	Local	59.537001	3,111,403.65	66.310000	3,465,360.60	353,956.95	0.30
		Base	59.537001	3,111,403.65	66.310000	3,465,360.60	353,956.95	0.30
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	27,725.000	Local	32.907739	912,367.06	88.770000	2,461,148.25	1,548,781.19	0.21
		Base	32.907739	912,367.06	88.770000	2,461,148.25	1,548,781.19	0.21
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	78,094.000	Local	18.216548	1,422,603.13	21.340000	1,666,525.96	243,922.83	0.14
		Base	18.216548	1,422,603.13	21.340000	1,666,525.96	243,922.83	0.14
05329W102	AUTONATION INC COMMON STOCK USD.01							
	29,941.000	Local	40.910687	1,224,906.89	93.220000	2,791,100.02	1,566,193.13	0.24
		Base	40.910687	1,224,906.89	93.220000	2,791,100.02	1,566,193.13	0.24
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	24,326.000	Local	37.952176	923,224.63	43.740000	1,064,019.24	140,794.61	0.09
		Base	37.952176	923,224.63	43.740000	1,064,019.24	140,794.61	0.09
05368V106	AVIENT CORP COMMON STOCK USD.01							
	46,533.000	Local	33.637041	1,565,232.44	47.270000	2,199,614.91	634,382.47	0.19
		Base	33.637041	1,565,232.44	47.270000	2,199,614.91	634,382.47	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
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	26,233.000	Local	33.884140	888,882.64	72.540000	1,902,941.82	1,014,059.18	0.16
		Base	33.884140	888,882.64	72.540000	1,902,941.82	1,014,059.18	0.16
053807103	AVNET INC COMMON STOCK USD1.0							
	50,250.000	Local	29.636587	1,489,238.50	41.510000	2,085,877.50	596,639.00	0.18
		Base	29.636587	1,489,238.50	41.510000	2,085,877.50	596,639.00	0.18
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	32,245.000	Local	66.827828	2,154,863.32	142.420000	4,592,332.90	2,437,469.58	0.39
		Base	66.827828	2,154,863.32	142.420000	4,592,332.90	2,437,469.58	0.39
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	69,801.000	Local	27.659490	1,930,660.07	44.860000	3,131,272.86	1,200,612.79	0.27
		Base	27.659490	1,930,660.07	44.860000	3,131,272.86	1,200,612.79	0.27
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	49,027.000	Local	20.238899	992,252.48	32.480000	1,592,396.96	600,144.48	0.14
		Base	20.238899	992,252.48	32.480000	1,592,396.96	600,144.48	0.14
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	20,369.000	Local	56.336343	1,147,514.98	89.490000	1,822,821.81	675,306.83	0.16
		Base	56.336343	1,147,514.98	89.490000	1,822,821.81	675,306.83	0.16
06417N103	BANK OZK COMMON STOCK							
	61,465.000	Local	40.583909	2,494,489.96	40.850000	2,510,845.25	16,355.29	0.21
		Base	40.583909	2,494,489.96	40.850000	2,510,845.25	16,355.29	0.21
077454106	BELDEN INC COMMON STOCK USD.01							
	22,682.000	Local	66.470619	1,507,686.58	44.370000	1,006,400.34	-501,286.24	0.09
		Base	66.470619	1,507,686.58	44.370000	1,006,400.34	-501,286.24	0.09
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	19,671.000	Local	99.193569	1,951,236.69	381.930000	7,512,945.03	5,561,708.34	0.64
		Base	99.193569	1,951,236.69	381.930000	7,512,945.03	5,561,708.34	0.64
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	31,904.000	Local	45.621139	1,455,496.82	66.770000	2,130,230.08	674,733.26	0.18
		Base	45.621139	1,455,496.82	66.770000	2,130,230.08	674,733.26	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
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	25,199.000	84.801113	2,136,903.25	71.080000	1,791,144.92	-345,758.33	0.15
		Base		84.801113	2,136,903.25	71.080000	1,791,144.92	-345,758.33	0.15
093671105	H+R BLOCK INC COMMON STOCK								
		Local	93,317.000	15.814600	1,475,771.03	21.800000	2,034,310.60	558,539.57	0.17
		Base		15.814600	1,475,771.03	21.800000	2,034,310.60	558,539.57	0.17
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,653.000	326.874296	1,520,946.10	1,206.280000	5,612,820.84	4,091,874.74	0.48
		Base		326.874296	1,520,946.10	1,206.280000	5,612,820.84	4,091,874.74	0.48
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	40,834.000	32.619572	1,331,987.61	58.960000	2,407,572.64	1,075,585.03	0.21
		Base		32.619572	1,331,987.61	58.960000	2,407,572.64	1,075,585.03	0.21
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	45,509.000	37.513139	1,707,185.45	44.250000	2,013,773.25	306,587.80	0.17
		Base		37.513139	1,707,185.45	44.250000	2,013,773.25	306,587.80	0.17
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	71.060000	289,356.32	197,712.48	0.02
		Base		22.505855	91,643.84	71.060000	289,356.32	197,712.48	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	25,159.000	78.408356	1,972,675.83	79.230000	1,993,347.57	20,671.74	0.17
		Base		78.408356	1,972,675.83	79.230000	1,993,347.57	20,671.74	0.17
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	150,748.000	17.021332	2,565,931.70	20.230000	3,049,632.04	483,700.34	0.26
		Base		17.021332	2,565,931.70	20.230000	3,049,632.04	483,700.34	0.26
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	37,576.000	79.697500	2,994,713.26	81.650000	3,068,080.40	73,367.14	0.26
		Base		79.697500	2,994,713.26	81.650000	3,068,080.40	73,367.14	0.26
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	119,878.000	16.805287	2,014,584.15	45.710000	5,479,623.38	3,465,039.23	0.47
		Base		16.805287	2,014,584.15	45.710000	5,479,623.38	3,465,039.23	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	39,852.000	29.151247	1,161,735.49	95.370000	3,800,685.24	2,638,949.75	0.32
		Base		29.151247	1,161,735.49	95.370000	3,800,685.24	2,638,949.75	0.32
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	104,300.000	35.304343	3,682,242.96	46.370000	4,836,391.00	1,154,148.04	0.41
		Base		35.304343	3,682,242.96	46.370000	4,836,391.00	1,154,148.04	0.41
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	61,923.000	34.736648	2,150,997.48	54.060000	3,347,557.38	1,196,559.90	0.29
		Base		34.736648	2,150,997.48	54.060000	3,347,557.38	1,196,559.90	0.29
125581801	CIT GROUP INC COMMON STOCK USD.01								
		Local	50,084.000	42.469382	2,127,036.52	51.510000	2,579,826.84	452,790.32	0.22
		Base		42.469382	2,127,036.52	51.510000	2,579,826.84	452,790.32	0.22
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	14,787.000	128.464534	1,899,605.07	176.790000	2,614,193.73	714,588.66	0.22
		Base		128.464534	1,899,605.07	176.790000	2,614,193.73	714,588.66	0.22
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	70,698.000	17.140074	1,211,768.95	24.290000	1,717,254.42	505,485.47	0.15
		Base		17.140074	1,211,768.95	24.290000	1,717,254.42	505,485.47	0.15
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	114,163.000	10.037511	1,145,912.36	14.700000	1,678,196.10	532,283.74	0.14
		Base		10.037511	1,145,912.36	14.700000	1,678,196.10	532,283.74	0.14
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,748.000	684.810036	1,881,857.98	1,828.360000	5,024,333.28	3,142,475.30	0.43
		Base		684.810036	1,881,857.98	1,828.360000	5,024,333.28	3,142,475.30	0.43
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	28,773.000	31.804317	915,105.60	52.440000	1,508,856.12	593,750.52	0.13
		Base		31.804317	915,105.60	52.440000	1,508,856.12	593,750.52	0.13
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	12,834.000	173.976494	2,232,814.32	246.660000	3,165,634.44	932,820.12	0.27
		Base		173.976494	2,232,814.32	246.660000	3,165,634.44	932,820.12	0.27

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133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	49,522.000	Local	60.068809	2,974,727.56	109.910000	5,442,963.02	2,468,235.46	0.46
		Base	60.068809	2,974,727.56	109.910000	5,442,963.02	2,468,235.46	0.46
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	19,119.000	Local	100.636558	1,924,070.35	79.840000	1,526,460.96	-397,609.39	0.13
		Base	100.636558	1,924,070.35	79.840000	1,526,460.96	-397,609.39	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	27,143.000	Local	62.916590	1,707,745.01	164.580000	4,467,194.94	2,759,449.93	0.38
		Base	62.916590	1,707,745.01	164.580000	4,467,194.94	2,759,449.93	0.38
146229109	CARTER S INC COMMON STOCK USD.01							
	22,206.000	Local	57.819805	1,283,946.60	88.930000	1,974,779.58	690,832.98	0.17
		Base	57.819805	1,283,946.60	88.930000	1,974,779.58	690,832.98	0.17
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	18,781.000	Local	108.523107	2,038,172.48	216.190000	4,060,264.39	2,022,091.91	0.35
		Base	108.523107	2,038,172.48	216.190000	4,060,264.39	2,022,091.91	0.35
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	38,074.000	Local	17.885605	680,976.52	40.780000	1,552,657.72	871,681.20	0.13
		Base	17.885605	680,976.52	40.780000	1,552,657.72	871,681.20	0.13
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	66,133.000	Local	67.083711	4,436,447.07	84.270000	5,573,027.91	1,136,580.84	0.48
		Base	67.083711	4,436,447.07	84.270000	5,573,027.91	1,136,580.84	0.48
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	94,494.000	Local	21.629764	2,043,882.88	21.730000	2,053,354.62	9,471.74	0.18
		Base	21.629764	2,043,882.88	21.730000	2,053,354.62	9,471.74	0.18
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	25,292.000	Local	62.348717	1,576,923.75	289.830000	7,330,380.36	5,753,456.61	0.63
		Base	62.348717	1,576,923.75	289.830000	7,330,380.36	5,753,456.61	0.63
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	8,118.000	Local	342.168769	2,777,726.07	459.820000	3,732,818.76	955,092.69	0.32
		Base	342.168769	2,777,726.07	459.820000	3,732,818.76	955,092.69	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
163851108	CHEMOURS CO/THE COMMON STOCK							
	83,670.000	Local	20.876462	1,746,733.58	27.910000	2,335,229.70	588,496.12	0.20
		Base	20.876462	1,746,733.58	27.910000	2,335,229.70	588,496.12	0.20
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	14,663.000	Local	98.313825	1,441,575.62	107.290000	1,573,193.27	131,617.65	0.13
		Base	98.313825	1,441,575.62	107.290000	1,573,193.27	131,617.65	0.13
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	18,056.000	Local	56.857574	1,026,620.36	227.420000	4,106,295.52	3,079,675.16	0.35
		Base	56.857574	1,026,620.36	227.420000	4,106,295.52	3,079,675.16	0.35
171779309	CIENA CORP COMMON STOCK USD.01							
	78,465.000	Local	23.197768	1,820,212.86	54.720000	4,293,604.80	2,473,391.94	0.37
		Base	23.197768	1,820,212.86	54.720000	4,293,604.80	2,473,391.94	0.37
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	51,844.000	Local	27.905627	1,446,739.33	59.390000	3,079,015.16	1,632,275.83	0.26
		Base	27.905627	1,446,739.33	59.390000	3,079,015.16	1,632,275.83	0.26
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	54,702.000	Local	24.645552	1,348,160.97	20.410000	1,116,467.82	-231,693.15	0.10
		Base	24.645552	1,348,160.97	20.410000	1,116,467.82	-231,693.15	0.10
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	29,476.000	Local	58.113072	1,712,940.91	84.790000	2,499,270.04	786,329.13	0.21
		Base	58.113072	1,712,940.91	84.790000	2,499,270.04	786,329.13	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	25,843.000	Local	45.311311	1,170,980.21	84.060000	2,172,362.58	1,001,382.37	0.19
		Base	45.311311	1,170,980.21	84.060000	2,172,362.58	1,001,382.37	0.19
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	238,287.000	Local	16.397500	3,907,311.08	20.110000	4,791,951.57	884,640.49	0.41
		Base	16.397500	3,907,311.08	20.110000	4,791,951.57	884,640.49	0.41
192422103	COGNEX CORP COMMON STOCK USD.002							
	88,762.000	Local	27.138542	2,408,871.27	82.990000	7,366,358.38	4,957,487.11	0.63
		Base	27.138542	2,408,871.27	82.990000	7,366,358.38	4,957,487.11	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	12,420.000	180.830576	2,245,915.75	252.890000	3,140,893.80	894,978.05	0.27
		Base		180.830576	2,245,915.75	252.890000	3,140,893.80	894,978.05	0.27
194014106	COLFAX CORP COMMON STOCK USD.001								
		Local	51,209.000	28.514249	1,460,186.19	43.810000	2,243,466.29	783,280.10	0.19
		Base		28.514249	1,460,186.19	43.810000	2,243,466.29	783,280.10	0.19
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	15,490.000	96.092299	1,488,469.71	105.630000	1,636,208.70	147,738.99	0.14
		Base		96.092299	1,488,469.71	105.630000	1,636,208.70	147,738.99	0.14
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	53,594.000	31.948583	1,712,252.38	76.610000	4,105,836.34	2,393,583.96	0.35
		Base		31.948583	1,712,252.38	76.610000	4,105,836.34	2,393,583.96	0.35
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	61,077.000	15.130244	924,109.89	30.840000	1,883,614.68	959,504.79	0.16
		Base		15.130244	924,109.89	30.840000	1,883,614.68	959,504.79	0.16
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	23,964.000	64.328986	1,541,579.83	64.500000	1,545,678.00	4,098.17	0.13
		Base		64.328986	1,541,579.83	64.500000	1,545,678.00	4,098.17	0.13
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	17,267.000	79.530950	1,373,260.91	62.720000	1,082,986.24	-290,274.67	0.09
		Base		79.530950	1,373,260.91	62.720000	1,082,986.24	-290,274.67	0.09
20602D101	CONCENTRIX CORP COMMON STOCK								
		Local	20,946.000	45.506142	953,171.64	149.720000	3,136,035.12	2,182,863.48	0.27
		Base		45.506142	953,171.64	149.720000	3,136,035.12	2,182,863.48	0.27
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	21,756.000	107.923864	2,347,991.58	119.850000	2,607,456.60	259,465.02	0.22
		Base		107.923864	2,347,991.58	119.850000	2,607,456.60	259,465.02	0.22
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	39,547.000	23.401569	925,461.85	79.250000	3,134,099.75	2,208,637.90	0.27
		Base		23.401569	925,461.85	79.250000	3,134,099.75	2,208,637.90	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
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	57,036.000	Local	30.262702	1,726,063.48	26.330000	1,501,757.88	-224,305.60	0.13
		Base	30.262702	1,726,063.48	26.330000	1,501,757.88	-224,305.60	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
	144,290.000	Local	2.752800	397,201.52	9.010000	1,300,052.90	902,851.38	0.11
		Base	2.752800	397,201.52	9.010000	1,300,052.90	902,851.38	0.11
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	75,561.000	Local	37.521478	2,835,160.40	35.350000	2,671,081.35	-164,079.05	0.23
		Base	37.521478	2,835,160.40	35.350000	2,671,081.35	-164,079.05	0.23
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	12,061.000	Local	145.995428	1,760,850.86	172.880000	2,085,105.68	324,254.82	0.18
		Base	145.995428	1,760,850.86	172.880000	2,085,105.68	324,254.82	0.18
224399105	CRANE CO COMMON STOCK USD1.0							
	25,114.000	Local	44.303633	1,112,641.44	93.910000	2,358,455.74	1,245,814.30	0.20
		Base	44.303633	1,112,641.44	93.910000	2,358,455.74	1,245,814.30	0.20
225447101	CREE INC COMMON STOCK USD.00125							
	56,159.000	Local	36.330965	2,040,310.66	108.130000	6,072,472.67	4,032,162.01	0.52
		Base	36.330965	2,040,310.66	108.130000	6,072,472.67	4,032,162.01	0.52
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	28,444.000	Local	66.348416	1,887,214.35	108.760000	3,093,569.44	1,206,355.09	0.26
		Base	66.348416	1,887,214.35	108.760000	3,093,569.44	1,206,355.09	0.26
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	21,100.000	Local	78.068246	1,647,240.00	118.600000	2,502,460.00	855,220.00	0.21
		Base	78.068246	1,647,240.00	118.600000	2,502,460.00	855,220.00	0.21
23283R100	CYRUSONE INC REIT USD.01							
	61,230.000	Local	54.644016	3,345,853.08	67.720000	4,146,495.60	800,642.52	0.35
		Base	54.644016	3,345,853.08	67.720000	4,146,495.60	800,642.52	0.35
235825205	DANA INC COMMON STOCK USD.01							
	73,467.000	Local	19.653021	1,443,848.51	24.330000	1,787,452.11	343,603.60	0.15
		Base	19.653021	1,443,848.51	24.330000	1,787,452.11	343,603.60	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
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	82,429.000	Local	27.441518	2,261,976.91	73.580000	6,065,125.82	3,803,148.91	0.52
		Base	27.441518	2,261,976.91	73.580000	6,065,125.82	3,803,148.91	0.52
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	14,281.000	Local	79.810395	1,139,772.25	330.420000	4,718,728.02	3,578,955.77	0.40
		Base	79.810395	1,139,772.25	330.420000	4,718,728.02	3,578,955.77	0.40
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	108,702.000	Local	25.748312	2,798,893.03	21.850000	2,375,138.70	-423,754.33	0.20
		Base	25.748312	2,798,893.03	21.850000	2,375,138.70	-423,754.33	0.20
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	33,422.000	Local	32.911635	1,099,972.65	76.150000	2,545,085.30	1,445,112.65	0.22
		Base	32.911635	1,099,972.65	76.150000	2,545,085.30	1,445,112.65	0.22
257559203	DOMTAR CORP COMMON STOCK USD.01							
	28,073.000	Local	45.904868	1,288,687.35	36.950000	1,037,297.35	-251,390.00	0.09
		Base	45.904868	1,288,687.35	36.950000	1,037,297.35	-251,390.00	0.09
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	64,198.000	Local	30.110995	1,933,065.65	58.160000	3,733,755.68	1,800,690.03	0.32
		Base	30.110995	1,933,065.65	58.160000	3,733,755.68	1,800,690.03	0.32
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	83,820.000	Local	31.898709	2,673,749.78	31.400000	2,631,948.00	-41,801.78	0.22
		Base	31.898709	2,673,749.78	31.400000	2,631,948.00	-41,801.78	0.22
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	16,226.000	Local	77.749514	1,261,563.61	92.850000	1,506,584.10	245,020.49	0.13
		Base	77.749514	1,261,563.61	92.850000	1,506,584.10	245,020.49	0.13
26884L109	EQT CORP COMMON STOCK							
	140,130.000	Local	17.143218	2,402,279.09	18.580000	2,603,615.40	201,336.31	0.22
		Base	17.143218	2,402,279.09	18.580000	2,603,615.40	201,336.31	0.22
26884U109	EPR PROPERTIES REIT USD.01							
	37,939.000	Local	55.237426	2,095,652.71	46.590000	1,767,578.01	-328,074.70	0.15
		Base	55.237426	2,095,652.71	46.590000	1,767,578.01	-328,074.70	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
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	21,282.000	Local	70.539694	1,501,225.77	134.410000	2,860,513.62	1,359,287.85	0.24
		Base	70.539694	1,501,225.77	134.410000	2,860,513.62	1,359,287.85	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	71,967.000	Local	26.154438	1,882,256.43	73.800000	5,311,164.60	3,428,908.17	0.45
		Base	26.154438	1,882,256.43	73.800000	5,311,164.60	3,428,908.17	0.45
277276101	EASTGROUP PROPERTIES INC REIT							
	20,113.000	Local	117.822795	2,369,769.87	143.280000	2,881,790.64	512,020.77	0.25
		Base	117.822795	2,369,769.87	143.280000	2,881,790.64	512,020.77	0.25
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	27,637.000	Local	43.371287	1,198,652.25	39.600000	1,094,425.20	-104,227.05	0.09
		Base	43.371287	1,198,652.25	39.600000	1,094,425.20	-104,227.05	0.09
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	27,930.000	Local	53.517233	1,494,736.32	112.160000	3,132,628.80	1,637,892.48	0.27
		Base	53.517233	1,494,736.32	112.160000	3,132,628.80	1,637,892.48	0.27
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	22,906.000	Local	103.888075	2,379,660.25	92.910000	2,128,196.46	-251,463.79	0.18
		Base	103.888075	2,379,660.25	92.910000	2,128,196.46	-251,463.79	0.18
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	50,557.000	Local	46.779850	2,365,048.90	81.900000	4,140,618.30	1,775,569.40	0.35
		Base	46.779850	2,365,048.90	81.900000	4,140,618.30	1,775,569.40	0.35
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	29,607.000	Local	29.595472	876,233.13	47.460000	1,405,148.22	528,915.09	0.12
		Base	29.595472	876,233.13	47.460000	1,405,148.22	528,915.09	0.12
29275Y102	ENERSYS COMMON STOCK USD.01							
	21,653.000	Local	66.516863	1,440,289.63	90.800000	1,966,092.40	525,802.77	0.17
		Base	66.516863	1,440,289.63	90.800000	1,966,092.40	525,802.77	0.17
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	206,943.000	Local	14.206831	2,940,004.33	8.160000	1,688,654.88	-1,251,349.45	0.14
		Base	14.206831	2,940,004.33	8.160000	1,688,654.88	-1,251,349.45	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
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	113,413.000	Local	25.668274	2,911,116.01	44.750000	5,075,231.75	2,164,115.74	0.43
		Base	25.668274	2,911,116.01	44.750000	5,075,231.75	2,164,115.74	0.43
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	20,670.000	Local	79.272768	1,638,568.11	131.740000	2,723,065.80	1,084,497.69	0.23
		Base	79.272768	1,638,568.11	131.740000	2,723,065.80	1,084,497.69	0.23
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	157,746.000	Local	20.996861	3,312,170.91	22.590000	3,563,482.14	251,311.23	0.30
		Base	20.996861	3,312,170.91	22.590000	3,563,482.14	251,311.23	0.30
302520101	FNB CORP COMMON STOCK USD.01							
	164,046.000	Local	12.167905	1,996,096.10	12.700000	2,083,384.20	87,288.10	0.18
		Base	12.167905	1,996,096.10	12.700000	2,083,384.20	87,288.10	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	18,136.000	Local	110.317115	2,000,711.19	140.110000	2,541,034.96	540,323.77	0.22
		Base	110.317115	2,000,711.19	140.110000	2,541,034.96	540,323.77	0.22
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	19,328.000	Local	106.311916	2,054,796.72	308.590000	5,964,427.52	3,909,630.80	0.51
		Base	106.311916	2,054,796.72	308.590000	5,964,427.52	3,909,630.80	0.51
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	14,801.000	Local	88.002401	1,302,523.54	486.050000	7,194,026.05	5,891,502.51	0.61
		Base	88.002401	1,302,523.54	486.050000	7,194,026.05	5,891,502.51	0.61
314211103	FEDERATED HERMES INC COMMON STOCK							
	48,010.000	Local	22.762795	1,092,841.80	31.300000	1,502,713.00	409,871.20	0.13
		Base	22.762795	1,092,841.80	31.300000	1,502,713.00	409,871.20	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	56,756.000	Local	24.182656	1,372,510.80	56.650000	3,215,227.40	1,842,716.60	0.27
		Base	24.182656	1,372,510.80	56.650000	3,215,227.40	1,842,716.60	0.27
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	72,259.000	Local	27.636195	1,996,963.78	46.730000	3,376,663.07	1,379,699.29	0.29
		Base	27.636195	1,996,963.78	46.730000	3,376,663.07	1,379,699.29	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
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	282,086.000	Local	11.588318	3,268,902.33	16.910000	4,770,074.26	1,501,171.93	0.41
		Base	11.588318	3,268,902.33	16.910000	4,770,074.26	1,501,171.93	0.41
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	65,600.000	Local	26.231455	1,720,783.47	45.790000	3,003,824.00	1,283,040.53	0.26
		Base	26.231455	1,720,783.47	45.790000	3,003,824.00	1,283,040.53	0.26
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	43,132.000	Local	39.456422	1,701,834.41	87.300000	3,765,423.60	2,063,589.19	0.32
		Base	39.456422	1,701,834.41	87.300000	3,765,423.60	2,063,589.19	0.32
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	21,071.000	Local	88.859409	1,872,356.61	65.670000	1,383,732.57	-488,624.04	0.12
		Base	88.859409	1,872,356.61	65.670000	1,383,732.57	-488,624.04	0.12
33829M101	FIVE BELOW COMMON STOCK USD.01							
	28,434.000	Local	80.127250	2,278,338.23	190.790000	5,424,922.86	3,146,584.63	0.46
		Base	80.127250	2,278,338.23	190.790000	5,424,922.86	3,146,584.63	0.46
343412102	FLUOR CORP COMMON STOCK USD.01							
	63,667.000	Local	28.550851	1,817,747.03	23.090000	1,470,071.03	-347,676.00	0.13
		Base	28.550851	1,817,747.03	23.090000	1,470,071.03	-347,676.00	0.13
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	100,105.000	Local	15.296771	1,531,283.25	23.800000	2,382,499.00	851,215.75	0.20
		Base	15.296771	1,531,283.25	23.800000	2,382,499.00	851,215.75	0.20
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	53,078.000	Local	36.243064	1,923,709.35	56.250000	2,985,637.50	1,061,928.15	0.25
		Base	36.243064	1,923,709.35	56.250000	2,985,637.50	1,061,928.15	0.25
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	21,207.000	Local	75.892500	1,609,452.25	127.060000	2,694,561.42	1,085,109.17	0.23
		Base	75.892500	1,609,452.25	127.060000	2,694,561.42	1,085,109.17	0.23
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	82,497.000	Local	10.835950	893,933.40	17.030000	1,404,923.91	510,990.51	0.12
		Base	10.835950	893,933.40	17.030000	1,404,923.91	510,990.51	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
361448103	GATX CORP COMMON STOCK USD.625							
	17,796.000	Local	38.435713	684,001.94	92.740000	1,650,401.04	966,399.10	0.14
		Base	38.435713	684,001.94	92.740000	1,650,401.04	966,399.10	0.14
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	31,952.000	Local	108.939395	3,480,831.54	327.450000	10,462,682.40	6,981,850.86	0.89
		Base	108.939395	3,480,831.54	327.450000	10,462,682.40	6,981,850.86	0.89
371901109	GENTEX CORP COMMON STOCK USD.06							
	124,670.000	Local	12.836997	1,600,388.45	35.670000	4,446,978.90	2,846,590.45	0.38
		Base	12.836997	1,600,388.45	35.670000	4,446,978.90	2,846,590.45	0.38
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	257,285.000	Local	4.794058	1,233,439.21	3.320000	854,186.20	-379,253.01	0.07
		Base	4.794058	1,233,439.21	3.320000	854,186.20	-379,253.01	0.07
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	48,564.000	Local	34.104847	1,656,267.77	57.080000	2,772,033.12	1,115,765.35	0.24
		Base	34.104847	1,656,267.77	57.080000	2,772,033.12	1,115,765.35	0.24
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	38,766.000	Local	30.306633	1,174,866.95	61.670000	2,390,699.22	1,215,832.27	0.20
		Base	30.306633	1,174,866.95	61.670000	2,390,699.22	1,215,832.27	0.20
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	118,742.000	Local	17.933272	2,129,432.53	17.570000	2,086,296.94	-43,135.59	0.18
		Base	17.933272	2,129,432.53	17.570000	2,086,296.94	-43,135.59	0.18
384109104	GRACO INC COMMON STOCK USD1.0							
	85,187.000	Local	19.546629	1,665,118.71	71.620000	6,101,092.94	4,435,974.23	0.52
		Base	19.546629	1,665,118.71	71.620000	6,101,092.94	4,435,974.23	0.52
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,049.000	Local	443.139561	907,992.96	562.440000	1,152,439.56	244,446.60	0.10
		Base	443.139561	907,992.96	562.440000	1,152,439.56	244,446.60	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	23,825.000	Local	93.492498	2,227,458.76	107.100000	2,551,657.50	324,198.74	0.22
		Base	93.492498	2,227,458.76	107.100000	2,551,657.50	324,198.74	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
397624107	GREIF INC CL A COMMON STOCK							
	13,447.000	Local	49.217793	661,831.66	57.000000	766,479.00	104,647.34	0.07
		Base	49.217793	661,831.66	57.000000	766,479.00	104,647.34	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	43,575.000	Local	38.571068	1,680,734.29	36.890000	1,607,481.75	-73,252.54	0.14
		Base	38.571068	1,680,734.29	36.890000	1,607,481.75	-73,252.54	0.14
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	47,162.000	Local	56.628629	2,670,719.40	60.000000	2,829,720.00	159,000.60	0.24
		Base	56.628629	2,670,719.40	60.000000	2,829,720.00	159,000.60	0.24
404251100	HNI CORP COMMON STOCK USD1.0							
	21,719.000	Local	30.941497	672,018.37	39.560000	859,203.64	187,185.27	0.07
		Base	30.941497	672,018.37	39.560000	859,203.64	187,185.27	0.07
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	25,818.000	Local	95.430380	2,463,821.54	111.010000	2,866,056.18	402,234.64	0.24
		Base	95.430380	2,463,821.54	111.010000	2,866,056.18	402,234.64	0.24
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	41,970.000	Local	25.375321	1,065,002.23	43.600000	1,829,892.00	764,889.77	0.16
		Base	25.375321	1,065,002.23	43.600000	1,829,892.00	764,889.77	0.16
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	64,596.000	Local	42.910300	2,771,833.74	41.690000	2,693,007.24	-78,826.50	0.23
		Base	42.910300	2,771,833.74	41.690000	2,693,007.24	-78,826.50	0.23
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	43,948.000	Local	32.222687	1,416,122.63	42.010000	1,846,255.48	430,132.85	0.16
		Base	32.222687	1,416,122.63	42.010000	1,846,255.48	430,132.85	0.16
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	18,943.000	Local	60.438346	1,144,883.58	129.460000	2,452,360.78	1,307,477.20	0.21
		Base	60.438346	1,144,883.58	129.460000	2,452,360.78	1,307,477.20	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	77,936.000	Local	23.448400	1,827,474.50	40.100000	3,125,233.60	1,297,759.10	0.27
		Base	23.448400	1,827,474.50	40.100000	3,125,233.60	1,297,759.10	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
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	55,497.000	Local	28.017720	1,554,899.41	44.430000	2,465,731.71	910,832.30	0.21
		Base	28.017720	1,554,899.41	44.430000	2,465,731.71	910,832.30	0.21
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	38,853.000	Local	46.808787	1,818,661.80	28.030000	1,089,049.59	-729,612.21	0.09
		Base	46.808787	1,818,661.80	28.030000	1,089,049.59	-729,612.21	0.09
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	69,201.000	Local	30.559435	2,114,743.48	30.320000	2,098,174.32	-16,569.16	0.18
		Base	30.559435	2,114,743.48	30.320000	2,098,174.32	-16,569.16	0.18
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	39,087.000	Local	83.498015	3,263,686.91	68.000000	2,657,916.00	-605,770.91	0.23
		Base	83.498015	3,263,686.91	68.000000	2,657,916.00	-605,770.91	0.23
428291108	HEXCEL CORP COMMON STOCK USD.01							
	42,474.000	Local	42.077100	1,787,182.75	56.000000	2,378,544.00	591,361.25	0.20
		Base	42.077100	1,787,182.75	56.000000	2,378,544.00	591,361.25	0.20
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	52,846.000	Local	35.062606	1,852,918.48	42.940000	2,269,207.24	416,288.76	0.19
		Base	35.062606	1,852,918.48	42.940000	2,269,207.24	416,288.76	0.19
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	33,975.000	Local	52.763392	1,792,636.26	110.480000	3,753,558.00	1,960,921.74	0.32
		Base	52.763392	1,792,636.26	110.480000	3,753,558.00	1,960,921.74	0.32
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	77,262.000	Local	21.617915	1,670,243.38	27.050000	2,089,937.10	419,693.72	0.18
		Base	21.617915	1,670,243.38	27.050000	2,089,937.10	419,693.72	0.18
443510607	HUBBELL INC COMMON STOCK USD.01							
	27,578.000	Local	72.915681	2,010,868.66	186.890000	5,154,052.42	3,143,183.76	0.44
		Base	72.915681	2,010,868.66	186.890000	5,154,052.42	3,143,183.76	0.44
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	77,359.000	Local	23.798500	1,841,028.16	27.130000	2,098,749.67	257,721.51	0.18
		Base	23.798500	1,841,028.16	27.130000	2,098,749.67	257,721.51	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
449253103	IAA INC COMMON STOCK USD.01							
	68,359.000	Local	52.128012	3,563,418.79	55.140000	3,769,315.26	205,896.47	0.32
		Base	52.128012	3,563,418.79	55.140000	3,769,315.26	205,896.47	0.32
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,915.000	Local	232.139590	2,301,664.03	205.440000	2,036,937.60	-264,726.43	0.17
		Base	232.139590	2,301,664.03	205.440000	2,036,937.60	-264,726.43	0.17
45073V108	ITT INC COMMON STOCK USD1.0							
	43,953.000	Local	28.360114	1,246,512.10	90.910000	3,995,767.23	2,749,255.13	0.34
		Base	28.360114	1,246,512.10	90.910000	3,995,767.23	2,749,255.13	0.34
451107106	IDACORP INC COMMON STOCK							
	25,658.000	Local	50.433111	1,294,012.75	99.970000	2,565,030.26	1,271,017.51	0.22
		Base	50.433111	1,294,012.75	99.970000	2,565,030.26	1,271,017.51	0.22
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	20,991.000	Local	94.532646	1,984,334.78	75.530000	1,585,450.23	-398,884.55	0.14
		Base	94.532646	1,984,334.78	75.530000	1,585,450.23	-398,884.55	0.14
457187102	INGREDION INC COMMON STOCK USD.01							
	34,066.000	Local	53.377220	1,818,348.37	89.920000	3,063,214.72	1,244,866.35	0.26
		Base	53.377220	1,818,348.37	89.920000	3,063,214.72	1,244,866.35	0.26
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	18,151.000	Local	91.604677	1,662,716.49	83.740000	1,519,964.74	-142,751.75	0.13
		Base	91.604677	1,662,716.49	83.740000	1,519,964.74	-142,751.75	0.13
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	35,999.000	Local	60.329689	2,171,808.47	69.090000	2,487,170.91	315,362.44	0.21
		Base	60.329689	2,171,808.47	69.090000	2,487,170.91	315,362.44	0.21
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	41,098.000	Local	56.510837	2,322,482.39	73.040000	3,001,797.92	679,315.53	0.26
		Base	56.510837	2,322,482.39	73.040000	3,001,797.92	679,315.53	0.26
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	15,666.000	Local	42.162438	660,516.76	63.450000	994,007.70	333,490.94	0.08
		Base	42.162438	660,516.76	63.450000	994,007.70	333,490.94	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
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	28,319.000	Local	22.794511	645,517.76	46.420000	1,314,567.98	669,050.22	0.11
		Base	22.794511	645,517.76	46.420000	1,314,567.98	669,050.22	0.11
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	22,105.000	Local	145.423569	3,214,587.99	260.280000	5,753,489.40	2,538,901.41	0.49
		Base	145.423569	3,214,587.99	260.280000	5,753,489.40	2,538,901.41	0.49
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	56,613.000	Local	36.256615	2,052,595.76	31.790000	1,799,727.27	-252,868.49	0.15
		Base	36.256615	2,052,595.76	31.790000	1,799,727.27	-252,868.49	0.15
466313103	JABIL INC COMMON STOCK USD.001							
	68,366.000	Local	22.747048	1,555,124.70	52.160000	3,565,970.56	2,010,845.86	0.30
		Base	22.747048	1,555,124.70	52.160000	3,565,970.56	2,010,845.86	0.30
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	11,555.000	Local	83.844463	968,822.77	109.780000	1,268,507.90	299,685.13	0.11
		Base	83.844463	968,822.77	109.780000	1,268,507.90	299,685.13	0.11
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	105,240.000	Local	17.826216	1,876,030.93	30.100000	3,167,724.00	1,291,693.07	0.27
		Base	17.826216	1,876,030.93	30.100000	3,167,724.00	1,291,693.07	0.27
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	159,996.000	Local	12.350791	1,976,077.09	20.340000	3,254,318.64	1,278,241.55	0.28
		Base	12.350791	1,976,077.09	20.340000	3,254,318.64	1,278,241.55	0.28
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	26,085.000	Local	96.033036	2,505,021.74	179.040000	4,670,258.40	2,165,236.66	0.40
		Base	96.033036	2,505,021.74	179.040000	4,670,258.40	2,165,236.66	0.40
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	21,795.000	Local	78.252663	1,705,516.78	119.860000	2,612,348.70	906,831.92	0.22
		Base	78.252663	1,705,516.78	119.860000	2,612,348.70	906,831.92	0.22
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	65,719.000	Local	22.697428	1,491,652.24	15.000000	985,785.00	-505,867.24	0.08
		Base	22.697428	1,491,652.24	15.000000	985,785.00	-505,867.24	0.08

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48242W106	KBR INC COMMON STOCK USD.001							
	72,469.000	Local	25.312971	1,834,405.68	38.390000	2,782,084.91	947,679.23	0.24
		Base	25.312971	1,834,405.68	38.390000	2,782,084.91	947,679.23	0.24
48666K109	KB HOME COMMON STOCK USD1.0							
	44,783.000	Local	16.403944	734,617.84	46.530000	2,083,752.99	1,349,135.15	0.18
		Base	16.403944	734,617.84	46.530000	2,083,752.99	1,349,135.15	0.18
488401100	KEMPER CORP COMMON STOCK USD.1							
	31,266.000	Local	44.840849	1,401,993.98	79.720000	2,492,525.52	1,090,531.54	0.21
		Base	44.840849	1,401,993.98	79.720000	2,492,525.52	1,090,531.54	0.21
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	42,353.000	Local	29.334936	1,242,422.53	39.970000	1,692,849.41	450,426.88	0.14
		Base	29.334936	1,242,422.53	39.970000	1,692,849.41	450,426.88	0.14
49427F108	KILROY REALTY CORP REIT USD.01							
	53,326.000	Local	60.613825	3,232,292.82	65.630000	3,499,785.38	267,492.56	0.30
		Base	60.613825	3,232,292.82	65.630000	3,499,785.38	267,492.56	0.30
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,839.000	Local	200.137500	2,169,290.36	164.800000	1,786,267.20	-383,023.16	0.15
		Base	200.137500	2,169,290.36	164.800000	1,786,267.20	-383,023.16	0.15
497266106	KIRBY CORP COMMON STOCK USD.1							
	30,538.000	Local	54.182049	1,654,611.42	60.280000	1,840,830.64	186,219.22	0.16
		Base	54.182049	1,654,611.42	60.280000	1,840,830.64	186,219.22	0.16
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	63,930.000	Local	37.785433	2,415,622.72	48.090000	3,074,393.70	658,770.98	0.26
		Base	37.785433	2,415,622.72	48.090000	3,074,393.70	658,770.98	0.26
500255104	KOHLS CORP COMMON STOCK USD.01							
	80,177.000	Local	19.489400	1,562,601.63	59.610000	4,779,350.97	3,216,749.34	0.41
		Base	19.489400	1,562,601.63	59.610000	4,779,350.97	3,216,749.34	0.41
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	16,064.000	Local	126.382666	2,030,211.15	191.210000	3,071,597.44	1,041,386.29	0.26
		Base	126.382666	2,030,211.15	191.210000	3,071,597.44	1,041,386.29	0.26

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512816109	LAMAR ADVERTISING CO A REIT USD.001							
	43,972.000	Local	44.096621	1,939,016.64	93.920000	4,129,850.24	2,190,833.60	0.35
		Base	44.096621	1,939,016.64	93.920000	4,129,850.24	2,190,833.60	0.35
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,951.000	Local	78.775734	783,897.33	175.360000	1,745,007.36	961,110.03	0.15
		Base	78.775734	783,897.33	175.360000	1,745,007.36	961,110.03	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	19,515.000	Local	56.011061	1,093,055.85	165.060000	3,221,145.90	2,128,090.05	0.27
		Base	56.011061	1,093,055.85	165.060000	3,221,145.90	2,128,090.05	0.27
521865204	LEAR CORP COMMON STOCK USD.01							
	27,778.000	Local	131.880707	3,663,382.27	181.250000	5,034,762.50	1,371,380.23	0.43
		Base	131.880707	3,663,382.27	181.250000	5,034,762.50	1,371,380.23	0.43
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	5,538.000	Local	314.177775	1,739,916.52	213.000000	1,179,594.00	-560,322.52	0.10
		Base	314.177775	1,739,916.52	213.000000	1,179,594.00	-560,322.52	0.10
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	17,704.000	Local	83.140186	1,471,913.85	311.590000	5,516,389.36	4,044,475.51	0.47
		Base	83.140186	1,471,913.85	311.590000	5,516,389.36	4,044,475.51	0.47
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,185.000	Local	151.528272	1,240,258.91	152.450000	1,247,803.25	7,544.34	0.11
		Base	151.528272	1,240,258.91	152.450000	1,247,803.25	7,544.34	0.11
53223X107	LIFE STORAGE INC REIT USD.01							
	37,057.000	Local	68.051499	2,521,784.39	85.950000	3,185,049.15	663,264.76	0.27
		Base	68.051499	2,521,784.39	85.950000	3,185,049.15	663,264.76	0.27
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	30,261.000	Local	44.614414	1,350,076.79	122.940000	3,720,287.34	2,370,210.55	0.32
		Base	44.614414	1,350,076.79	122.940000	3,720,287.34	2,370,210.55	0.32
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	1,037.000	Local	238.226268	247,040.64	390.090000	404,523.33	157,482.69	0.03
		Base	238.226268	247,040.64	390.090000	404,523.33	157,482.69	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	12,398.000	Local	155.428092	1,926,997.49	264.440000	3,278,527.12	1,351,529.63	0.28
		Base	155.428092	1,926,997.49	264.440000	3,278,527.12	1,351,529.63	0.28
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	33,717.000	Local	21.321129	718,884.50	51.880000	1,749,237.96	1,030,353.46	0.15
		Base	21.321129	718,884.50	51.880000	1,749,237.96	1,030,353.46	0.15
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	55,587.000	Local	12.244724	680,647.49	55.460000	3,082,855.02	2,402,207.53	0.26
		Base	12.244724	680,647.49	55.460000	3,082,855.02	2,402,207.53	0.26
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	38,392.000	Local	59.317131	2,277,303.28	91.350000	3,507,109.20	1,229,805.92	0.30
		Base	59.317131	2,277,303.28	91.350000	3,507,109.20	1,229,805.92	0.30
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	101,957.000	Local	21.511645	2,193,262.82	31.610000	3,222,860.77	1,029,597.95	0.28
		Base	21.511645	2,193,262.82	31.610000	3,222,860.77	1,029,597.95	0.28
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	172,281.000	Local	12.567500	2,165,141.47	13.850000	2,386,091.85	220,950.38	0.20
		Base	12.567500	2,165,141.47	13.850000	2,386,091.85	220,950.38	0.20
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	28,035.000	Local	102.750880	2,880,620.91	185.420000	5,198,249.70	2,317,628.79	0.44
		Base	102.750880	2,880,620.91	185.420000	5,198,249.70	2,317,628.79	0.44
553498106	MSA SAFETY INC COMMON STOCK							
	18,420.000	Local	51.915894	956,290.76	150.020000	2,763,368.40	1,807,077.64	0.24
		Base	51.915894	956,290.76	150.020000	2,763,368.40	1,807,077.64	0.24
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	23,288.000	Local	64.292311	1,497,239.33	90.190000	2,100,344.72	603,105.39	0.18
		Base	64.292311	1,497,239.33	90.190000	2,100,344.72	603,105.39	0.18
554382101	MACERICH CO/THE REIT USD.01							
	60,294.000	Local	23.393879	1,410,510.56	11.700000	705,439.80	-705,070.76	0.06
		Base	23.393879	1,410,510.56	11.700000	705,439.80	-705,070.76	0.06

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562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	32,340.000	Local	59.027531	1,908,950.36	117.380000	3,796,069.20	1,887,118.84	0.32
		Base	59.027531	1,908,950.36	117.380000	3,796,069.20	1,887,118.84	0.32
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	29,253.000	Local	54.360230	1,590,199.82	98.900000	2,893,121.70	1,302,921.88	0.25
		Base	54.360230	1,590,199.82	98.900000	2,893,121.70	1,302,921.88	0.25
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,879.000	Local	111.188129	2,321,496.94	174.180000	3,636,704.22	1,315,207.28	0.31
		Base	111.188129	2,321,496.94	174.180000	3,636,704.22	1,315,207.28	0.31
574795100	MASIMO CORP COMMON STOCK USD.001							
	25,756.000	Local	109.506829	2,820,457.88	229.660000	5,915,122.96	3,094,665.08	0.50
		Base	109.506829	2,820,457.88	229.660000	5,915,122.96	3,094,665.08	0.50
576323109	MASTEC INC COMMON STOCK USD.1							
	28,548.000	Local	44.915528	1,282,248.50	93.700000	2,674,947.60	1,392,699.10	0.23
		Base	44.915528	1,282,248.50	93.700000	2,674,947.60	1,392,699.10	0.23
577081102	MATTEL INC COMMON STOCK USD1.0							
	177,057.000	Local	10.702945	1,895,031.29	19.920000	3,526,975.44	1,631,944.15	0.30
		Base	10.702945	1,895,031.29	19.920000	3,526,975.44	1,631,944.15	0.30
577933104	MAXIMUS INC COMMON STOCK							
	31,271.000	Local	63.441395	1,983,875.87	89.040000	2,784,369.84	800,493.97	0.24
		Base	63.441395	1,983,875.87	89.040000	2,784,369.84	800,493.97	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	289,074.000	Local	16.351664	4,726,841.04	21.280000	6,151,494.72	1,424,653.68	0.52
		Base	16.351664	4,726,841.04	21.280000	6,151,494.72	1,424,653.68	0.52
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	14,011.000	Local	109.845100	1,539,039.70	164.050000	2,298,504.55	759,464.85	0.20
		Base	109.845100	1,539,039.70	164.050000	2,298,504.55	759,464.85	0.20
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	28,490.000	Local	73.358259	2,089,976.80	70.650000	2,012,818.50	-77,158.30	0.17
		Base	73.358259	2,089,976.80	70.650000	2,012,818.50	-77,158.30	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
589400100	MERCURY GENERAL CORP COMMON STOCK							
	13,513.000	Local	43.610084	589,303.06	60.810000	821,725.53	232,422.47	0.07
		Base	43.610084	589,303.06	60.810000	821,725.53	232,422.47	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	28,247.000	Local	76.727200	2,167,313.22	165.750000	4,681,940.25	2,514,627.03	0.40
		Base	76.727200	2,167,313.22	165.750000	4,681,940.25	2,514,627.03	0.40
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	29,949.000	Local	22.997023	688,737.84	41.150000	1,232,401.35	543,663.51	0.11
		Base	22.997023	688,737.84	41.150000	1,232,401.35	543,663.51	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	17,282.000	Local	34.304284	592,846.64	75.320000	1,301,680.24	708,833.60	0.11
		Base	34.304284	592,846.64	75.320000	1,301,680.24	708,833.60	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	30,144.000	Local	95.661754	2,883,627.92	233.760000	7,046,461.44	4,162,833.52	0.60
		Base	95.661754	2,883,627.92	233.760000	7,046,461.44	4,162,833.52	0.60
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	33,873.000	Local	53.103426	1,798,772.36	77.660000	2,630,577.18	831,804.82	0.22
		Base	53.103426	1,798,772.36	77.660000	2,630,577.18	831,804.82	0.22
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	73,413.000	Local	24.628879	1,808,079.90	16.410000	1,204,707.33	-603,372.57	0.10
		Base	24.628879	1,808,079.90	16.410000	1,204,707.33	-603,372.57	0.10
626755102	MURPHY USA INC COMMON STOCK							
	13,520.000	Local	50.632429	684,550.44	144.560000	1,954,451.20	1,269,900.76	0.17
		Base	50.632429	684,550.44	144.560000	1,954,451.20	1,269,900.76	0.17
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	65,559.000	Local	19.282231	1,264,123.80	37.950000	2,487,964.05	1,223,840.25	0.21
		Base	19.282231	1,264,123.80	37.950000	2,487,964.05	1,223,840.25	0.21
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	46,252.000	Local	44.313113	2,049,570.12	49.990000	2,312,137.48	262,567.36	0.20
		Base	44.313113	2,049,570.12	49.990000	2,312,137.48	262,567.36	0.20

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636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	66,747.000	Local	29.364036	1,959,961.28	43.185000	2,882,469.20	922,507.92	0.25
		Base	29.364036	1,959,961.28	43.185000	2,882,469.20	922,507.92	0.25
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	88,333.000	Local	35.000000	3,091,655.02	44.070000	3,892,835.31	801,180.29	0.33
		Base	35.000000	3,091,655.02	44.070000	3,892,835.31	801,180.29	0.33
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	94,715.000	Local	12.067143	1,142,939.49	14.310000	1,355,371.65	212,432.16	0.12
		Base	12.067143	1,142,939.49	14.310000	1,355,371.65	212,432.16	0.12
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	91,217.000	Local	17.392391	1,586,481.75	20.000000	1,824,340.00	237,858.25	0.16
		Base	17.392391	1,586,481.75	20.000000	1,824,340.00	237,858.25	0.16
640491106	NEOGEN CORP COMMON STOCK USD.16							
	26,969.000	Local	69.217531	1,866,727.60	88.890000	2,397,274.41	530,546.81	0.20
		Base	69.217531	1,866,727.60	88.890000	2,397,274.41	530,546.81	0.20
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	37,410.000	Local	34.418635	1,287,601.15	28.160000	1,053,465.60	-234,135.55	0.09
		Base	34.418635	1,287,601.15	28.160000	1,053,465.60	-234,135.55	0.09
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	48,879.000	Local	35.318041	1,726,310.55	39.870000	1,948,805.73	222,495.18	0.17
		Base	35.318041	1,726,310.55	39.870000	1,948,805.73	222,495.18	0.17
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	235,875.000	Local	14.891284	3,512,481.53	12.620000	2,976,742.50	-535,739.03	0.25
		Base	14.891284	3,512,481.53	12.620000	2,976,742.50	-535,739.03	0.25
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	73,624.000	Local	16.301047	1,200,148.27	50.620000	3,726,846.88	2,526,698.61	0.32
		Base	16.301047	1,200,148.27	50.620000	3,726,846.88	2,526,698.61	0.32
651587107	NEWMARKET CORP COMMON STOCK							
	3,720.000	Local	209.387516	778,921.56	380.160000	1,414,195.20	635,273.64	0.12
		Base	209.387516	778,921.56	380.160000	1,414,195.20	635,273.64	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
655663102	NORDSON CORP COMMON STOCK							
	27,443.000	Local	69.760895	1,914,448.24	198.680000	5,452,375.24	3,537,927.00	0.47
		Base	69.760895	1,914,448.24	198.680000	5,452,375.24	3,537,927.00	0.47
655664100	NORDSTROM INC COMMON STOCK							
	55,321.000	Local	16.044900	887,619.91	37.870000	2,095,006.27	1,207,386.36	0.18
		Base	16.044900	887,619.91	37.870000	2,095,006.27	1,207,386.36	0.18
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	25,719.000	Local	61.026947	1,569,552.06	65.200000	1,676,878.80	107,326.74	0.14
		Base	61.026947	1,569,552.06	65.200000	1,676,878.80	107,326.74	0.14
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	25,942.000	Local	51.071802	1,324,904.70	52.890000	1,372,072.38	47,167.68	0.12
		Base	51.071802	1,324,904.70	52.890000	1,372,072.38	47,167.68	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001							
	26,076.000	Local	66.462339	1,733,071.95	65.560000	1,709,542.56	-23,529.39	0.15
		Base	66.462339	1,733,071.95	65.560000	1,709,542.56	-23,529.39	0.15
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	101,702.000	Local	23.521874	2,392,221.65	32.360000	3,291,076.72	898,855.07	0.28
		Base	23.521874	2,392,221.65	32.360000	3,291,076.72	898,855.07	0.28
67098H104	O I GLASS INC COMMON STOCK							
	154,416.000	Local	14.254322	2,201,095.32	14.740000	2,276,091.84	74,996.52	0.19
		Base	14.254322	2,201,095.32	14.740000	2,276,091.84	74,996.52	0.19
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	143,858.000	Local	16.337291	2,350,250.06	21.840000	3,141,858.72	791,608.66	0.27
		Base	16.337291	2,350,250.06	21.840000	3,141,858.72	791,608.66	0.27
680665205	OLIN CORP COMMON STOCK USD1.0							
	72,345.000	Local	18.187742	1,315,792.22	37.970000	2,746,939.65	1,431,147.43	0.23
		Base	18.187742	1,315,792.22	37.970000	2,746,939.65	1,431,147.43	0.23
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,923.000	Local	70.213093	2,030,773.28	87.000000	2,516,301.00	485,527.72	0.21
		Base	70.213093	2,030,773.28	87.000000	2,516,301.00	485,527.72	0.21

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681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	115,422.000	Local	30.038162	3,467,064.68	36.630000	4,227,907.86	760,843.18	0.36
		Base	30.038162	3,467,064.68	36.630000	4,227,907.86	760,843.18	0.36
68235P108	ONE GAS INC COMMON STOCK							
	27,001.000	Local	45.547218	1,229,820.43	76.910000	2,076,646.91	846,826.48	0.18
		Base	45.547218	1,229,820.43	76.910000	2,076,646.91	846,826.48	0.18
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	34,675.000	Local	42.165811	1,462,099.49	118.660000	4,114,535.50	2,652,436.01	0.35
		Base	42.165811	1,462,099.49	118.660000	4,114,535.50	2,652,436.01	0.35
690742101	OWENS CORNING COMMON STOCK USD.001							
	55,012.000	Local	58.674107	3,227,779.96	92.090000	5,066,055.08	1,838,275.12	0.43
		Base	58.674107	3,227,779.96	92.090000	5,066,055.08	1,838,275.12	0.43
69349H107	PNM RESOURCES INC COMMON STOCK							
	40,526.000	Local	20.558830	833,167.15	49.050000	1,987,800.30	1,154,633.15	0.17
		Base	20.558830	833,167.15	49.050000	1,987,800.30	1,154,633.15	0.17
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	32,615.000	Local	94.447031	3,080,389.91	153.330000	5,000,857.95	1,920,468.04	0.43
		Base	94.447031	3,080,389.91	153.330000	5,000,857.95	1,920,468.04	0.43
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	10,202.000	Local	149.268192	1,522,834.09	154.580000	1,577,025.16	54,191.07	0.13
		Base	149.268192	1,522,834.09	154.580000	1,577,025.16	54,191.07	0.13
69370C100	PTC INC COMMON STOCK USD.01							
	53,399.000	Local	30.118644	1,608,305.48	137.650000	7,350,372.35	5,742,066.87	0.63
		Base	30.118644	1,608,305.48	137.650000	7,350,372.35	5,742,066.87	0.63
695263103	PACWEST BANCORP COMMON STOCK							
	59,379.000	Local	40.640696	2,413,203.86	38.150000	2,265,308.85	-147,895.01	0.19
		Base	40.640696	2,413,203.86	38.150000	2,265,308.85	-147,895.01	0.19
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	16,755.000	Local	82.683870	1,385,368.25	88.640000	1,485,163.20	99,794.95	0.13
		Base	82.683870	1,385,368.25	88.640000	1,485,163.20	99,794.95	0.13

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700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	119,799.000	Local	22.660900	2,714,753.21	21.580000	2,585,262.42	-129,490.79	0.22
		Base	22.660900	2,714,753.21	21.580000	2,585,262.42	-129,490.79	0.22
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	44,148.000	Local	21.927418	968,051.67	31.950000	1,410,528.60	442,476.93	0.12
		Base	21.927418	968,051.67	31.950000	1,410,528.60	442,476.93	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	19,057.000	Local	137.401157	2,618,453.85	179.830000	3,427,020.31	808,566.46	0.29
		Base	137.401157	2,618,453.85	179.830000	3,427,020.31	808,566.46	0.29
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	115,849.000	Local	31.145385	3,608,161.68	24.290000	2,813,972.21	-794,189.47	0.24
		Base	31.145385	3,608,161.68	24.290000	2,813,972.21	-794,189.47	0.24
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	75,128.000	Local	30.266554	2,273,865.67	104.840000	7,876,419.52	5,602,553.85	0.67
		Base	30.266554	2,273,865.67	104.840000	7,876,419.52	5,602,553.85	0.67
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	17,183.000	Local	141.031319	2,423,341.15	270.580000	4,649,376.14	2,226,034.99	0.40
		Base	141.031319	2,423,341.15	270.580000	4,649,376.14	2,226,034.99	0.40
715347100	PERSPECTA INC COMMON STOCK USD.01							
	69,594.000	Local	21.275639	1,480,656.84	29.050000	2,021,705.70	541,048.86	0.17
		Base	21.275639	1,480,656.84	29.050000	2,021,705.70	541,048.86	0.17
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	105,936.000	Local	16.930948	1,793,596.86	17.670000	1,871,889.12	78,292.26	0.16
		Base	16.930948	1,793,596.86	17.670000	1,871,889.12	78,292.26	0.16
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	24,767.000	Local	29.335188	726,544.60	23.790000	589,206.93	-137,337.67	0.05
		Base	29.335188	726,544.60	23.790000	589,206.93	-137,337.67	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	38,566.000	Local	60.924080	2,349,598.06	88.660000	3,419,261.56	1,069,663.50	0.29
		Base	60.924080	2,349,598.06	88.660000	3,419,261.56	1,069,663.50	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
731068102	POLARIS INC COMMON STOCK USD.01							
	29,511.000	Local	61.131565	1,804,053.60	133.500000	3,939,718.50	2,135,664.90	0.34
		Base	61.131565	1,804,053.60	133.500000	3,939,718.50	2,135,664.90	0.34
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	31,149.000	Local	53.224723	1,657,896.89	105.720000	3,293,072.28	1,635,175.39	0.28
		Base	53.224723	1,657,896.89	105.720000	3,293,072.28	1,635,175.39	0.28
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	36,785.000	Local	38.895560	1,430,773.19	52.920000	1,946,662.20	515,889.01	0.17
		Base	38.895560	1,430,773.19	52.920000	1,946,662.20	515,889.01	0.17
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	25,276.000	Local	52.701003	1,332,070.54	44.080000	1,114,166.08	-217,904.46	0.10
		Base	52.701003	1,332,070.54	44.080000	1,114,166.08	-217,904.46	0.10
74164M108	PRIMERICA INC COMMON STOCK							
	19,984.000	Local	48.739905	974,018.26	147.820000	2,954,034.88	1,980,016.62	0.25
		Base	48.739905	974,018.26	147.820000	2,954,034.88	1,980,016.62	0.25
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	34,338.000	Local	22.524308	773,439.70	43.290000	1,486,492.02	713,052.32	0.13
		Base	22.524308	773,439.70	43.290000	1,486,492.02	713,052.32	0.13
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	47,069.000	Local	53.893555	2,536,715.73	74.890000	3,524,997.41	988,281.68	0.30
		Base	53.893555	2,536,715.73	74.890000	3,524,997.41	988,281.68	0.30
74758T303	QUALYS INC COMMON STOCK USD.001							
	17,079.000	Local	102.303800	1,747,246.60	104.780000	1,789,537.62	42,291.02	0.15
		Base	102.303800	1,747,246.60	104.780000	1,789,537.62	42,291.02	0.15
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	19,472.000	Local	201.396000	3,921,582.92	127.930000	2,491,052.96	-1,430,529.96	0.21
		Base	201.396000	3,921,582.92	127.930000	2,491,052.96	-1,430,529.96	0.21
749607107	RLI CORP COMMON STOCK USD1.0							
	1,288.000	Local	82.665978	106,473.78	111.570000	143,702.16	37,228.38	0.01
		Base	82.665978	106,473.78	111.570000	143,702.16	37,228.38	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74967X103	RH COMMON STOCK USD.0001							
	176.000	Local	168.740170	29,698.27	596.600000	105,001.60	75,303.33	0.01
		Base	168.740170	29,698.27	596.600000	105,001.60	75,303.33	0.01
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	66,067.000	Local	33.397769	2,206,490.43	91.850000	6,068,253.95	3,861,763.52	0.52
		Base	33.397769	2,206,490.43	91.850000	6,068,253.95	3,861,763.52	0.52
754907103	RAYONIER INC REIT							
	69,459.000	Local	23.970552	1,664,970.60	32.250000	2,240,052.75	575,082.15	0.19
		Base	23.970552	1,664,970.60	32.250000	2,240,052.75	575,082.15	0.19
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	20,642.000	Local	66.511725	1,372,935.02	142.680000	2,945,200.56	1,572,265.54	0.25
		Base	66.511725	1,372,935.02	142.680000	2,945,200.56	1,572,265.54	0.25
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	34,543.000	Local	62.952078	2,174,553.64	126.050000	4,354,145.15	2,179,591.51	0.37
		Base	62.952078	2,174,553.64	126.050000	4,354,145.15	2,179,591.51	0.37
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	32,420.000	Local	49.757500	1,613,138.15	152.290000	4,937,241.80	3,324,103.65	0.42
		Base	49.757500	1,613,138.15	152.290000	4,937,241.80	3,324,103.65	0.42
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	25,591.000	Local	84.862030	2,171,704.20	194.410000	4,975,146.31	2,803,442.11	0.42
		Base	84.862030	2,171,704.20	194.410000	4,975,146.31	2,803,442.11	0.42
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	66,438.000	Local	46.657820	3,099,852.25	50.400000	3,348,475.20	248,622.95	0.29
		Base	46.657820	3,099,852.25	50.400000	3,348,475.20	248,622.95	0.29
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	33,417.000	Local	81.399739	2,720,135.09	107.620000	3,596,337.54	876,202.45	0.31
		Base	81.399739	2,720,135.09	107.620000	3,596,337.54	876,202.45	0.31
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	27,400.000	Local	65.112082	1,784,071.05	75.650000	2,072,810.00	288,738.95	0.18
		Base	65.112082	1,784,071.05	75.650000	2,072,810.00	288,738.95	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
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	61,021.000	Local	31.076422	1,896,314.37	60.930000	3,718,009.53	1,821,695.16	0.32
		Base	31.076422	1,896,314.37	60.930000	3,718,009.53	1,821,695.16	0.32
78442P106	SLM CORP COMMON STOCK USD.2							
	191,075.000	Local	9.325466	1,781,863.42	17.970000	3,433,617.75	1,651,754.33	0.29
		Base	9.325466	1,781,863.42	17.970000	3,433,617.75	1,651,754.33	0.29
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	14,458.000	Local	342.419401	4,950,699.70	476.050000	6,882,730.90	1,932,031.20	0.59
		Base	342.419401	4,950,699.70	476.050000	6,882,730.90	1,932,031.20	0.59
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	105,212.000	Local	22.951680	2,414,792.18	17.360000	1,826,480.32	-588,311.86	0.16
		Base	22.951680	2,414,792.18	17.360000	1,826,480.32	-588,311.86	0.16
78573M104	SABRE CORP COMMON STOCK USD.01							
	161,318.000	Local	20.008777	3,227,775.91	14.810000	2,389,119.58	-838,656.33	0.20
		Base	20.008777	3,227,775.91	14.810000	2,389,119.58	-838,656.33	0.20
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	46,233.000	Local	43.893758	2,029,340.11	50.640000	2,341,239.12	311,899.01	0.20
		Base	43.893758	2,029,340.11	50.640000	2,341,239.12	311,899.01	0.20
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	10,064.000	Local	155.337718	1,563,318.79	155.780000	1,567,769.92	4,451.13	0.13
		Base	155.337718	1,563,318.79	155.780000	1,567,769.92	4,451.13	0.13
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	29,604.000	Local	56.088240	1,660,436.25	83.590000	2,474,598.36	814,162.11	0.21
		Base	56.088240	1,660,436.25	83.590000	2,474,598.36	814,162.11	0.21
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	28,544.000	Local	42.527919	1,213,916.92	38.520000	1,099,514.88	-114,402.04	0.09
		Base	42.527919	1,213,916.92	38.520000	1,099,514.88	-114,402.04	0.09
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	20,689.000	Local	61.217644	1,266,531.84	244.970000	5,068,184.33	3,801,652.49	0.43
		Base	61.217644	1,266,531.84	244.970000	5,068,184.33	3,801,652.49	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
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	30,419.000	71.095226	2,162,645.67	72.540000	2,206,594.26	43,948.59	0.19
		Base		71.095226	2,162,645.67	72.540000	2,206,594.26	43,948.59	0.19
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	33,051.000	51.460307	1,700,814.61	69.000000	2,280,519.00	579,704.39	0.19
		Base		51.460307	1,700,814.61	69.000000	2,280,519.00	579,704.39	0.19
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	21,540.000	34.957049	752,974.84	78.000000	1,680,120.00	927,145.16	0.14
		Base		34.957049	752,974.84	78.000000	1,680,120.00	927,145.16	0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	87,833.000	16.134536	1,417,144.71	51.050000	4,483,874.65	3,066,729.94	0.38
		Base		16.134536	1,417,144.71	51.050000	4,483,874.65	3,066,729.94	0.38
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	83,806.000	21.328272	1,787,437.17	11.860000	993,939.16	-793,498.01	0.08
		Base		21.328272	1,787,437.17	11.860000	993,939.16	-793,498.01	0.08
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	27,250.000	85.462651	2,328,857.24	226.100000	6,161,225.00	3,832,367.76	0.53
		Base		85.462651	2,328,857.24	226.100000	6,161,225.00	3,832,367.76	0.53
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	22,286.000	55.405169	1,234,759.59	141.070000	3,143,886.02	1,909,126.43	0.27
		Base		55.405169	1,234,759.59	141.070000	3,143,886.02	1,909,126.43	0.27
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	39,966.000	19.430316	776,552.00	42.030000	1,679,770.98	903,218.98	0.14
		Base		19.430316	776,552.00	42.030000	1,679,770.98	903,218.98	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	22,078.000	90.369052	1,995,167.93	103.730000	2,290,150.94	294,983.01	0.20
		Base		90.369052	1,995,167.93	103.730000	2,290,150.94	294,983.01	0.20
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	38,454.000	54.489349	2,095,333.42	46.470000	1,786,957.38	-308,376.04	0.15
		Base		54.489349	2,095,333.42	46.470000	1,786,957.38	-308,376.04	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	68,939.000	Local	35.433422	2,442,744.71	41.710000	2,875,445.69	432,700.98	0.25
		Base	35.433422	2,442,744.71	41.710000	2,875,445.69	432,700.98	0.25
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	26,040.000	Local	91.003358	2,369,727.43	287.440000	7,484,937.60	5,115,210.17	0.64
		Base	91.003358	2,369,727.43	287.440000	7,484,937.60	5,115,210.17	0.64
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	51,058.000	Local	35.227495	1,798,645.42	63.300000	3,231,971.40	1,433,325.98	0.28
		Base	35.227495	1,798,645.42	63.300000	3,231,971.40	1,433,325.98	0.28
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	28,896.000	Local	77.385993	2,236,145.65	68.710000	1,985,444.16	-250,701.49	0.17
		Base	77.385993	2,236,145.65	68.710000	1,985,444.16	-250,701.49	0.17
84857L101	SPIRE INC COMMON STOCK USD1.0							
	26,271.000	Local	77.318067	2,031,222.93	73.890000	1,941,164.19	-90,058.74	0.17
		Base	77.318067	2,031,222.93	73.890000	1,941,164.19	-90,058.74	0.17
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	58,107.000	Local	43.290701	2,515,492.79	42.500000	2,469,547.50	-45,945.29	0.21
		Base	43.290701	2,515,492.79	42.500000	2,469,547.50	-45,945.29	0.21
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	59,972.000	Local	21.372866	1,281,773.49	26.620000	1,596,454.64	314,681.15	0.14
		Base	21.372866	1,281,773.49	26.620000	1,596,454.64	314,681.15	0.14
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	101,639.000	Local	16.273222	1,653,994.02	50.760000	5,159,195.64	3,505,201.62	0.44
		Base	16.273222	1,653,994.02	50.760000	5,159,195.64	3,505,201.62	0.44
858912108	STERICYCLE INC COMMON STOCK USD.01							
	46,557.000	Local	48.518125	2,258,858.35	67.510000	3,143,063.07	884,204.72	0.27
		Base	48.518125	2,258,858.35	67.510000	3,143,063.07	884,204.72	0.27
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	98,873.000	Local	22.824258	2,256,702.90	23.020000	2,276,056.46	19,353.56	0.19
		Base	22.824258	2,256,702.90	23.020000	2,276,056.46	19,353.56	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
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	52,373.000	Local	32.632309	1,709,051.94	64.060000	3,355,014.38	1,645,962.44	0.29
		Base	32.632309	1,709,051.94	64.060000	3,355,014.38	1,645,962.44	0.29
862121100	STORE CAPITAL CORP REIT USD.01							
	120,205.000	Local	23.442689	2,817,928.49	33.500000	4,026,867.50	1,208,939.01	0.34
		Base	23.442689	2,817,928.49	33.500000	4,026,867.50	1,208,939.01	0.34
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	12,411.000	Local	144.746022	1,796,442.88	91.910000	1,140,695.01	-655,747.87	0.10
		Base	144.746022	1,796,442.88	91.910000	1,140,695.01	-655,747.87	0.10
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	79,344.000	Local	67.660327	5,368,440.98	60.480000	4,798,725.12	-569,715.86	0.41
		Base	67.660327	5,368,440.98	60.480000	4,798,725.12	-569,715.86	0.41
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,585.000	Local	76.332812	1,342,312.50	135.420000	2,381,360.70	1,039,048.20	0.20
		Base	76.332812	1,342,312.50	135.420000	2,381,360.70	1,039,048.20	0.20
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	75,173.000	Local	24.345898	1,830,154.19	45.750000	3,439,164.75	1,609,010.56	0.29
		Base	24.345898	1,830,154.19	45.750000	3,439,164.75	1,609,010.56	0.29
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	20,966.000	Local	46.649483	978,053.07	114.840000	2,407,735.44	1,429,682.37	0.21
		Base	46.649483	978,053.07	114.840000	2,407,735.44	1,429,682.37	0.21
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	38,601.000	Local	48.251690	1,862,563.49	75.850000	2,927,885.85	1,065,322.36	0.25
		Base	48.251690	1,862,563.49	75.850000	2,927,885.85	1,065,322.36	0.25
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	77,533.000	Local	36.375939	2,820,335.68	46.460000	3,602,183.18	781,847.50	0.31
		Base	36.375939	2,820,335.68	46.460000	3,602,183.18	781,847.50	0.31
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	64,485.000	Local	14.133612	911,405.98	20.360000	1,312,914.60	401,508.62	0.11
		Base	14.133612	911,405.98	20.360000	1,312,914.60	401,508.62	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
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	66,070.000	Local	24.413743	1,613,016.02	30.810000	2,035,616.70	422,600.68	0.17
		Base	24.413743	1,613,016.02	30.810000	2,035,616.70	422,600.68	0.17
87901J105	TEGNA INC COMMON STOCK USD1.0							
	111,475.000	Local	14.297131	1,593,772.69	18.830000	2,099,074.25	505,301.56	0.18
		Base	14.297131	1,593,772.69	18.830000	2,099,074.25	505,301.56	0.18
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	50,621.000	Local	31.242473	1,581,525.22	22.960000	1,162,258.16	-419,267.06	0.10
		Base	31.242473	1,581,525.22	22.960000	1,162,258.16	-419,267.06	0.10
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	97,578.000	Local	13.726136	1,339,368.90	36.560000	3,567,451.68	2,228,082.78	0.30
		Base	13.726136	1,339,368.90	36.560000	3,567,451.68	2,228,082.78	0.30
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	53,651.000	Local	28.556357	1,532,077.09	52.000000	2,789,852.00	1,257,774.91	0.24
		Base	28.556357	1,532,077.09	52.000000	2,789,852.00	1,257,774.91	0.24
88076W103	TERADATA CORP COMMON STOCK USD.01							
	55,574.000	Local	28.997560	1,611,510.42	38.540000	2,141,821.96	530,311.54	0.18
		Base	28.997560	1,611,510.42	38.540000	2,141,821.96	530,311.54	0.18
880779103	TEREX CORP COMMON STOCK USD.01							
	35,246.000	Local	22.801264	803,653.36	46.070000	1,623,783.22	820,129.86	0.14
		Base	22.801264	803,653.36	46.070000	1,623,783.22	820,129.86	0.14
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	27,343.000	Local	79.061085	2,161,767.24	135.720000	3,710,991.96	1,549,224.72	0.32
		Base	79.061085	2,161,767.24	135.720000	3,710,991.96	1,549,224.72	0.32
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	25,652.000	Local	72.820937	1,868,002.68	70.920000	1,819,239.84	-48,762.84	0.16
		Base	72.820937	1,868,002.68	70.920000	1,819,239.84	-48,762.84	0.16
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	33,222.000	Local	46.239744	1,536,176.77	95.940000	3,187,318.68	1,651,141.91	0.27
		Base	46.239744	1,536,176.77	95.940000	3,187,318.68	1,651,141.91	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	28,151.000	Local	43.355633	1,220,504.42	134.740000	3,793,065.74	2,572,561.32	0.32
		Base	43.355633	1,220,504.42	134.740000	3,793,065.74	2,572,561.32	0.32
887389104	TIMKEN CO COMMON STOCK							
	34,484.000	Local	28.925049	997,451.38	81.170000	2,799,066.28	1,801,614.90	0.24
		Base	28.925049	997,451.38	81.170000	2,799,066.28	1,801,614.90	0.24
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	58,398.000	Local	28.310443	1,653,273.26	56.730000	3,312,918.54	1,659,645.28	0.28
		Base	28.310443	1,653,273.26	56.730000	3,312,918.54	1,659,645.28	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	9,060.910	Local	22.134820	200,561.61	33.130000	300,187.95	99,626.34	0.03
		Base	22.134820	200,561.61	33.130000	300,187.95	99,626.34	0.03
89055F103	TOPBUILD CORP COMMON STOCK							
	16,792.000	Local	119.340000	2,003,957.28	209.430000	3,516,748.56	1,512,791.28	0.30
		Base	119.340000	2,003,957.28	209.430000	3,516,748.56	1,512,791.28	0.30
891092108	TORO CO COMMON STOCK USD1.0							
	54,583.000	Local	42.297610	2,308,730.46	103.140000	5,629,690.62	3,320,960.16	0.48
		Base	42.297610	2,308,730.46	103.140000	5,629,690.62	3,320,960.16	0.48
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	43,657.000	Local	43.343663	1,892,254.29	61.160000	2,670,062.12	777,807.83	0.23
		Base	43.343663	1,892,254.29	61.160000	2,670,062.12	777,807.83	0.23
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	28,740.000	Local	75.065472	2,157,381.67	52.240000	1,501,377.60	-656,004.07	0.13
		Base	75.065472	2,157,381.67	52.240000	1,501,377.60	-656,004.07	0.13
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	58,917.000	Local	33.179105	1,954,813.30	91.540000	5,393,262.18	3,438,448.88	0.46
		Base	33.179105	1,954,813.30	91.540000	5,393,262.18	3,438,448.88	0.46
896239100	TRIMBLE INC COMMON STOCK							
	127,313.000	Local	23.269299	2,962,484.22	77.790000	9,903,678.27	6,941,194.05	0.85
		Base	23.269299	2,962,484.22	77.790000	9,903,678.27	6,941,194.05	0.85

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	42,970.000	Local	11.308374	485,920.81	28.490000	1,224,215.30	738,294.49	0.10
		Base	11.308374	485,920.81	28.490000	1,224,215.30	738,294.49	0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	48,895.000	Local	29.039358	1,419,879.42	53.790000	2,630,062.05	1,210,182.63	0.22
		Base	29.039358	1,419,879.42	53.790000	2,630,062.05	1,210,182.63	0.22
898402102	TRUSTMARK CORP COMMON STOCK							
	32,248.000	Local	22.997821	741,633.74	33.660000	1,085,467.68	343,833.94	0.09
		Base	22.997821	741,633.74	33.660000	1,085,467.68	343,833.94	0.09
902104108	II VI INC COMMON STOCK							
	52,728.000	Local	34.343381	1,810,857.80	68.370000	3,605,013.36	1,794,155.56	0.31
		Base	34.343381	1,810,857.80	68.370000	3,605,013.36	1,794,155.56	0.31
902681105	UGI CORP COMMON STOCK							
	105,973.000	Local	26.918049	2,852,586.38	41.010000	4,345,952.73	1,493,366.35	0.37
		Base	26.918049	2,852,586.38	41.010000	4,345,952.73	1,493,366.35	0.37
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	21,985.000	Local	73.378823	1,613,233.43	92.330000	2,029,875.05	416,641.62	0.17
		Base	73.378823	1,613,233.43	92.330000	2,029,875.05	416,641.62	0.17
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	112,042.000	Local	17.349671	1,943,891.88	17.550000	1,966,337.10	22,445.22	0.17
		Base	17.349671	1,943,891.88	17.550000	1,966,337.10	22,445.22	0.17
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	65,997.000	Local	36.248203	2,392,272.66	38.580000	2,546,164.26	153,891.60	0.22
		Base	36.248203	2,392,272.66	38.580000	2,546,164.26	153,891.60	0.22
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	112,165.000	Local	22.102573	2,479,135.14	26.170000	2,935,358.05	456,222.91	0.25
		Base	22.102573	2,479,135.14	26.170000	2,935,358.05	456,222.91	0.25
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	22,596.000	Local	70.027808	1,582,348.35	167.270000	3,779,632.92	2,197,284.57	0.32
		Base	70.027808	1,582,348.35	167.270000	3,779,632.92	2,197,284.57	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
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	85,980.000	Local	16.656972	1,432,166.42	21.540000	1,852,009.20	419,842.78	0.16
		Base	16.656972	1,432,166.42	21.540000	1,852,009.20	419,842.78	0.16
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	21,829.000	Local	105.158032	2,295,494.67	236.770000	5,168,452.33	2,872,957.66	0.44
		Base	105.158032	2,295,494.67	236.770000	5,168,452.33	2,872,957.66	0.44
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	34,804.000	Local	23.139236	805,337.96	37.190000	1,294,360.76	489,022.80	0.11
		Base	23.139236	805,337.96	37.190000	1,294,360.76	489,022.80	0.11
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	55,816.000	Local	21.622931	1,206,905.51	16.520000	922,080.32	-284,825.19	0.08
		Base	21.622931	1,206,905.51	16.520000	922,080.32	-284,825.19	0.08
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	205,353.000	Local	10.538775	2,164,169.05	13.740000	2,821,550.22	657,381.17	0.24
		Base	10.538775	2,164,169.05	13.740000	2,821,550.22	657,381.17	0.24
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,810.000	Local	100.021763	1,081,235.26	237.670000	2,569,212.70	1,487,977.44	0.22
		Base	100.021763	1,081,235.26	237.670000	2,569,212.70	1,487,977.44	0.22
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	94,199.000	Local	12.604925	1,187,371.29	26.070000	2,455,767.93	1,268,396.64	0.21
		Base	12.604925	1,187,371.29	26.070000	2,455,767.93	1,268,396.64	0.21
92552V100	VIASAT INC COMMON STOCK USD.0001							
	32,630.000	Local	67.417182	2,199,822.64	48.070000	1,568,524.10	-631,298.54	0.13
		Base	67.417182	2,199,822.64	48.070000	1,568,524.10	-631,298.54	0.13
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	67,431.000	Local	10.671630	719,598.66	24.080000	1,623,738.48	904,139.82	0.14
		Base	10.671630	719,598.66	24.080000	1,623,738.48	904,139.82	0.14
92839U206	VISTEON CORP COMMON STOCK							
	14,168.000	Local	119.255431	1,689,610.94	121.950000	1,727,787.60	38,176.66	0.15
		Base	119.255431	1,689,610.94	121.950000	1,727,787.60	38,176.66	0.15

& 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
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	38,535.000	Local	19.278401	742,893.17	30.800000	1,186,878.00	443,984.83	0.10
		Base	19.278401	742,893.17	30.800000	1,186,878.00	443,984.83	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
	16,673.000	Local	100.062400	1,668,340.40	260.750000	4,347,484.75	2,679,144.35	0.37
		Base	100.062400	1,668,340.40	260.750000	4,347,484.75	2,679,144.35	0.37
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	45,872.000	Local	25.175193	1,154,836.44	55.110000	2,528,005.92	1,373,169.48	0.22
		Base	25.175193	1,154,836.44	55.110000	2,528,005.92	1,373,169.48	0.22
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	61,218.000	Local	23.668665	1,448,948.34	26.910000	1,647,376.38	198,428.04	0.14
		Base	23.668665	1,448,948.34	26.910000	1,647,376.38	198,428.04	0.14
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	91,237.000	Local	8.188627	747,105.77	20.260000	1,848,461.62	1,101,355.85	0.16
		Base	8.188627	747,105.77	20.260000	1,848,461.62	1,101,355.85	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	29,505.000	Local	29.359024	866,237.99	47.170000	1,391,750.85	525,512.86	0.12
		Base	29.359024	866,237.99	47.170000	1,391,750.85	525,512.86	0.12
96208T104	WEX INC COMMON STOCK USD.01							
	22,450.000	Local	95.549441	2,145,084.95	209.220000	4,696,989.00	2,551,904.05	0.40
		Base	95.549441	2,145,084.95	209.220000	4,696,989.00	2,551,904.05	0.40
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	22,187.000	Local	43.039351	954,914.07	54.200000	1,202,535.40	247,621.33	0.10
		Base	43.039351	954,914.07	54.200000	1,202,535.40	247,621.33	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	39,052.000	Local	37.180947	1,451,990.36	179.200000	6,998,118.40	5,546,128.04	0.60
		Base	37.180947	1,451,990.36	179.200000	6,998,118.40	5,546,128.04	0.60
974155103	WINGSTOP INC COMMON STOCK USD.01							
	15,093.000	Local	138.782701	2,094,647.30	127.170000	1,919,376.81	-175,270.49	0.16
		Base	138.782701	2,094,647.30	127.170000	1,919,376.81	-175,270.49	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
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	29,323.000	Local	68.075575	1,996,180.10	75.800000	2,222,683.40	226,503.30	0.19
		Base	68.075575	1,996,180.10	75.800000	2,222,683.40	226,503.30	0.19
980745103	WOODWARD INC COMMON STOCK USD.00292							
	29,714.000	Local	42.354345	1,258,517.01	120.630000	3,584,399.82	2,325,882.81	0.31
		Base	42.354345	1,258,517.01	120.630000	3,584,399.82	2,325,882.81	0.31
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	32,308.000	Local	38.709922	1,250,640.17	35.200000	1,137,241.60	-113,398.57	0.10
		Base	38.709922	1,250,640.17	35.200000	1,137,241.60	-113,398.57	0.10
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	23,738.000	Local	72.517062	1,721,410.01	54.260000	1,288,023.88	-433,386.13	0.11
		Base	72.517062	1,721,410.01	54.260000	1,288,023.88	-433,386.13	0.11
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	18,251.000	Local	19.414126	354,327.22	67.090000	1,224,459.59	870,132.37	0.10
		Base	19.414126	354,327.22	67.090000	1,224,459.59	870,132.37	0.10
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	23,899.000	Local	55.234137	1,320,040.65	31.280000	747,560.72	-572,479.93	0.06
		Base	55.234137	1,320,040.65	31.280000	747,560.72	-572,479.93	0.06
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	47,371.000	Local	56.526517	2,677,717.63	69.780000	3,305,548.38	627,830.75	0.28
		Base	56.526517	2,677,717.63	69.780000	3,305,548.38	627,830.75	0.28
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	46,485.000	Local	60.725543	2,822,826.88	123.300000	5,731,600.50	2,908,773.62	0.49
		Base	60.725543	2,822,826.88	123.300000	5,731,600.50	2,908,773.62	0.49
985817105	YELP INC COMMON STOCK USD.000001							
	35,366.000	Local	32.661410	1,155,103.42	39.000000	1,379,274.00	224,170.58	0.12
		Base	32.661410	1,155,103.42	39.000000	1,379,274.00	224,170.58	0.12
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	38,623.000	Local	73.890000	2,853,853.47	72.210000	2,788,966.83	-64,886.64	0.24
		Base	73.890000	2,853,853.47	72.210000	2,788,966.83	-64,886.64	0.24

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	47,780.000	Local	37.615969	1,797,290.98	44.200000	2,111,876.00	314,585.02	0.18
		Base	37.615969	1,797,290.98	44.200000	2,111,876.00	314,585.02	0.18
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	76,597.000	Local	43.617500	3,340,969.65	51.000000	3,906,447.00	565,477.35	0.33
		Base	43.617500	3,340,969.65	51.000000	3,906,447.00	565,477.35	0.33
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	57,174.000	Local	35.298239	2,018,141.51	47.490000	2,715,193.26	697,051.75	0.23
		Base	35.298239	2,018,141.51	47.490000	2,715,193.26	697,051.75	0.23
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	12,891.000	Local	112.145190	1,445,663.64	210.660000	2,715,618.06	1,269,954.42	0.23
		Base	112.145190	1,445,663.64	210.660000	2,715,618.06	1,269,954.42	0.23
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	75,656.000	Local	25.780330	1,950,436.66	31.150000	2,356,684.40	406,247.74	0.20
		Base	25.780330	1,950,436.66	31.150000	2,356,684.40	406,247.74	0.20
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	28,330.000	Local	141.493900	4,008,522.19	164.370000	4,656,602.10	648,079.91	0.40
		Base	141.493900	4,008,522.19	164.370000	4,656,602.10	648,079.91	0.40
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	24,738.000	Local	70.811269	1,751,729.18	73.730000	1,823,932.74	72,203.56	0.16
		Base	70.811269	1,751,729.18	73.730000	1,823,932.74	72,203.56	0.16
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	86,533.000	Local	24.682347	2,135,837.49	27.910000	2,415,136.03	279,298.54	0.21
		Base	24.682347	2,135,837.49	27.910000	2,415,136.03	279,298.54	0.21
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	25,835.000	Local	118.713171	3,066,954.77	160.250000	4,140,058.75	1,073,103.98	0.35
		Base	118.713171	3,066,954.77	160.250000	4,140,058.75	1,073,103.98	0.35
US DOLLAR Total								
	20,480,972.910	Local		729,928,649.36		1,164,416,884.43	434,488,235.07	99.36
		Base		729,928,649.36		1,164,416,884.43	434,488,235.07	99.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		20,480,972.910	Base		729,928,649.36		1,164,416,884.43	434,488,235.07	99.36

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		27,964,408.880	Base		737,416,581.59		1,171,904,062.12	434,487,480.53	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			5,949.330	Local	1.000000	5,949.33	1.000000	5,949.33	0.00	0.00
				Base	1.000000	5,949.33	1.000000	5,949.33	0.00	0.00
US DOLLAR Total										
			5,949.330	Local		5,949.33		5,949.33	0.00	0.00
				Base		5,949.33		5,949.33	0.00	0.00
CASH Total										
			5,949.330	Base		5,949.33		5,949.33	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.045114	31 Dec 2030		
			21,975,549.450	Local	100.055406	21,987,725.31	100.050000	21,986,537.22	-1,188.09	2.66
				Base	100.055406	21,987,725.31	100.050000	21,986,537.22	-1,188.09	2.66
US DOLLAR Total										
			21,975,549.450	Local		21,987,725.31		21,986,537.22	-1,188.09	2.66
				Base		21,987,725.31		21,986,537.22	-1,188.09	2.66
CASH EQUIVALENT Total										
			21,975,549.450	Base		21,987,725.31		21,986,537.22	-1,188.09	2.66
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004									
			31,400.000	Local	21.447912	673,464.45	70.010000	2,198,314.00	1,524,849.55	0.27
				Base	21.447912	673,464.45	70.010000	2,198,314.00	1,524,849.55	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,533.000	25.332007	646,802.14	41.650000	1,063,449.45	416,647.31	0.13
		Base		25.332007	646,802.14	41.650000	1,063,449.45	416,647.31	0.13
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	51,289.000	26.677805	1,368,277.95	51.010000	2,616,251.89	1,247,973.94	0.32
		Base		26.677805	1,368,277.95	51.010000	2,616,251.89	1,247,973.94	0.32
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	22,895.000	35.882700	821,534.42	53.160000	1,217,098.20	395,563.78	0.15
		Base		35.882700	821,534.42	53.160000	1,217,098.20	395,563.78	0.15
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	36,209.000	24.481007	886,432.80	73.700000	2,668,603.30	1,782,170.50	0.32
		Base		24.481007	886,432.80	73.700000	2,668,603.30	1,782,170.50	0.32
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	7,411.000	60.737370	450,124.65	36.140000	267,833.54	-182,291.11	0.03
		Base		60.737370	450,124.65	36.140000	267,833.54	-182,291.11	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,457.000	49.717549	420,461.31	49.120000	415,407.84	-5,053.47	0.05
		Base		49.717549	420,461.31	49.120000	415,407.84	-5,053.47	0.05
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,065.000	30.863093	619,267.96	50.350000	1,010,272.75	391,004.79	0.12
		Base		30.863093	619,267.96	50.350000	1,010,272.75	391,004.79	0.12
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	25,832.000	19.208001	496,181.07	25.680000	663,365.76	167,184.69	0.08
		Base		19.208001	496,181.07	25.680000	663,365.76	167,184.69	0.08
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	48,028.000	14.656257	703,910.73	34.310000	1,647,840.68	943,929.95	0.20
		Base		14.656257	703,910.73	34.310000	1,647,840.68	943,929.95	0.20
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	66,380.000	24.632779	1,635,123.84	18.970000	1,259,228.60	-375,895.24	0.15
		Base		24.632779	1,635,123.84	18.970000	1,259,228.60	-375,895.24	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,571.000	Local	74.213922	858,729.29	104.590000	1,210,210.89	351,481.60	0.15
		Base	74.213922	858,729.29	104.590000	1,210,210.89	351,481.60	0.15
00738A106	ADTRAN INC COMMON STOCK USD.01							
	36,900.000	Local	17.746026	654,828.36	16.680000	615,492.00	-39,336.36	0.07
		Base	17.746026	654,828.36	16.680000	615,492.00	-39,336.36	0.07
00770F104	AEGION CORP COMMON STOCK USD.01							
	23,690.000	Local	19.213582	455,169.76	28.750000	681,087.50	225,917.74	0.08
		Base	19.213582	455,169.76	28.750000	681,087.50	225,917.74	0.08
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	21,578.000	Local	15.856657	342,154.94	26.820000	578,721.96	236,567.02	0.07
		Base	15.856657	342,154.94	26.820000	578,721.96	236,567.02	0.07
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	55,301.000	Local	19.877061	1,099,221.36	46.960000	2,596,934.96	1,497,713.60	0.31
		Base	19.877061	1,099,221.36	46.960000	2,596,934.96	1,497,713.60	0.31
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	29,450.000	Local	26.351190	776,042.56	109.170000	3,215,056.50	2,439,013.94	0.39
		Base	26.351190	776,042.56	109.170000	3,215,056.50	2,439,013.94	0.39
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	16,878.000	Local	36.980943	624,164.36	116.060000	1,958,860.68	1,334,696.32	0.24
		Base	36.980943	624,164.36	116.060000	1,958,860.68	1,334,696.32	0.24
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	15,653.000	Local	14.153121	221,538.81	47.960000	750,717.88	529,179.07	0.09
		Base	14.153121	221,538.81	47.960000	750,717.88	529,179.07	0.09
008492100	AGREE REALTY CORP REIT USD.0001							
	44,914.000	Local	53.465153	2,401,333.87	67.310000	3,023,161.34	621,827.47	0.37
		Base	53.465153	2,401,333.87	67.310000	3,023,161.34	621,827.47	0.37
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	7,587.000	Local	71.283584	540,828.55	156.150000	1,184,710.05	643,881.50	0.14
		Base	71.283584	540,828.55	156.150000	1,184,710.05	643,881.50	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
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	34,389.000	43.505306	1,496,103.98	86.380000	2,970,521.82	1,474,417.84	0.36
		Base		43.505306	1,496,103.98	86.380000	2,970,521.82	1,474,417.84	0.36
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	23,623.000	36.917140	872,093.61	83.470000	1,971,811.81	1,099,718.20	0.24
		Base		36.917140	872,093.61	83.470000	1,971,811.81	1,099,718.20	0.24
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	55,674.000	20.072828	1,117,534.63	16.790000	934,766.46	-182,768.17	0.11
		Base		20.072828	1,117,534.63	16.790000	934,766.46	-182,768.17	0.11
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	97,634.000	8.753600	854,648.98	21.060000	2,056,172.04	1,201,523.06	0.25
		Base		8.753600	854,648.98	21.060000	2,056,172.04	1,201,523.06	0.25
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	14,483.000	33.007468	478,047.16	40.540000	587,140.82	109,093.66	0.07
		Base		33.007468	478,047.16	40.540000	587,140.82	109,093.66	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,102.000	81.662313	824,952.69	244.060000	2,465,494.12	1,640,541.43	0.30
		Base		81.662313	824,952.69	244.060000	2,465,494.12	1,640,541.43	0.30
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	121,562.000	7.164900	870,979.58	15.015000	1,825,253.43	954,273.85	0.22
		Base		7.164900	870,979.58	15.015000	1,825,253.43	954,273.85	0.22
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	35,248.000	18.913352	666,657.84	16.740000	590,051.52	-76,606.32	0.07
		Base		18.913352	666,657.84	16.740000	590,051.52	-76,606.32	0.07
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	38,514.000	35.404101	1,363,553.55	32.440000	1,249,394.16	-114,159.39	0.15
		Base		35.404101	1,363,553.55	32.440000	1,249,394.16	-114,159.39	0.15
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	87,160.000	13.779990	1,201,063.91	9.660000	841,965.60	-359,098.31	0.10
		Base		13.779990	1,201,063.91	9.660000	841,965.60	-359,098.31	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	70,804.000	24.263108	1,717,925.11	31.530000	2,232,450.12	514,525.01	0.27
		Base		24.263108	1,717,925.11	31.530000	2,232,450.12	514,525.01	0.27
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,395.000	34.214883	389,878.59	35.630000	406,003.85	16,125.26	0.05
		Base		34.214883	389,878.59	35.630000	406,003.85	16,125.26	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,385.000	37.700719	1,070,134.90	75.620000	2,146,473.70	1,076,338.80	0.26
		Base		37.700719	1,070,134.90	75.620000	2,146,473.70	1,076,338.80	0.26
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,521.000	14.478344	297,110.10	20.410000	418,833.61	121,723.51	0.05
		Base		14.478344	297,110.10	20.410000	418,833.61	121,723.51	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	13,086.000	53.116438	695,081.71	98.580000	1,290,017.88	594,936.17	0.16
		Base		53.116438	695,081.71	98.580000	1,290,017.88	594,936.17	0.16
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		Local	4,725.000	95.396394	450,747.96	152.370000	719,948.25	269,200.29	0.09
		Base		95.396394	450,747.96	152.370000	719,948.25	269,200.29	0.09
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,875.000	37.199308	553,339.71	64.000000	952,000.00	398,660.29	0.12
		Base		37.199308	553,339.71	64.000000	952,000.00	398,660.29	0.12
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	53,459.000	31.483787	1,683,091.78	52.510000	2,807,132.09	1,124,040.31	0.34
		Base		31.483787	1,683,091.78	52.510000	2,807,132.09	1,124,040.31	0.34
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	28,146.000	19.292595	543,009.39	18.320000	515,634.72	-27,374.67	0.06
		Base		19.292595	543,009.39	18.320000	515,634.72	-27,374.67	0.06
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	23,599.000	27.819114	656,503.27	27.380000	646,140.62	-10,362.65	0.08
		Base		27.819114	656,503.27	27.380000	646,140.62	-10,362.65	0.08

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	29,204.000	Local	15.481653	452,126.19	23.400000	683,373.60	231,247.41	0.08
		Base	15.481653	452,126.19	23.400000	683,373.60	231,247.41	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	10,938.000	Local	36.952352	404,184.83	40.790000	446,161.02	41,976.19	0.05
		Base	36.952352	404,184.83	40.790000	446,161.02	41,976.19	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	20,303.000	Local	21.527222	437,067.18	40.880000	829,986.64	392,919.46	0.10
		Base	21.527222	437,067.18	40.880000	829,986.64	392,919.46	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	99,404.000	Local	17.094620	1,699,273.57	13.970000	1,388,673.88	-310,599.69	0.17
		Base	17.094620	1,699,273.57	13.970000	1,388,673.88	-310,599.69	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	29,828.000	Local	40.236068	1,200,161.44	91.170000	2,719,418.76	1,519,257.32	0.33
		Base	40.236068	1,200,161.44	91.170000	2,719,418.76	1,519,257.32	0.33
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	16,265.000	Local	36.677820	596,564.75	8.360000	135,975.40	-460,589.35	0.02
		Base	36.677820	596,564.75	8.360000	135,975.40	-460,589.35	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	19,546.000	Local	23.481865	458,976.53	70.370000	1,375,452.02	916,475.49	0.17
		Base	23.481865	458,976.53	70.370000	1,375,452.02	916,475.49	0.17
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	98,949.000	Local	9.903077	979,899.61	9.490000	939,026.01	-40,873.60	0.11
		Base	9.903077	979,899.61	9.490000	939,026.01	-40,873.60	0.11
039653100	ARCOSA INC COMMON STOCK USD.01							
	37,140.000	Local	30.427440	1,130,075.14	65.090000	2,417,442.60	1,287,367.46	0.29
		Base	30.427440	1,130,075.14	65.090000	2,417,442.60	1,287,367.46	0.29
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	74,745.000	Local	8.036969	600,723.26	25.390000	1,897,775.55	1,297,052.29	0.23
		Base	8.036969	600,723.26	25.390000	1,897,775.55	1,297,052.29	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
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	60,816.000	6.287642	382,389.24	6.280000	381,924.48	-464.76	0.05
		Base		6.287642	382,389.24	6.280000	381,924.48	-464.76	0.05
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	44,578.000	13.321643	593,852.22	12.540000	559,008.12	-34,844.10	0.07
		Base		13.321643	593,852.22	12.540000	559,008.12	-34,844.10	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	49,808.000	20.711532	1,031,600.01	12.200000	607,657.60	-423,942.41	0.07
		Base		20.711532	1,031,600.01	12.200000	607,657.60	-423,942.41	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	14,841.000	55.004159	816,316.73	196.500000	2,916,256.50	2,099,939.77	0.35
		Base		55.004159	816,316.73	196.500000	2,916,256.50	2,099,939.77	0.35
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	17,426.000	36.527663	636,531.05	75.420000	1,314,268.92	677,737.87	0.16
		Base		36.527663	636,531.05	75.420000	1,314,268.92	677,737.87	0.16
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	20,115.000	40.691776	818,515.07	60.440000	1,215,750.60	397,235.53	0.15
		Base		40.691776	818,515.07	60.440000	1,215,750.60	397,235.53	0.15
05379B107	AVISTA CORP COMMON STOCK								
		Local	52,890.000	32.712742	1,730,176.95	47.750000	2,525,497.50	795,320.55	0.31
		Base		32.712742	1,730,176.95	47.750000	2,525,497.50	795,320.55	0.31
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	25,767.000	29.197455	752,330.83	41.090000	1,058,766.03	306,435.20	0.13
		Base		29.197455	752,330.83	41.090000	1,058,766.03	306,435.20	0.13
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	39,536.000	19.678110	777,993.76	47.010000	1,858,587.36	1,080,593.60	0.22
		Base		19.678110	777,993.76	47.010000	1,858,587.36	1,080,593.60	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	49,440.000	24.024471	1,187,769.84	31.060000	1,535,606.40	347,836.56	0.19
		Base		24.024471	1,187,769.84	31.060000	1,535,606.40	347,836.56	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
05591L107	BM TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	3,818.000	13.198612	50,392.30	11.650000	44,479.70	-5,912.60	0.01
		Base		13.198612	50,392.30	11.650000	44,479.70	-5,912.60	0.01
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,407.000	29.887181	669,682.07	93.070000	2,085,419.49	1,415,737.42	0.25
		Base		29.887181	669,682.07	93.070000	2,085,419.49	1,415,737.42	0.25
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,895.000	57.303775	1,426,577.48	125.410000	3,122,081.95	1,695,504.47	0.38
		Base		57.303775	1,426,577.48	125.410000	3,122,081.95	1,695,504.47	0.38
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	14,334.000	45.484217	651,970.76	70.690000	1,013,270.46	361,299.70	0.12
		Base		45.484217	651,970.76	70.690000	1,013,270.46	361,299.70	0.12
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	34,079.000	16.150827	550,404.03	18.080000	616,148.32	65,744.29	0.07
		Base		16.150827	550,404.03	18.080000	616,148.32	65,744.29	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	71,034.000	21.643500	1,537,424.38	43.950000	3,121,944.30	1,584,519.92	0.38
		Base		21.643500	1,537,424.38	43.950000	3,121,944.30	1,584,519.92	0.38
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	27,057.000	42.558504	1,151,505.45	53.330000	1,442,949.81	291,444.36	0.17
		Base		42.558504	1,151,505.45	53.330000	1,442,949.81	291,444.36	0.17
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	23,201.000	8.734034	202,638.32	8.140000	188,856.14	-13,782.18	0.02
		Base		8.734034	202,638.32	8.140000	188,856.14	-13,782.18	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	35,839.000	32.388612	1,160,775.45	49.540000	1,775,464.06	614,688.61	0.21
		Base		32.388612	1,160,775.45	49.540000	1,775,464.06	614,688.61	0.21
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	96,917.000	10.330500	1,001,201.07	29.150000	2,825,130.55	1,823,929.48	0.34
		Base		10.330500	1,001,201.07	29.150000	2,825,130.55	1,823,929.48	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
077347300	BEL FUSE INC CL B COMMON STOCK USD.1							
	7,864.000	Local	18.411340	144,786.78	19.890000	156,414.96	11,628.18	0.02
		Base	18.411340	144,786.78	19.890000	156,414.96	11,628.18	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
	28,076.000	Local	18.971151	532,634.03	30.920000	868,109.92	335,475.89	0.10
		Base	18.971151	532,634.03	30.920000	868,109.92	335,475.89	0.10
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
	39,134.000	Local	31.301722	1,224,961.57	22.320000	873,470.88	-351,490.69	0.11
		Base	31.301722	1,224,961.57	22.320000	873,470.88	-351,490.69	0.11
089302103	BIG LOTS INC COMMON STOCK USD.01							
	27,494.000	Local	30.672227	843,302.20	68.300000	1,877,840.20	1,034,538.00	0.23
		Base	30.672227	843,302.20	68.300000	1,877,840.20	1,034,538.00	0.23
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
	17,176.000	Local	39.533228	679,022.73	58.080000	997,582.08	318,559.35	0.12
		Base	39.533228	679,022.73	58.080000	997,582.08	318,559.35	0.12
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
	61,351.000	Local	17.691418	1,085,386.16	27.050000	1,659,544.55	574,158.39	0.20
		Base	17.691418	1,085,386.16	27.050000	1,659,544.55	574,158.39	0.20
095229100	BLUCORA INC COMMON STOCK USD.0001							
	36,968.000	Local	13.960186	516,080.15	16.640000	615,147.52	99,067.37	0.07
		Base	13.960186	516,080.15	16.640000	615,147.52	99,067.37	0.07
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
	30,164.000	Local	30.055522	906,594.77	59.830000	1,804,712.12	898,117.35	0.22
		Base	30.055522	906,594.77	59.830000	1,804,712.12	898,117.35	0.22
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
	14,268.000	Local	31.467573	448,979.33	35.730000	509,795.64	60,816.31	0.06
		Base	31.467573	448,979.33	35.730000	509,795.64	60,816.31	0.06
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
	22,237.000	Local	27.767857	617,473.84	62.310000	1,385,587.47	768,113.63	0.17
		Base	27.767857	617,473.84	62.310000	1,385,587.47	768,113.63	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
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	63,190.000	8.659164	547,172.60	13.320000	841,690.80	294,518.20	0.10
		Base		8.659164	547,172.60	13.320000	841,690.80	294,518.20	0.10
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	30,174.000	30.863092	931,262.93	45.250000	1,365,373.50	434,110.57	0.17
		Base		30.863092	931,262.93	45.250000	1,365,373.50	434,110.57	0.17
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,301.000	34.666619	1,293,099.56	53.450000	1,993,738.45	700,638.89	0.24
		Base		34.666619	1,293,099.56	53.450000	1,993,738.45	700,638.89	0.24
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	131,250.000	10.161441	1,333,689.09	12.910000	1,694,437.50	360,748.41	0.20
		Base		10.161441	1,333,689.09	12.910000	1,694,437.50	360,748.41	0.20
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	46,080.000	10.272200	473,342.97	20.380000	939,110.40	465,767.43	0.11
		Base		10.272200	473,342.97	20.380000	939,110.40	465,767.43	0.11
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	34,866.000	23.418400	816,505.93	71.060000	2,477,577.96	1,661,072.03	0.30
		Base		23.418400	816,505.93	71.060000	2,477,577.96	1,661,072.03	0.30
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	17,832.000	29.209403	520,862.07	25.880000	461,492.16	-59,369.91	0.06
		Base		29.209403	520,862.07	25.880000	461,492.16	-59,369.91	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	60,834.000	10.680569	649,741.74	15.000000	912,510.00	262,768.26	0.11
		Base		10.680569	649,741.74	15.000000	912,510.00	262,768.26	0.11
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	22,050.000	35.911532	791,849.29	39.280000	866,124.00	74,274.71	0.10
		Base		35.911532	791,849.29	39.280000	866,124.00	74,274.71	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,351.000	27.153937	688,379.46	44.890000	1,138,006.39	449,626.93	0.14
		Base		27.153937	688,379.46	44.890000	1,138,006.39	449,626.93	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126501105	CTS CORP COMMON STOCK								
		Local	24,836.000	15.217141	377,932.92	31.060000	771,406.16	393,473.24	0.09
		Base		15.217141	377,932.92	31.060000	771,406.16	393,473.24	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	97,965.000	16.061607	1,573,475.37	22.090000	2,164,046.85	590,571.48	0.26
		Base		16.061607	1,573,475.37	22.090000	2,164,046.85	590,571.48	0.26
12739A100	CADENCE BANCORP COMMON STOCK								
		Local	96,937.000	15.886137	1,539,954.50	20.730000	2,009,504.01	469,549.51	0.24
		Base		15.886137	1,539,954.50	20.730000	2,009,504.01	469,549.51	0.24
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	28,760.000	30.135127	866,686.25	38.420000	1,104,959.20	238,272.95	0.13
		Base		30.135127	866,686.25	38.420000	1,104,959.20	238,272.95	0.13
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	26,947.000	13.245103	356,915.78	10.850000	292,374.95	-64,540.83	0.04
		Base		13.245103	356,915.78	10.850000	292,374.95	-64,540.83	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	12,771.000	42.460260	542,259.98	77.640000	991,540.44	449,280.46	0.12
		Base		42.460260	542,259.98	77.640000	991,540.44	449,280.46	0.12
129500104	CALERES INC COMMON STOCK USD.01								
		Local	29,190.000	14.375703	419,626.77	21.800000	636,342.00	216,715.23	0.08
		Base		14.375703	419,626.77	21.800000	636,342.00	216,715.23	0.08
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	38,329.000	32.302139	1,238,108.67	56.340000	2,159,455.86	921,347.19	0.26
		Base		32.302139	1,238,108.67	56.340000	2,159,455.86	921,347.19	0.26
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	72,495.000	9.610034	696,679.39	26.750000	1,939,241.25	1,242,561.86	0.23
		Base		9.610034	696,679.39	26.750000	1,939,241.25	1,242,561.86	0.23
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	30,589.000	75.356755	2,305,087.77	38.550000	1,179,205.95	-1,125,881.82	0.14
		Base		75.356755	2,305,087.77	38.550000	1,179,205.95	-1,125,881.82	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
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	99,321.000	11.963096	1,188,186.66	13.245000	1,315,506.65	127,319.99	0.16
		Base		11.963096	1,188,186.66	13.245000	1,315,506.65	127,319.99	0.16
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	74,239.000	10.248698	760,853.07	6.230000	462,508.97	-298,344.10	0.06
		Base		10.248698	760,853.07	6.230000	462,508.97	-298,344.10	0.06
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	30,930.000	39.897991	1,234,044.86	38.340000	1,185,856.20	-48,188.66	0.14
		Base		39.897991	1,234,044.86	38.340000	1,185,856.20	-48,188.66	0.14
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	80,952.000	15.353246	1,242,876.00	23.285000	1,884,967.32	642,091.32	0.23
		Base		15.353246	1,242,876.00	23.285000	1,884,967.32	642,091.32	0.23
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	36,948.000	20.732452	766,022.63	41.150000	1,520,410.20	754,387.57	0.18
		Base		20.732452	766,022.63	41.150000	1,520,410.20	754,387.57	0.18
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	15,164.000	24.289318	368,323.22	12.000000	181,968.00	-186,355.22	0.02
		Base		24.289318	368,323.22	12.000000	181,968.00	-186,355.22	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,595.000	117.512230	774,993.16	225.610000	1,487,897.95	712,904.79	0.18
		Base		117.512230	774,993.16	225.610000	1,487,897.95	712,904.79	0.18
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	20,399.000	64.822500	1,322,314.18	48.050000	980,171.95	-342,142.23	0.12
		Base		64.822500	1,322,314.18	48.050000	980,171.95	-342,142.23	0.12
15202L107	CENTERSPACE REIT								
		Local	9,985.000	70.021826	699,167.93	68.000000	678,980.00	-20,187.93	0.08
		Base		70.021826	699,167.93	68.000000	678,980.00	-20,187.93	0.08
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,496.000	19.682676	147,541.34	58.010000	434,842.96	287,301.62	0.05
		Base		19.682676	147,541.34	58.010000	434,842.96	287,301.62	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	29,979.000	17.052348	511,212.35	51.890000	1,555,610.31	1,044,397.96	0.19
		Base		17.052348	511,212.35	51.890000	1,555,610.31	1,044,397.96	0.19
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,684.000	21.426211	464,605.96	26.680000	578,529.12	113,923.16	0.07
		Base		21.426211	464,605.96	26.680000	578,529.12	113,923.16	0.07
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,559.000	11.304624	435,895.01	17.660000	680,951.94	245,056.93	0.08
		Base		11.304624	435,895.01	17.660000	680,951.94	245,056.93	0.08
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	22,326.000	25.808439	576,199.21	60.320000	1,346,704.32	770,505.11	0.16
		Base		25.808439	576,199.21	60.320000	1,346,704.32	770,505.11	0.16
157210105	CEVA INC COMMON STOCK USD.001								
		Local	17,136.000	26.320878	451,034.57	56.150000	962,186.40	511,151.83	0.12
		Base		26.320878	451,034.57	56.150000	962,186.40	511,151.83	0.12
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,166.000	40.192510	1,091,869.72	142.350000	3,867,080.10	2,775,210.38	0.47
		Base		40.192510	1,091,869.72	142.350000	3,867,080.10	2,775,210.38	0.47
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	36,114.000	18.106620	653,902.46	13.160000	475,260.24	-178,642.22	0.06
		Base		18.106620	653,902.46	13.160000	475,260.24	-178,642.22	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	32,269.000	24.336000	785,298.39	58.510000	1,888,059.19	1,102,760.80	0.23
		Base		24.336000	785,298.39	58.510000	1,888,059.19	1,102,760.80	0.23
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	24,994.000	28.435312	710,712.18	30.460000	761,317.24	50,605.06	0.09
		Base		28.435312	710,712.18	30.460000	761,317.24	50,605.06	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	13,436.000	94.211876	1,265,830.77	116.080000	1,559,650.88	293,820.11	0.19
		Base		94.211876	1,265,830.77	116.080000	1,559,650.88	293,820.11	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	92,272.000	6.997610	645,683.47	3.310000	305,420.32	-340,263.15	0.04
		Base		6.997610	645,683.47	3.310000	305,420.32	-340,263.15	0.04
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,224.000	50.947811	571,838.23	69.700000	782,312.80	210,474.57	0.09
		Base		50.947811	571,838.23	69.700000	782,312.80	210,474.57	0.09
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	15,144.000	25.831160	391,187.09	44.320000	671,182.08	279,994.99	0.08
		Base		25.831160	391,187.09	44.320000	671,182.08	279,994.99	0.08
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	38,998.000	15.912317	620,548.53	15.350000	598,619.30	-21,929.23	0.07
		Base		15.912317	620,548.53	15.350000	598,619.30	-21,929.23	0.07
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	15,388.000	37.455019	576,357.84	34.820000	535,810.16	-40,547.68	0.06
		Base		37.455019	576,357.84	34.820000	535,810.16	-40,547.68	0.06
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	12,148.000	47.690381	579,342.75	81.780000	993,463.44	414,120.69	0.12
		Base		47.690381	579,342.75	81.780000	993,463.44	414,120.69	0.12
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	12,752.000	35.945966	458,382.96	37.620000	479,730.24	21,347.28	0.06
		Base		35.945966	458,382.96	37.620000	479,730.24	21,347.28	0.06
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,572.000	215.980767	771,483.30	288.780000	1,031,522.16	260,038.86	0.12
		Base		215.980767	771,483.30	288.780000	1,031,522.16	260,038.86	0.12
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	32,359.000	47.046497	1,522,377.61	68.760000	2,225,004.84	702,627.23	0.27
		Base		47.046497	1,522,377.61	68.760000	2,225,004.84	702,627.23	0.27
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	48,843.000	17.855187	872,100.90	14.610000	713,596.23	-158,504.67	0.09
		Base		17.855187	872,100.90	14.610000	713,596.23	-158,504.67	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
192576106	COHU INC COMMON STOCK USD1.0								
		Local	32,291.000	15.594411	503,559.14	41.840000	1,351,055.44	847,496.30	0.16
		Base		15.594411	503,559.14	41.840000	1,351,055.44	847,496.30	0.16
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	55,098.000	27.813454	1,532,465.68	43.090000	2,374,172.82	841,707.14	0.29
		Base		27.813454	1,532,465.68	43.090000	2,374,172.82	841,707.14	0.29
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,005.000	19.877153	556,659.67	74.770000	2,093,933.85	1,537,274.18	0.25
		Base		19.877153	556,659.67	74.770000	2,093,933.85	1,537,274.18	0.25
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	41,199.000	39.670920	1,634,402.23	76.720000	3,160,787.28	1,526,385.05	0.38
		Base		39.670920	1,634,402.23	76.720000	3,160,787.28	1,526,385.05	0.38
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	86,513.000	9.218615	797,530.07	13.520000	1,169,655.76	372,125.69	0.14
		Base		9.218615	797,530.07	13.520000	1,169,655.76	372,125.69	0.14
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	16,947.000	31.923960	541,015.35	46.120000	781,595.64	240,580.29	0.09
		Base		31.923960	541,015.35	46.120000	781,595.64	240,580.29	0.09
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	9,738.000	48.176831	469,145.98	30.600000	297,982.80	-171,163.18	0.04
		Base		48.176831	469,145.98	30.600000	297,982.80	-171,163.18	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	19,280.000	23.194553	447,190.98	24.840000	478,915.20	31,724.22	0.06
		Base		23.194553	447,190.98	24.840000	478,915.20	31,724.22	0.06
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	22,008.000	46.797705	1,029,923.89	130.590000	2,874,024.72	1,844,100.83	0.35
		Base		46.797705	1,029,923.89	130.590000	2,874,024.72	1,844,100.83	0.35
208242107	CONN S INC COMMON STOCK USD.01								
		Local	14,839.000	17.376776	257,853.98	19.450000	288,618.55	30,764.57	0.03
		Base		17.376776	257,853.98	19.450000	288,618.55	30,764.57	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
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,033.000	18.678168	430,214.25	9.720000	223,880.76	-206,333.49	0.03
		Base		18.678168	430,214.25	9.720000	223,880.76	-206,333.49	0.03
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	56,216.000	17.820884	1,001,818.80	7.200000	404,755.20	-597,063.60	0.05
		Base		17.820884	1,001,818.80	7.200000	404,755.20	-597,063.60	0.05
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,005.000	78.295688	1,018,235.42	36.320000	472,341.60	-545,893.82	0.06
		Base		78.295688	1,018,235.42	36.320000	472,341.60	-545,893.82	0.06
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	38,770.000	25.275259	979,921.80	55.980000	2,170,344.60	1,190,422.80	0.26
		Base		25.275259	979,921.80	55.980000	2,170,344.60	1,190,422.80	0.26
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	80,452.000	18.486836	1,487,302.93	23.790000	1,913,953.08	426,650.15	0.23
		Base		18.486836	1,487,302.93	23.790000	1,913,953.08	426,650.15	0.23
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	34,566.000	31.873850	1,101,751.49	38.690000	1,337,358.54	235,607.05	0.16
		Base		31.873850	1,101,751.49	38.690000	1,337,358.54	235,607.05	0.16
21871N101	CORECIVIC INC COMMON STOCK USD.01								
		Local	92,054.000	9.736180	896,254.34	9.050000	833,088.70	-63,165.64	0.10
		Base		9.736180	896,254.34	9.050000	833,088.70	-63,165.64	0.10
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,042.000	38.895601	273,902.82	102.590000	722,438.78	448,535.96	0.09
		Base		38.895601	273,902.82	102.590000	722,438.78	448,535.96	0.09
22304C100	COVETRUS INC COMMON STOCK								
		Local	76,259.000	11.193385	853,596.35	29.970000	2,285,482.23	1,431,885.88	0.28
		Base		11.193385	853,596.35	29.970000	2,285,482.23	1,431,885.88	0.28
227046109	CROCS INC COMMON STOCK USD.001								
		Local	51,937.000	22.073534	1,146,433.12	80.450000	4,178,331.65	3,031,898.53	0.51
		Base		22.073534	1,146,433.12	80.450000	4,178,331.65	3,031,898.53	0.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,880.000	8.718691	234,358.42	12.490000	335,731.20	101,372.78	0.04
		Base		8.718691	234,358.42	12.490000	335,731.20	101,372.78	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	29,899.000	14.052636	420,159.77	22.580000	675,119.42	254,959.65	0.08
		Base		14.052636	420,159.77	22.580000	675,119.42	254,959.65	0.08
229669106	CUBIC CORP COMMON STOCK								
		Local	24,253.000	50.178292	1,216,974.11	74.570000	1,808,546.21	591,572.10	0.22
		Base		50.178292	1,216,974.11	74.570000	1,808,546.21	591,572.10	0.22
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	22,371.000	23.466465	524,968.28	31.820000	711,845.22	186,876.94	0.09
		Base		23.466465	524,968.28	31.820000	711,845.22	186,876.94	0.09
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	13,568.000	35.185610	477,398.36	30.050000	407,718.40	-69,679.96	0.05
		Base		35.185610	477,398.36	30.050000	407,718.40	-69,679.96	0.05
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	54,547.000	16.067021	876,407.80	23.260000	1,268,763.22	392,355.42	0.15
		Base		16.067021	876,407.80	23.260000	1,268,763.22	392,355.42	0.15
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	11,368.000	59.083084	671,656.50	54.260000	616,827.68	-54,828.82	0.07
		Base		59.083084	671,656.50	54.260000	616,827.68	-54,828.82	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,886.000	10.148168	171,361.96	14.250000	240,625.50	69,263.54	0.03
		Base		10.148168	171,361.96	14.250000	240,625.50	69,263.54	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,594.000	49.339881	621,386.46	30.170000	379,960.98	-241,425.48	0.05
		Base		49.339881	621,386.46	30.170000	379,960.98	-241,425.48	0.05
234264109	DAKTRONICS INC COMMON STOCK								
		Local	28,372.000	9.027017	256,114.53	6.270000	177,892.44	-78,222.09	0.02
		Base		9.027017	256,114.53	6.270000	177,892.44	-78,222.09	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
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	36,513.000	31.023841	1,132,773.50	47.900000	1,748,972.70	616,199.20	0.21
		Base		31.023841	1,132,773.50	47.900000	1,748,972.70	616,199.20	0.21
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	16.000000	18,016.00	-780,232.13	0.00
		Base		708.923739	798,248.13	16.000000	18,016.00	-780,232.13	0.00
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	32,256.000	29.073802	937,804.55	41.960000	1,353,461.76	415,657.21	0.16
		Base		29.073802	937,804.55	41.960000	1,353,461.76	415,657.21	0.16
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	45,278.000	17.380890	786,971.93	17.400000	787,837.20	865.27	0.10
		Base		17.380890	786,971.93	17.400000	787,837.20	865.27	0.10
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	153,698.000	9.636406	1,481,096.29	10.300000	1,583,089.40	101,993.11	0.19
		Base		9.636406	1,481,096.29	10.300000	1,583,089.40	101,993.11	0.19
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	9,319.000	60.912433	567,642.96	73.490000	684,853.31	117,210.35	0.08
		Base		60.912433	567,642.96	73.490000	684,853.31	117,210.35	0.08
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	59,825.000	10.867456	650,145.56	14.130000	845,327.25	195,181.69	0.10
		Base		10.867456	650,145.56	14.130000	845,327.25	195,181.69	0.10
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	22,501.000	11.282809	253,874.49	18.990000	427,293.99	173,419.50	0.05
		Base		11.282809	253,874.49	18.990000	427,293.99	173,419.50	0.05
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	14,203.000	23.031272	327,113.16	30.140000	428,078.42	100,965.26	0.05
		Base		23.031272	327,113.16	30.140000	428,078.42	100,965.26	0.05
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,643.000	59.441279	751,516.09	90.030000	1,138,249.29	386,733.20	0.14
		Base		59.441279	751,516.09	90.030000	1,138,249.29	386,733.20	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
254543101	DIODES INC COMMON STOCK USD.667								
		Local	32,436.000	29.830667	967,587.52	79.840000	2,589,690.24	1,622,102.72	0.31
		Base		29.830667	967,587.52	79.840000	2,589,690.24	1,622,102.72	0.31
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01								
		Local	183,339.000	4.143900	759,738.48	4.780000	876,360.42	116,621.94	0.11
		Base		4.143900	759,738.48	4.780000	876,360.42	116,621.94	0.11
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	22,893.000	20.773882	475,576.47	27.830000	637,112.19	161,535.72	0.08
		Base		20.773882	475,576.47	27.830000	637,112.19	161,535.72	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	22,167.000	45.741075	1,013,942.42	102.640000	2,275,220.88	1,261,278.46	0.27
		Base		45.741075	1,013,942.42	102.640000	2,275,220.88	1,261,278.46	0.27
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	27,013.000	37.177860	1,004,285.54	33.230000	897,641.99	-106,643.55	0.11
		Base		37.177860	1,004,285.54	33.230000	897,641.99	-106,643.55	0.11
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	29,451.000	23.747500	699,387.62	26.830000	790,170.33	90,782.71	0.10
		Base		23.747500	699,387.62	26.830000	790,170.33	90,782.71	0.10
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	14,583.000	12.799843	186,660.11	16.120000	235,077.96	48,417.85	0.03
		Base		12.799843	186,660.11	16.120000	235,077.96	48,417.85	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	24,804.000	51.412758	1,275,242.06	53.210000	1,319,820.84	44,578.78	0.16
		Base		51.412758	1,275,242.06	53.210000	1,319,820.84	44,578.78	0.16
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	8,923.000	53.422814	476,691.77	41.740000	372,446.02	-104,245.75	0.05
		Base		53.422814	476,691.77	41.740000	372,446.02	-104,245.75	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	62,504.000	21.734559	1,358,496.85	20.730000	1,295,707.92	-62,788.93	0.16
		Base		21.734559	1,358,496.85	20.730000	1,295,707.92	-62,788.93	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278715206	EBIX INC COMMON STOCK USD.1							
	18,075.000	Local	22.575644	408,054.76	32.030000	578,942.25	170,887.49	0.07
		Base	22.575644	408,054.76	32.030000	578,942.25	170,887.49	0.07
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	20,519.000	Local	23.440473	480,975.06	31.410000	644,501.79	163,526.73	0.08
		Base	23.440473	480,975.06	31.410000	644,501.79	163,526.73	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001							
	19,950.000	Local	63.343515	1,263,703.12	72.730000	1,450,963.50	187,260.38	0.18
		Base	63.343515	1,263,703.12	72.730000	1,450,963.50	187,260.38	0.18
282914100	8X8 INC COMMON STOCK USD.001							
	81,810.000	Local	12.796767	1,046,903.53	32.440000	2,653,916.40	1,607,012.87	0.32
		Base	12.796767	1,046,903.53	32.440000	2,653,916.40	1,607,012.87	0.32
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	22,331.000	Local	23.626222	527,597.17	43.060000	961,572.86	433,975.69	0.12
		Base	23.626222	527,597.17	43.060000	961,572.86	433,975.69	0.12
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	13,751.000	Local	49.482880	680,439.08	49.320000	678,199.32	-2,239.76	0.08
		Base	49.482880	680,439.08	49.320000	678,199.32	-2,239.76	0.08
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	24,155.000	Local	30.971936	748,127.11	40.230000	971,755.65	223,628.54	0.12
		Base	30.971936	748,127.11	40.230000	971,755.65	223,628.54	0.12
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	15,863.000	Local	33.715819	534,834.03	67.130000	1,064,883.19	530,049.16	0.13
		Base	33.715819	534,834.03	67.130000	1,064,883.19	530,049.16	0.13
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	46,054.000	Local	23.754199	1,093,975.86	26.120000	1,202,930.48	108,954.62	0.15
		Base	23.754199	1,093,975.86	26.120000	1,202,930.48	108,954.62	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	15,802.000	Local	47.883903	756,661.44	85.270000	1,347,436.54	590,775.10	0.16
		Base	47.883903	756,661.44	85.270000	1,347,436.54	590,775.10	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
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	27,455.000	Local	21.329021	585,588.27	35.480000	974,103.40	388,515.13	0.12
		Base	21.329021	585,588.27	35.480000	974,103.40	388,515.13	0.12
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	39,233.000	Local	19.094454	749,132.73	93.840000	3,681,624.72	2,932,491.99	0.44
		Base	19.094454	749,132.73	93.840000	3,681,624.72	2,932,491.99	0.44
294268107	EPLUS INC COMMON STOCK USD.01							
	10,394.000	Local	48.669661	505,872.46	99.640000	1,035,658.16	529,785.70	0.13
		Base	48.669661	505,872.46	99.640000	1,035,658.16	529,785.70	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	20,033.000	Local	46.514672	931,828.43	108.890000	2,181,393.37	1,249,564.94	0.26
		Base	46.514672	931,828.43	108.890000	2,181,393.37	1,249,564.94	0.26
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	80,581.000	Local	22.211305	1,789,809.19	22.830000	1,839,664.23	49,855.04	0.22
		Base	22.211305	1,789,809.19	22.830000	1,839,664.23	49,855.04	0.22
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	16,779.000	Local	19.990831	335,426.16	27.610000	463,268.19	127,842.03	0.06
		Base	19.990831	335,426.16	27.610000	463,268.19	127,842.03	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01							
	45,924.000	Local	21.552979	989,799.00	37.220000	1,709,291.28	719,492.28	0.21
		Base	21.552979	989,799.00	37.220000	1,709,291.28	719,492.28	0.21
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	26,031.000	Local	37.383307	973,124.87	90.160000	2,346,954.96	1,373,830.09	0.28
		Base	37.383307	973,124.87	90.160000	2,346,954.96	1,373,830.09	0.28
30214U102	EXPONENT INC COMMON STOCK USD.001							
	39,728.000	Local	28.142619	1,118,049.96	97.450000	3,871,493.60	2,753,443.64	0.47
		Base	28.142619	1,118,049.96	97.450000	3,871,493.60	2,753,443.64	0.47
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	94,654.000	Local	12.009652	1,136,761.56	8.750000	828,222.50	-308,539.06	0.10
		Base	12.009652	1,136,761.56	8.750000	828,222.50	-308,539.06	0.10

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	19,157.000	13.116818	251,278.88	3.360000	64,367.52	-186,911.36	0.01
		Base		13.116818	251,278.88	3.360000	64,367.52	-186,911.36	0.01
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	40,088.000	17.953240	719,709.49	4.970000	199,237.36	-520,472.13	0.02
		Base		17.953240	719,709.49	4.970000	199,237.36	-520,472.13	0.02
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	23,970.000	29.705765	712,047.19	44.460000	1,065,706.20	353,659.01	0.13
		Base		29.705765	712,047.19	44.460000	1,065,706.20	353,659.01	0.13
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	13,723.000	44.087156	605,008.04	86.570000	1,188,000.11	582,992.07	0.14
		Base		44.087156	605,008.04	86.570000	1,188,000.11	582,992.07	0.14
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	46,570.000	13.070315	608,684.56	38.300000	1,783,631.00	1,174,946.44	0.22
		Base		13.070315	608,684.56	38.300000	1,783,631.00	1,174,946.44	0.22
315405100	FERRO CORP COMMON STOCK USD1.0								
		Local	63,360.000	17.080707	1,082,233.57	16.860000	1,068,249.60	-13,983.97	0.13
		Base		17.080707	1,082,233.57	16.860000	1,068,249.60	-13,983.97	0.13
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	30,845.000	36.481365	1,125,267.71	40.660000	1,254,157.70	128,889.99	0.15
		Base		36.481365	1,125,267.71	40.660000	1,254,157.70	128,889.99	0.15
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	13,363.000	20.132526	269,030.94	12.590000	168,240.17	-100,790.77	0.02
		Base		20.132526	269,030.94	12.590000	168,240.17	-100,790.77	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	167,920.000	6.207471	1,042,358.47	11.260000	1,890,779.20	848,420.73	0.23
		Base		6.207471	1,042,358.47	11.260000	1,890,779.20	848,420.73	0.23
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	22,030.000	34.061400	750,372.64	43.500000	958,305.00	207,932.36	0.12
		Base		34.061400	750,372.64	43.500000	958,305.00	207,932.36	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	74,030.000	Local	7.988854	591,414.89	14.370000	1,063,811.10	472,396.21	0.13
		Base	7.988854	591,414.89	14.370000	1,063,811.10	472,396.21	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	75,421.000	Local	20.406604	1,539,086.47	24.000000	1,810,104.00	271,017.53	0.22
		Base	20.406604	1,539,086.47	24.000000	1,810,104.00	271,017.53	0.22
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	100,676.000	Local	17.678758	1,779,826.69	27.370000	2,755,502.12	975,675.43	0.33
		Base	17.678758	1,779,826.69	27.370000	2,755,502.12	975,675.43	0.33
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	88,050.000	Local	15.443957	1,359,840.44	21.910000	1,929,175.50	569,335.06	0.23
		Base	15.443957	1,359,840.44	21.910000	1,929,175.50	569,335.06	0.23
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	36,410.000	Local	31.150924	1,134,205.15	45.100000	1,642,091.00	507,885.85	0.20
		Base	31.150924	1,134,205.15	45.100000	1,642,091.00	507,885.85	0.20
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	59,560.000	Local	15.871873	945,328.74	45.110000	2,686,751.60	1,741,422.86	0.32
		Base	15.871873	945,328.74	45.110000	2,686,751.60	1,741,422.86	0.32
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	8,478.000	Local	34.671820	293,947.69	42.480000	360,145.44	66,197.75	0.04
		Base	34.671820	293,947.69	42.480000	360,145.44	66,197.75	0.04
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	21,166.000	Local	40.710714	861,682.98	88.810000	1,879,752.46	1,018,069.48	0.23
		Base	40.710714	861,682.98	88.810000	1,879,752.46	1,018,069.48	0.23
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	36,043.000	Local	14.281730	514,756.39	12.400000	446,933.20	-67,823.19	0.05
		Base	14.281730	514,756.39	12.400000	446,933.20	-67,823.19	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	71,099.000	Local	20.890629	1,485,302.84	27.400000	1,948,112.60	462,809.76	0.24
		Base	20.890629	1,485,302.84	27.400000	1,948,112.60	462,809.76	0.24

Base Currency: USD - US DOLLAR

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353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,507.000	32.381489	955,480.59	78.940000	2,329,282.58	1,373,801.99	0.28
		Base		32.381489	955,480.59	78.940000	2,329,282.58	1,373,801.99	0.28
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	74,160.000	11.015496	816,909.22	5.450000	404,172.00	-412,737.22	0.05
		Base		11.015496	816,909.22	5.450000	404,172.00	-412,737.22	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001								
		Local	10,092.000	42.811417	432,052.82	96.620000	975,089.04	543,036.22	0.12
		Base		42.811417	432,052.82	96.620000	975,089.04	543,036.22	0.12
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,831.000	30.550549	1,216,858.93	62.910000	2,505,768.21	1,288,909.28	0.30
		Base		30.550549	1,216,858.93	62.910000	2,505,768.21	1,288,909.28	0.30
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	19,873.000	14.116251	280,532.26	14.530000	288,754.69	8,222.43	0.03
		Base		14.116251	280,532.26	14.530000	288,754.69	8,222.43	0.03
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	93,455.000	8.848500	826,936.57	7.760000	725,210.80	-101,725.77	0.09
		Base		8.848500	826,936.57	7.760000	725,210.80	-101,725.77	0.09
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01								
		Local	37,102.000	19.009489	705,290.07	24.540000	910,483.08	205,193.01	0.11
		Base		19.009489	705,290.07	24.540000	910,483.08	205,193.01	0.11
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	33,490.000	32.582310	1,091,181.57	30.140000	1,009,388.60	-81,792.97	0.12
		Base		32.582310	1,091,181.57	30.140000	1,009,388.60	-81,792.97	0.12
36251C103	GMS INC COMMON STOCK USD.01								
		Local	32,842.000	20.391357	669,692.95	41.750000	1,371,153.50	701,460.55	0.17
		Base		20.391357	669,692.95	41.750000	1,371,153.50	701,460.55	0.17
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	24,144.000	5.059098	122,146.86	189.820000	4,583,014.08	4,460,867.22	0.55
		Base		5.059098	122,146.86	189.820000	4,583,014.08	4,460,867.22	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
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	101,121.000	Local	8.363683	845,744.02	5.380000	544,030.98	-301,713.04	0.07
		Base	8.363683	845,744.02	5.380000	544,030.98	-301,713.04	0.07
371532102	GENESCO INC COMMON STOCK USD1.0							
	10,960.000	Local	47.084307	516,044.00	47.500000	520,600.00	4,556.00	0.06
		Base	47.084307	516,044.00	47.500000	520,600.00	4,556.00	0.06
37253A103	GENTHERM INC COMMON STOCK							
	25,143.000	Local	47.355549	1,190,660.57	74.110000	1,863,347.73	672,687.16	0.23
		Base	47.355549	1,190,660.57	74.110000	1,863,347.73	672,687.16	0.23
374297109	GETTY REALTY CORP REIT USD.01							
	27,925.000	Local	22.503725	628,416.53	28.320000	790,836.00	162,419.47	0.10
		Base	22.503725	628,416.53	28.320000	790,836.00	162,419.47	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	25,025.000	Local	22.510638	563,328.71	91.510000	2,290,037.75	1,726,709.04	0.28
		Base	22.510638	563,328.71	91.510000	2,290,037.75	1,726,709.04	0.28
377320106	GLATFELTER CORP COMMON STOCK USD.01							
	34,158.000	Local	17.938616	612,747.26	17.150000	585,809.70	-26,937.56	0.07
		Base	17.938616	612,747.26	17.150000	585,809.70	-26,937.56	0.07
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	34,596.000	Local	37.202927	1,287,072.46	83.930000	2,903,642.28	1,616,569.82	0.35
		Base	37.202927	1,287,072.46	83.930000	2,903,642.28	1,616,569.82	0.35
379378201	GLOBAL NET LEASE INC REIT USD.01							
	68,854.000	Local	17.217554	1,185,497.48	18.060000	1,243,503.24	58,005.76	0.15
		Base	17.217554	1,185,497.48	18.060000	1,243,503.24	58,005.76	0.15
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
	113,818.000	Local	6.452087	734,363.63	12.480000	1,420,448.64	686,085.01	0.17
		Base	6.452087	734,363.63	12.480000	1,420,448.64	686,085.01	0.17
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	35,987.000	Local	25.449324	915,844.81	40.250000	1,448,476.75	532,631.94	0.18
		Base	25.449324	915,844.81	40.250000	1,448,476.75	532,631.94	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
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	42,522.000	16.669695	708,828.78	11.970000	508,988.34	-199,840.44	0.06
		Base		16.669695	708,828.78	11.970000	508,988.34	-199,840.44	0.06
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	42,368.000	29.461758	1,248,235.76	30.290000	1,283,326.72	35,090.96	0.16
		Base		29.461758	1,248,235.76	30.290000	1,283,326.72	35,090.96	0.16
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	41,173.000	34.333038	1,413,594.18	45.790000	1,885,311.67	471,717.49	0.23
		Base		34.333038	1,413,594.18	45.790000	1,885,311.67	471,717.49	0.23
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	25,791.000	19.296381	497,672.95	27.070000	698,162.37	200,489.42	0.08
		Base		19.296381	497,672.95	27.070000	698,162.37	200,489.42	0.08
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	25,271.000	31.225880	789,109.22	47.220000	1,193,296.62	404,187.40	0.14
		Base		31.225880	789,109.22	47.220000	1,193,296.62	404,187.40	0.14
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	10,949.000	36.542710	400,106.13	16.480000	180,439.52	-219,666.61	0.02
		Base		36.542710	400,106.13	16.480000	180,439.52	-219,666.61	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	34,564.000	15.523754	536,563.04	27.170000	939,103.88	402,540.84	0.11
		Base		15.523754	536,563.04	27.170000	939,103.88	402,540.84	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	13,257.000	56.147389	744,345.93	157.790000	2,091,822.03	1,347,476.10	0.25
		Base		56.147389	744,345.93	157.790000	2,091,822.03	1,347,476.10	0.25
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	28,885.000	13.400816	387,082.58	23.500000	678,797.50	291,714.92	0.08
		Base		13.400816	387,082.58	23.500000	678,797.50	291,714.92	0.08
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,710.000	42.045537	198,034.48	76.820000	361,822.20	163,787.72	0.04
		Base		42.045537	198,034.48	76.820000	361,822.20	163,787.72	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
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01							
	68,147.000	Local	18.247330	1,243,500.78	36.975000	2,519,735.33	1,276,234.55	0.30
		Base	18.247330	1,243,500.78	36.975000	2,519,735.33	1,276,234.55	0.30
41043F208	HANGER INC COMMON STOCK USD.01							
	29,349.000	Local	21.709989	637,166.46	22.820000	669,744.18	32,577.72	0.08
		Base	21.709989	637,166.46	22.820000	669,744.18	32,577.72	0.08
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	23,638.000	Local	12.479484	294,990.04	19.730000	466,377.74	171,387.70	0.06
		Base	12.479484	294,990.04	19.730000	466,377.74	171,387.70	0.06
413160102	HARMONIC INC COMMON STOCK USD.001							
	75,214.000	Local	6.156177	463,030.68	7.840000	589,677.76	126,647.08	0.07
		Base	6.156177	463,030.68	7.840000	589,677.76	126,647.08	0.07
415864107	HARSCO CORP COMMON STOCK USD1.25							
	60,756.000	Local	14.742140	895,673.48	17.150000	1,041,965.40	146,291.92	0.13
		Base	14.742140	895,673.48	17.150000	1,041,965.40	146,291.92	0.13
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	12,854.000	Local	14.912207	191,681.51	37.190000	478,040.26	286,358.75	0.06
		Base	14.912207	191,681.51	37.190000	478,040.26	286,358.75	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	35,398.000	Local	25.173727	891,099.60	26.670000	944,064.66	52,965.06	0.11
		Base	25.173727	891,099.60	26.670000	944,064.66	52,965.06	0.11
420261109	HAWKINS INC COMMON STOCK USD.01							
	14,684.000	Local	19.170607	281,501.19	33.520000	492,207.68	210,706.49	0.06
		Base	19.170607	281,501.19	33.520000	492,207.68	210,706.49	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	9,712.000	Local	46.519582	451,798.18	29.670000	288,155.04	-163,643.14	0.03
		Base	46.519582	451,798.18	29.670000	288,155.04	-163,643.14	0.03
42222N103	HEALTHSTREAM INC COMMON STOCK							
	19,500.000	Local	26.538694	517,504.54	22.340000	435,630.00	-81,874.54	0.05
		Base	26.538694	517,504.54	22.340000	435,630.00	-81,874.54	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	37,904.000	Local	18.313313	694,147.81	19.580000	742,160.32	48,012.51	0.09
		Base	18.313313	694,147.81	19.580000	742,160.32	48,012.51	0.09
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	14,897.000	Local	22.310132	332,354.03	35.720000	532,120.84	199,766.81	0.06
		Base	22.310132	332,354.03	35.720000	532,120.84	199,766.81	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	108,611.000	Local	5.767832	626,450.00	5.050000	548,485.55	-77,964.45	0.07
		Base	5.767832	626,450.00	5.050000	548,485.55	-77,964.45	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	82,796.000	Local	20.792611	1,721,545.01	26.960000	2,232,180.16	510,635.15	0.27
		Base	20.792611	1,721,545.01	26.960000	2,232,180.16	510,635.15	0.27
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	27,632.000	Local	31.000059	856,593.62	28.240000	780,327.68	-76,265.94	0.09
		Base	31.000059	856,593.62	28.240000	780,327.68	-76,265.94	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	28,129.000	Local	16.617890	467,444.63	10.550000	296,760.95	-170,683.68	0.04
		Base	16.617890	467,444.63	10.550000	296,760.95	-170,683.68	0.04
42805E306	HESKA CORP COMMON STOCK USD.001							
	6,839.000	Local	96.749095	661,667.06	168.460000	1,152,097.94	490,430.88	0.14
		Base	96.749095	661,667.06	168.460000	1,152,097.94	490,430.88	0.14
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
	12,810.000	Local	34.842130	446,327.68	68.890000	882,480.90	436,153.22	0.11
		Base	34.842130	446,327.68	68.890000	882,480.90	436,153.22	0.11
43114K207	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
	1,422.000	Local	357.824044	508,825.79	5.470000	7,778.34	-501,047.45	0.00
		Base	357.824044	508,825.79	5.470000	7,778.34	-501,047.45	0.00
431571108	HILLENBRAND INC COMMON STOCK							
	57,540.000	Local	24.507760	1,410,176.52	47.710000	2,745,233.40	1,335,056.88	0.33
		Base	24.507760	1,410,176.52	47.710000	2,745,233.40	1,335,056.88	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
43785V102	HOMESTREET INC COMMON STOCK								
		Local	16,761.000	29.699285	497,789.71	44.070000	738,657.27	240,867.56	0.09
		Base		29.699285	497,789.71	44.070000	738,657.27	240,867.56	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	94,845.000	10.115332	959,388.67	15.060000	1,428,365.70	468,977.03	0.17
		Base		10.115332	959,388.67	15.060000	1,428,365.70	468,977.03	0.17
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,858.000	24.247105	772,464.28	43.210000	1,376,584.18	604,119.90	0.17
		Base		24.247105	772,464.28	43.210000	1,376,584.18	604,119.90	0.17
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	25,772.000	38.337821	988,042.31	67.280000	1,733,940.16	745,897.85	0.21
		Base		38.337821	988,042.31	67.280000	1,733,940.16	745,897.85	0.21
45031U101	ISTAR INC REIT USD.001								
		Local	56,923.000	11.746854	668,666.15	17.780000	1,012,090.94	343,424.79	0.12
		Base		11.746854	668,666.15	17.780000	1,012,090.94	343,424.79	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	72,976.000	10.216821	745,582.75	15.200000	1,109,235.20	363,652.45	0.13
		Base		10.216821	745,582.75	15.200000	1,109,235.20	363,652.45	0.13
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	25,362.000	48.907043	1,240,380.43	84.190000	2,135,226.78	894,846.35	0.26
		Base		48.907043	1,240,380.43	84.190000	2,135,226.78	894,846.35	0.26
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	28,286.000	42.646300	1,206,293.25	72.240000	2,043,380.64	837,087.39	0.25
		Base		42.646300	1,206,293.25	72.240000	2,043,380.64	837,087.39	0.25
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	50,247.000	20.640158	1,037,106.02	23.130000	1,162,213.11	125,107.09	0.14
		Base		20.640158	1,037,106.02	23.130000	1,162,213.11	125,107.09	0.14
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,007.000	27.170638	733,797.41	95.420000	2,577,007.94	1,843,210.53	0.31
		Base		27.170638	733,797.41	95.420000	2,577,007.94	1,843,210.53	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	18,933.000	Local	55.332750	1,047,614.95	102.690000	1,944,229.77	896,614.82	0.23
		Base	55.332750	1,047,614.95	102.690000	1,944,229.77	896,614.82	0.23
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	14,879.000	Local	33.795250	502,839.52	30.840000	458,868.36	-43,971.16	0.06
		Base	33.795250	502,839.52	30.840000	458,868.36	-43,971.16	0.06
45780L104	INOGEN INC COMMON STOCK USD.001							
	14,126.000	Local	49.605426	700,726.25	52.520000	741,897.52	41,171.27	0.09
		Base	49.605426	700,726.25	52.520000	741,897.52	41,171.27	0.09
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	17,427.000	Local	37.306768	650,145.05	110.880000	1,932,305.76	1,282,160.71	0.23
		Base	37.306768	650,145.05	110.880000	1,932,305.76	1,282,160.71	0.23
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	48,331.000	Local	11.131057	537,975.13	11.950000	577,555.45	39,580.32	0.07
		Base	11.131057	537,975.13	11.950000	577,555.45	39,580.32	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	17,063.000	Local	86.773101	1,480,609.42	180.160000	3,074,070.08	1,593,460.66	0.37
		Base	86.773101	1,480,609.42	180.160000	3,074,070.08	1,593,460.66	0.37
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	25,340.000	Local	42.666735	1,081,175.06	92.100000	2,333,814.00	1,252,638.94	0.28
		Base	42.666735	1,081,175.06	92.100000	2,333,814.00	1,252,638.94	0.28
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	13,590.000	Local	30.487252	414,321.75	70.930000	963,938.70	549,616.95	0.12
		Base	30.487252	414,321.75	70.930000	963,938.70	549,616.95	0.12
458665304	INTERFACE INC COMMON STOCK USD.1							
	45,144.000	Local	15.002144	677,256.80	12.480000	563,397.12	-113,859.68	0.07
		Base	15.002144	677,256.80	12.480000	563,397.12	-113,859.68	0.07
461203101	INVACARE CORP COMMON STOCK USD.25							
	26,505.000	Local	18.616418	493,428.17	8.020000	212,570.10	-280,858.07	0.03
		Base	18.616418	493,428.17	8.020000	212,570.10	-280,858.07	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	154,055.000	Local	13.391889	2,063,087.43	4.010000	617,760.55	-1,445,326.88	0.07
		Base	13.391889	2,063,087.43	4.010000	617,760.55	-1,445,326.88	0.07
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	90,284.000	Local	15.914564	1,436,830.47	41.250000	3,724,215.00	2,287,384.53	0.45
		Base	15.914564	1,436,830.47	41.250000	3,724,215.00	2,287,384.53	0.45
462726100	IROBOT CORP COMMON STOCK USD.01							
	21,663.000	Local	36.313353	786,656.16	122.180000	2,646,785.34	1,860,129.18	0.32
		Base	36.313353	786,656.16	122.180000	2,646,785.34	1,860,129.18	0.32
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	177,220.000	Local	76.605387	13,576,006.74	108.530000	19,233,686.60	5,657,679.86	2.32
		Base	76.605387	13,576,006.74	108.530000	19,233,686.60	5,657,679.86	2.32
465741106	ITRON INC COMMON STOCK							
	31,115.000	Local	45.759744	1,423,814.45	88.650000	2,758,344.75	1,334,530.30	0.33
		Base	45.759744	1,423,814.45	88.650000	2,758,344.75	1,334,530.30	0.33
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	11,528.000	Local	85.227254	982,499.78	157.030000	1,810,241.84	827,742.06	0.22
		Base	85.227254	982,499.78	157.030000	1,810,241.84	827,742.06	0.22
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	24,414.000	Local	42.420282	1,035,648.76	133.340000	3,255,362.76	2,219,714.00	0.39
		Base	42.420282	1,035,648.76	133.340000	3,255,362.76	2,219,714.00	0.39
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	20,934.000	Local	18.885883	395,357.07	18.390000	384,976.26	-10,380.81	0.05
		Base	18.885883	395,357.07	18.390000	384,976.26	-10,380.81	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	12,167.000	Local	65.165517	792,868.84	110.500000	1,344,453.50	551,584.66	0.16
		Base	65.165517	792,868.84	110.500000	1,344,453.50	551,584.66	0.16
483548103	KAMAN CORP COMMON STOCK USD1.0							
	21,307.000	Local	38.695255	824,479.80	51.290000	1,092,836.03	268,356.23	0.13
		Base	38.695255	824,479.80	51.290000	1,092,836.03	268,356.23	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
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	25,668.000	Local	17.087125	438,592.33	22.270000	571,626.36	133,034.03	0.07
		Base	17.087125	438,592.33	22.270000	571,626.36	133,034.03	0.07
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	64,833.000	Local	21.281920	1,379,770.75	19.290000	1,250,628.57	-129,142.18	0.15
		Base	21.281920	1,379,770.75	19.290000	1,250,628.57	-129,142.18	0.15
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	70,577.000	Local	14.185914	1,001,199.26	20.920000	1,476,470.84	475,271.58	0.18
		Base	14.185914	1,001,199.26	20.920000	1,476,470.84	475,271.58	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	36,110.000	Local	35.004705	1,264,019.90	48.530000	1,752,418.30	488,398.40	0.21
		Base	35.004705	1,264,019.90	48.530000	1,752,418.30	488,398.40	0.21
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	16,237.000	Local	30.700940	498,491.17	34.760000	564,398.12	65,906.95	0.07
		Base	30.700940	498,491.17	34.760000	564,398.12	65,906.95	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
	41,677.000	Local	23.069937	961,485.78	62.370000	2,599,394.49	1,637,908.71	0.31
		Base	23.069937	961,485.78	62.370000	2,599,394.49	1,637,908.71	0.31
50077C106	KRATON CORP COMMON STOCK USD.01							
	24,524.000	Local	24.699331	605,726.40	36.590000	897,333.16	291,606.76	0.11
		Base	24.699331	605,726.40	36.590000	897,333.16	291,606.76	0.11
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	47,704.000	Local	13.809561	658,771.30	49.110000	2,342,743.44	1,683,972.14	0.28
		Base	13.809561	658,771.30	49.110000	2,342,743.44	1,683,972.14	0.28
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	16,996.000	Local	47.651233	809,880.36	149.310000	2,537,672.76	1,727,792.40	0.31
		Base	47.651233	809,880.36	149.310000	2,537,672.76	1,727,792.40	0.31
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	19,355.000	Local	47.896368	927,034.21	132.280000	2,560,279.40	1,633,245.19	0.31
		Base	47.896368	927,034.21	132.280000	2,560,279.40	1,633,245.19	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,203.000	35.863402	1,083,182.33	41.720000	1,260,069.16	176,886.83	0.15
		Base		35.863402	1,083,182.33	41.720000	1,260,069.16	176,886.83	0.15
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	35,506.000	16.716159	593,523.93	42.480000	1,508,294.88	914,770.95	0.18
		Base		16.716159	593,523.93	42.480000	1,508,294.88	914,770.95	0.18
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	26,346.000	28.104042	740,429.08	5.280000	139,106.88	-601,322.20	0.02
		Base		28.104042	740,429.08	5.280000	139,106.88	-601,322.20	0.02
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	51,455.000	21.100235	1,085,712.59	21.370000	1,099,593.35	13,880.76	0.13
		Base		21.100235	1,085,712.59	21.370000	1,099,593.35	13,880.76	0.13
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		Local	6,930.000	91.468938	633,879.74	30.060000	208,315.80	-425,563.94	0.03
		Base		91.468938	633,879.74	30.060000	208,315.80	-425,563.94	0.03
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	12,992.000	30.891778	401,345.98	48.780000	633,749.76	232,403.78	0.08
		Base		30.891778	401,345.98	48.780000	633,749.76	232,403.78	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	213,315.000	9.850501	2,101,259.64	11.110000	2,369,929.65	268,670.01	0.29
		Base		9.850501	2,101,259.64	11.110000	2,369,929.65	268,670.01	0.29
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,367.000	75.541003	632,051.57	166.620000	1,394,109.54	762,057.97	0.17
		Base		75.541003	632,051.57	166.620000	1,394,109.54	762,057.97	0.17
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	20,205.000	18.806418	379,983.68	18.580000	375,408.90	-4,574.78	0.05
		Base		18.806418	379,983.68	18.580000	375,408.90	-4,574.78	0.05
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	47,863.000	16.460718	787,859.35	52.740000	2,524,294.62	1,736,435.27	0.31
		Base		16.460718	787,859.35	52.740000	2,524,294.62	1,736,435.27	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
53814L108	LIVENT CORP COMMON STOCK USD.001							
	112,575.000	Local	10.898846	1,226,937.63	17.320000	1,949,799.00	722,861.37	0.24
		Base	10.898846	1,226,937.63	17.320000	1,949,799.00	722,861.37	0.24
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	22,226.000	Local	22.751578	505,676.58	25.120000	558,317.12	52,640.54	0.07
		Base	22.751578	505,676.58	25.120000	558,317.12	52,640.54	0.07
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	33,306.000	Local	23.355446	777,876.48	31.900000	1,062,461.40	284,584.92	0.13
		Base	23.355446	777,876.48	31.900000	1,062,461.40	284,584.92	0.13
550819106	LYDALL INC COMMON STOCK USD.1							
	12,963.000	Local	14.576192	188,951.18	33.740000	437,371.62	248,420.44	0.05
		Base	14.576192	188,951.18	33.740000	437,371.62	248,420.44	0.05
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	42,603.840	Local	21.529906	917,256.66	59.400000	2,530,668.10	1,613,411.44	0.31
		Base	21.529906	917,256.66	59.400000	2,530,668.10	1,613,411.44	0.31
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	10,149.000	Local	74.600689	757,122.39	59.150000	600,313.35	-156,809.04	0.07
		Base	74.600689	757,122.39	59.150000	600,313.35	-156,809.04	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	22,119.000	Local	20.897353	462,228.56	59.070000	1,306,569.33	844,340.77	0.16
		Base	20.897353	462,228.56	59.070000	1,306,569.33	844,340.77	0.16
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
	14,833.000	Local	40.930167	607,117.16	58.200000	863,280.60	256,163.44	0.10
		Base	40.930167	607,117.16	58.200000	863,280.60	256,163.44	0.10
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	12,890.000	Local	29.596349	381,496.94	71.670000	923,826.30	542,329.36	0.11
		Base	29.596349	381,496.94	71.670000	923,826.30	542,329.36	0.11
554489104	MACK CALI REALTY CORP REIT USD.01							
	66,362.000	Local	12.751500	846,215.03	15.480000	1,027,283.76	181,068.73	0.12
		Base	12.751500	846,215.03	15.480000	1,027,283.76	181,068.73	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
55616P104	MACY S INC COMMON STOCK USD.01							
	238,765.000	Local	4.951611	1,182,271.44	16.190000	3,865,605.35	2,683,333.91	0.47
		Base	4.951611	1,182,271.44	16.190000	3,865,605.35	2,683,333.91	0.47
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	59,532.000	Local	20.418214	1,215,537.12	37.260000	2,218,162.32	1,002,625.20	0.27
		Base	20.418214	1,215,537.12	37.260000	2,218,162.32	1,002,625.20	0.27
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	17,544.000	Local	54.992938	964,796.11	93.240000	1,635,802.56	671,006.45	0.20
		Base	54.992938	964,796.11	93.240000	1,635,802.56	671,006.45	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	20,914.000	Local	40.992211	857,311.10	86.950000	1,818,472.30	961,161.20	0.22
		Base	40.992211	857,311.10	86.950000	1,818,472.30	961,161.20	0.22
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	18,482.000	Local	34.850273	644,102.75	33.700000	622,843.40	-21,259.35	0.08
		Base	34.850273	644,102.75	33.700000	622,843.40	-21,259.35	0.08
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	17,817.000	Local	17.586280	313,334.75	19.990000	356,161.83	42,827.08	0.04
		Base	17.586280	313,334.75	19.990000	356,161.83	42,827.08	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	16,984.000	Local	12.410245	210,775.60	49.360000	838,330.24	627,554.64	0.10
		Base	12.410245	210,775.60	49.360000	838,330.24	627,554.64	0.10
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	45,170.000	Local	9.925056	448,314.79	16.970000	766,534.90	318,220.11	0.09
		Base	9.925056	448,314.79	16.970000	766,534.90	318,220.11	0.09
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	84,455.000	Local	10.080400	851,340.18	23.450000	1,980,469.75	1,129,129.57	0.24
		Base	10.080400	851,340.18	23.450000	1,980,469.75	1,129,129.57	0.24
576690101	MATERION CORP COMMON STOCK							
	15,657.000	Local	36.280909	568,050.20	66.240000	1,037,119.68	469,069.48	0.13
		Base	36.280909	568,050.20	66.240000	1,037,119.68	469,069.48	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,447.000	14.441923	295,294.00	13.110000	268,060.17	-27,233.83	0.03
		Base		14.441923	295,294.00	13.110000	268,060.17	-27,233.83	0.03
57686G105	MATSON INC COMMON STOCK								
		Local	33,153.000	27.715986	918,868.08	66.700000	2,211,305.10	1,292,437.02	0.27
		Base		27.715986	918,868.08	66.700000	2,211,305.10	1,292,437.02	0.27
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	24,463.000	39.070483	955,781.23	39.550000	967,511.65	11,730.42	0.12
		Base		39.070483	955,781.23	39.550000	967,511.65	11,730.42	0.12
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	51,933.000	26.538022	1,378,199.08	34.080000	1,769,876.64	391,677.56	0.21
		Base		26.538022	1,378,199.08	34.080000	1,769,876.64	391,677.56	0.21
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	9,042.000	53.827014	486,703.86	211.820000	1,915,276.44	1,428,572.58	0.23
		Base		53.827014	486,703.86	211.820000	1,915,276.44	1,428,572.58	0.23
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	65,893.000	24.648200	1,624,143.84	25.470000	1,678,294.71	54,150.87	0.20
		Base		24.648200	1,624,143.84	25.470000	1,678,294.71	54,150.87	0.20
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	30,383.000	12.959739	393,755.76	14.390000	437,211.37	43,455.61	0.05
		Base		12.959739	393,755.76	14.390000	437,211.37	43,455.61	0.05
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	31,134.000	13.349402	415,620.29	29.780000	927,170.52	511,550.23	0.11
		Base		13.349402	415,620.29	29.780000	927,170.52	511,550.23	0.11
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	33,176.000	17.373106	576,370.17	26.250000	870,870.00	294,499.83	0.11
		Base		17.373106	576,370.17	26.250000	870,870.00	294,499.83	0.11
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	37,613.000	24.074881	905,528.51	59.880000	2,252,266.44	1,346,737.93	0.27
		Base		24.074881	905,528.51	59.880000	2,252,266.44	1,346,737.93	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	28,955.000	Local	39.543681	1,144,987.27	91.920000	2,661,543.60	1,516,556.33	0.32
		Base	39.543681	1,144,987.27	91.920000	2,661,543.60	1,516,556.33	0.32
59001K100	MERITOR INC COMMON STOCK USD1.0							
	55,642.000	Local	24.280942	1,351,040.20	29.420000	1,636,987.64	285,947.44	0.20
		Base	24.280942	1,351,040.20	29.420000	1,636,987.64	285,947.44	0.20
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,742.000	Local	238.506652	892,491.89	243.500000	911,177.00	18,685.11	0.11
		Base	238.506652	892,491.89	243.500000	911,177.00	18,685.11	0.11
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	25,736.000	Local	25.316205	651,537.86	45.310000	1,166,098.16	514,560.30	0.14
		Base	25.316205	651,537.86	45.310000	1,166,098.16	514,560.30	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	28,878.000	Local	20.183877	582,870.00	41.980000	1,212,298.44	629,428.44	0.15
		Base	20.183877	582,870.00	41.980000	1,212,298.44	629,428.44	0.15
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
	56,806.000	Local	7.924133	450,138.31	21.940000	1,246,323.64	796,185.33	0.15
		Base	7.924133	450,138.31	21.940000	1,246,323.64	796,185.33	0.15
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	5,578.000	Local	136.320174	760,393.93	678.800000	3,786,346.40	3,025,952.47	0.46
		Base	136.320174	760,393.93	678.800000	3,786,346.40	3,025,952.47	0.46
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	9,518.000	Local	51.049520	485,889.33	148.120000	1,409,806.16	923,916.83	0.17
		Base	51.049520	485,889.33	148.120000	1,409,806.16	923,916.83	0.17
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	9,835.000	Local	20.169283	198,364.90	60.620000	596,197.70	397,832.80	0.07
		Base	20.169283	198,364.90	60.620000	596,197.70	397,832.80	0.07
610236101	MONRO INC COMMON STOCK USD.01							
	25,629.000	Local	45.852894	1,175,163.81	65.800000	1,686,388.20	511,224.39	0.20
		Base	45.852894	1,175,163.81	65.800000	1,686,388.20	511,224.39	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
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	22,589.000	Local	50.871661	1,149,139.94	83.150000	1,878,275.35	729,135.41	0.23
		Base	50.871661	1,149,139.94	83.150000	1,878,275.35	729,135.41	0.23
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	14,673.000	Local	28.865191	423,538.95	22.500000	330,142.50	-93,396.45	0.04
		Base	28.865191	423,538.95	22.500000	330,142.50	-93,396.45	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	12,762.000	Local	19.591980	250,032.85	28.450000	363,078.90	113,046.05	0.04
		Base	19.591980	250,032.85	28.450000	363,078.90	113,046.05	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	43,944.000	Local	23.555043	1,035,102.81	41.350000	1,817,084.40	781,981.59	0.22
		Base	23.555043	1,035,102.81	41.350000	1,817,084.40	781,981.59	0.22
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	55,228.000	Local	22.234500	1,227,966.97	34.760000	1,919,725.28	691,758.31	0.23
		Base	22.234500	1,227,966.97	34.760000	1,919,725.28	691,758.31	0.23
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	27,566.000	Local	13.935490	384,145.71	19.760000	544,704.16	160,558.45	0.07
		Base	13.935490	384,145.71	19.760000	544,704.16	160,558.45	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	57,848.000	Local	20.402760	1,180,258.87	30.450000	1,761,471.60	581,212.73	0.21
		Base	20.402760	1,180,258.87	30.450000	1,761,471.60	581,212.73	0.21
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	33,568.000	Local	25.443629	854,091.74	39.900000	1,339,363.20	485,271.46	0.16
		Base	25.443629	854,091.74	39.900000	1,339,363.20	485,271.46	0.16
62914B100	NIC INC COMMON STOCK							
	51,636.000	Local	17.912015	924,904.82	33.930000	1,752,009.48	827,104.66	0.21
		Base	17.912015	924,904.82	33.930000	1,752,009.48	827,104.66	0.21
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	65,261.000	Local	16.576573	1,081,803.71	23.640000	1,542,770.04	460,966.33	0.19
		Base	16.576573	1,081,803.71	23.640000	1,542,770.04	460,966.33	0.19

Base Currency: USD - US DOLLAR

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633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	23,522.000	30.894418	726,698.49	39.680000	933,352.96	206,654.47	0.11
		Base		30.894418	726,698.49	39.680000	933,352.96	206,654.47	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	17,940.000	21.085297	378,270.23	48.910000	877,445.40	499,175.17	0.11
		Base		21.085297	378,270.23	48.910000	877,445.40	499,175.17	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,997.000	90.746770	362,714.84	102.070000	407,973.79	45,258.95	0.05
		Base		90.746770	362,714.84	102.070000	407,973.79	45,258.95	0.05
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	47,947.000	26.059540	1,249,476.77	39.930000	1,914,523.71	665,046.94	0.23
		Base		26.059540	1,249,476.77	39.930000	1,914,523.71	665,046.94	0.23
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	26,060.000	22.802127	594,223.44	25.610000	667,396.60	73,173.16	0.08
		Base		22.802127	594,223.44	25.610000	667,396.60	73,173.16	0.08
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	12,929.000	35.903782	464,200.00	51.380000	664,292.02	200,092.02	0.08
		Base		35.903782	464,200.00	51.380000	664,292.02	200,092.02	0.08
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	85,401.000	19.844005	1,694,697.85	48.230000	4,118,890.23	2,424,192.38	0.50
		Base		19.844005	1,694,697.85	48.230000	4,118,890.23	2,424,192.38	0.50
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	23,301.000	22.000812	512,640.92	41.100000	957,671.10	445,030.18	0.12
		Base		22.000812	512,640.92	41.100000	957,671.10	445,030.18	0.12
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	290,661.000	5.341488	1,552,562.36	4.470000	1,299,254.67	-253,307.69	0.16
		Base		5.341488	1,552,562.36	4.470000	1,299,254.67	-253,307.69	0.16
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	17,434.000	43.589948	759,947.16	46.090000	803,533.06	43,585.90	0.10
		Base		43.589948	759,947.16	46.090000	803,533.06	43,585.90	0.10

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	42,630.000	Local	26.148926	1,114,728.71	18.100000	771,603.00	-343,125.71	0.09
		Base	26.148926	1,114,728.71	18.100000	771,603.00	-343,125.71	0.09
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	36,789.000	Local	14.384773	529,201.43	15.920000	585,680.88	56,479.45	0.07
		Base	14.384773	529,201.43	15.920000	585,680.88	56,479.45	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	98,338.000	Local	12.063354	1,186,286.12	14.450000	1,420,984.10	234,697.98	0.17
		Base	12.063354	1,186,286.12	14.450000	1,420,984.10	234,697.98	0.17
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	23,532.000	Local	52.357859	1,232,085.13	53.950000	1,269,551.40	37,466.27	0.15
		Base	52.357859	1,232,085.13	53.950000	1,269,551.40	37,466.27	0.15
67011P100	NOW INC COMMON STOCK USD.01							
	84,164.000	Local	8.719100	733,834.34	10.090000	849,214.76	115,380.42	0.10
		Base	8.719100	733,834.34	10.090000	849,214.76	115,380.42	0.10
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	39,529.000	Local	15.814131	625,116.77	22.620000	894,145.98	269,029.21	0.11
		Base	15.814131	625,116.77	22.620000	894,145.98	269,029.21	0.11
671044105	OSI SYSTEMS INC COMMON STOCK							
	12,823.000	Local	57.187366	733,313.59	96.100000	1,232,290.30	498,976.71	0.15
		Base	57.187366	733,313.59	96.100000	1,232,290.30	498,976.71	0.15
674215116	OASIS PETROLEUM INC OASIS PETROLEUM INC CW24							
	1,308.000	Local	23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
		Base	23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	76,412.000	Local	12.478866	953,535.08	11.420000	872,625.04	-80,910.04	0.11
		Base	12.478866	953,535.08	11.420000	872,625.04	-80,910.04	0.11
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	37,194.000	Local	51.652395	1,921,159.19	27.520000	1,023,578.88	-897,580.31	0.12
		Base	51.652395	1,921,159.19	27.520000	1,023,578.88	-897,580.31	0.12

Base Currency: USD - US DOLLAR

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678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	47,035.000	20.133090	946,959.90	6.030000	283,621.05	-663,338.85	0.03
		Base		20.133090	946,959.90	6.030000	283,621.05	-663,338.85	0.03
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	127,218.000	13.655287	1,737,198.35	19.340000	2,460,396.12	723,197.77	0.30
		Base		13.655287	1,737,198.35	19.340000	2,460,396.12	723,197.77	0.30
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,988.000	20.063795	140,205.80	29.450000	205,796.60	65,590.80	0.02
		Base		20.063795	140,205.80	29.450000	205,796.60	65,590.80	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	32,554.000	35.916647	1,169,230.54	129.870000	4,227,787.98	3,058,557.44	0.51
		Base		35.916647	1,169,230.54	129.870000	4,227,787.98	3,058,557.44	0.51
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	26,264.000	13.682382	359,354.07	24.500000	643,468.00	284,113.93	0.08
		Base		13.682382	359,354.07	24.500000	643,468.00	284,113.93	0.08
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	37,574.000	18.901459	710,203.41	65.710000	2,468,987.54	1,758,784.13	0.30
		Base		18.901459	710,203.41	65.710000	2,468,987.54	1,758,784.13	0.30
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	55,196.000	11.881802	655,827.94	11.670000	644,137.32	-11,690.62	0.08
		Base		11.881802	655,827.94	11.670000	644,137.32	-11,690.62	0.08
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	14,877.000	38.717965	576,007.16	43.350000	644,917.95	68,910.79	0.08
		Base		38.717965	576,007.16	43.350000	644,917.95	68,910.79	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	56,585.000	14.760991	835,250.66	37.590000	2,127,030.15	1,291,779.49	0.26
		Base		14.760991	835,250.66	37.590000	2,127,030.15	1,291,779.49	0.26
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	12,986.000	48.864016	634,548.11	87.420000	1,135,236.12	500,688.01	0.14
		Base		48.864016	634,548.11	87.420000	1,135,236.12	500,688.01	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
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	74,049.000	Local	5.907500	437,444.47	14.150000	1,047,793.35	610,348.88	0.13
		Base	5.907500	437,444.47	14.150000	1,047,793.35	610,348.88	0.13
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	8,462.000	Local	50.368665	426,219.64	46.390000	392,552.18	-33,667.46	0.05
		Base	50.368665	426,219.64	46.390000	392,552.18	-33,667.46	0.05
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	76,668.000	Local	40.704719	3,120,749.41	34.400000	2,637,379.20	-483,370.21	0.32
		Base	40.704719	3,120,749.41	34.400000	2,637,379.20	-483,370.21	0.32
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	22,548.000	Local	17.015948	383,675.59	17.780000	400,903.44	17,227.85	0.05
		Base	17.015948	383,675.59	17.780000	400,903.44	17,227.85	0.05
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	45,390.000	Local	10.963056	497,613.12	25.250000	1,146,097.50	648,484.38	0.14
		Base	10.963056	497,613.12	25.250000	1,146,097.50	648,484.38	0.14
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	35,092.000	Local	30.825240	1,081,719.32	37.070000	1,300,860.44	219,141.12	0.16
		Base	30.825240	1,081,719.32	37.070000	1,300,860.44	219,141.12	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	72,637.000	Local	31.309025	2,274,193.62	43.440000	3,155,351.28	881,157.66	0.38
		Base	31.309025	2,274,193.62	43.440000	3,155,351.28	881,157.66	0.38
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	33,429.000	Local	37.997622	1,270,222.51	70.090000	2,343,038.61	1,072,816.10	0.28
		Base	37.997622	1,270,222.51	70.090000	2,343,038.61	1,072,816.10	0.28
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	16,694.000	Local	87.456187	1,459,993.58	67.040000	1,119,165.76	-340,827.82	0.14
		Base	87.456187	1,459,993.58	67.040000	1,119,165.76	-340,827.82	0.14
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	30,757.000	Local	18.383220	565,412.71	14.120000	434,288.84	-131,123.87	0.05
		Base	18.383220	565,412.71	14.120000	434,288.84	-131,123.87	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
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	14,428.000	Local	23.384845	337,396.54	13.220000	190,738.16	-146,658.38	0.02
		Base	23.384845	337,396.54	13.220000	190,738.16	-146,658.38	0.02
700658107	PARK NATIONAL CORP COMMON STOCK							
	10,920.000	Local	84.285010	920,392.31	129.300000	1,411,956.00	491,563.69	0.17
		Base	84.285010	920,392.31	129.300000	1,411,956.00	491,563.69	0.17
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	16,896.000	Local	41.853008	707,148.43	85.000000	1,436,160.00	729,011.57	0.17
		Base	41.853008	707,148.43	85.000000	1,436,160.00	729,011.57	0.17
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	144,270.000	Local	4.229600	610,204.39	7.130000	1,028,645.10	418,440.71	0.12
		Base	4.229600	610,204.39	7.130000	1,028,645.10	418,440.71	0.12
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	11,696.000	Local	60.737536	710,386.22	13.400000	156,726.40	-553,659.82	0.02
		Base	60.737536	710,386.22	13.400000	156,726.40	-553,659.82	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	19,592.000	Local	7.244649	141,937.16	45.800000	897,313.60	755,376.44	0.11
		Base	7.244649	141,937.16	45.800000	897,313.60	755,376.44	0.11
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	76,015.000	Local	17.556054	1,334,523.44	19.600000	1,489,894.00	155,370.56	0.18
		Base	17.556054	1,334,523.44	19.600000	1,489,894.00	155,370.56	0.18
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	53,314.000	Local	8.171996	435,681.79	11.960000	637,635.44	201,953.65	0.08
		Base	8.171996	435,681.79	11.960000	637,635.44	201,953.65	0.08
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	25,399.000	Local	18.591965	472,217.32	58.720000	1,491,429.28	1,019,211.96	0.18
		Base	18.591965	472,217.32	58.720000	1,491,429.28	1,019,211.96	0.18
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	15,599.000	Local	16.543487	258,061.86	35.175000	548,694.83	290,632.97	0.07
		Base	16.543487	258,061.86	35.175000	548,694.83	290,632.97	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
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	15,611.000	29.786903	465,003.34	24.400000	380,908.40	-84,094.94	0.05
		Base		29.786903	465,003.34	24.400000	380,908.40	-84,094.94	0.05
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	50,494.000	10.119322	510,965.04	12.860000	649,352.84	138,387.80	0.08
		Base		10.119322	510,965.04	12.860000	649,352.84	138,387.80	0.08
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	10,597.000	46.401352	491,715.13	109.650000	1,161,961.05	670,245.92	0.14
		Base		46.401352	491,715.13	109.650000	1,161,961.05	670,245.92	0.14
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	133,386.000	5.883235	784,741.25	8.240000	1,099,100.64	314,359.39	0.13
		Base		5.883235	784,741.25	8.240000	1,099,100.64	314,359.39	0.13
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	28,891.000	22.691523	655,580.79	38.910000	1,124,148.81	468,568.02	0.14
		Base		22.691523	655,580.79	38.910000	1,124,148.81	468,568.02	0.14
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,178.000	39.897362	884,843.69	91.840000	2,036,827.52	1,151,983.83	0.25
		Base		39.897362	884,843.69	91.840000	2,036,827.52	1,151,983.83	0.25
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,792.000	35.785069	243,052.19	33.870000	230,045.04	-13,007.15	0.03
		Base		35.785069	243,052.19	33.870000	230,045.04	-13,007.15	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	46,061.000	26.731218	1,231,266.61	81.480000	3,753,050.28	2,521,783.67	0.45
		Base		26.731218	1,231,266.61	81.480000	3,753,050.28	2,521,783.67	0.45
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	10,435.000	60.806011	634,510.73	63.680000	664,500.80	29,990.07	0.08
		Base		60.806011	634,510.73	63.680000	664,500.80	29,990.07	0.08
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	17,976.000	68.181900	1,225,637.84	96.750000	1,739,178.00	513,540.16	0.21
		Base		68.181900	1,225,637.84	96.750000	1,739,178.00	513,540.16	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	41,467.000	Local	35.870985	1,487,462.15	26.760000	1,109,656.92	-377,805.23	0.13
		Base	35.870985	1,487,462.15	26.760000	1,109,656.92	-377,805.23	0.13
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	34,726.000	Local	27.544654	956,515.65	44.060000	1,530,027.56	573,511.91	0.18
		Base	27.544654	956,515.65	44.060000	1,530,027.56	573,511.91	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	62,198.000	Local	14.534814	904,036.37	10.660000	663,030.68	-241,005.69	0.08
		Base	14.534814	904,036.37	10.660000	663,030.68	-241,005.69	0.08
743713109	PROTO LABS INC COMMON STOCK USD.001							
	20,570.000	Local	81.681674	1,680,192.03	121.750000	2,504,397.50	824,205.47	0.30
		Base	81.681674	1,680,192.03	121.750000	2,504,397.50	824,205.47	0.30
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	56,126.000	Local	15.460498	867,735.93	22.280000	1,250,487.28	382,751.35	0.15
		Base	15.460498	867,735.93	22.280000	1,250,487.28	382,751.35	0.15
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
	79,656.000	Local	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
	10,154.000	Local	76.867289	780,510.45	243.770000	2,475,240.58	1,694,730.13	0.30
		Base	76.867289	780,510.45	243.770000	2,475,240.58	1,694,730.13	0.30
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	25,252.000	Local	16.241011	410,118.02	26.230000	662,359.96	252,241.94	0.08
		Base	16.241011	410,118.02	26.230000	662,359.96	252,241.94	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	37,443.000	Local	9.304397	348,384.55	20.300000	760,092.90	411,708.35	0.09
		Base	9.304397	348,384.55	20.300000	760,092.90	411,708.35	0.09
749397105	R1 RCM INC COMMON STOCK USD.01							
	89,803.000	Local	17.085619	1,534,339.81	24.680000	2,216,338.04	681,998.23	0.27
		Base	17.085619	1,534,339.81	24.680000	2,216,338.04	681,998.23	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
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	111.570000	2,112,577.95	1,352,055.53	0.26
		Base	40.164902	760,522.42	111.570000	2,112,577.95	1,352,055.53	0.26
749660106	RPC INC COMMON STOCK USD.1							
	44,682.000	Local	4.942597	220,845.12	5.400000	241,282.80	20,437.68	0.03
		Base	4.942597	220,845.12	5.400000	241,282.80	20,437.68	0.03
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	596.600000	4,632,002.40	4,342,476.51	0.56
		Base	37.290815	289,525.89	596.600000	4,632,002.40	4,342,476.51	0.56
74971D101	RPT REALTY REIT USD.01							
	62,367.000	Local	12.180425	759,656.55	11.410000	711,607.47	-48,049.08	0.09
		Base	12.180425	759,656.55	11.410000	711,607.47	-48,049.08	0.09
750491102	RADNET INC COMMON STOCK USD.0001							
	32,978.000	Local	18.207405	600,443.79	21.750000	717,271.50	116,827.71	0.09
		Base	18.207405	600,443.79	21.750000	717,271.50	116,827.71	0.09
750917106	RAMBUS INC COMMON STOCK USD.001							
	87,704.000	Local	11.619754	1,019,098.92	19.440000	1,704,965.76	685,866.84	0.21
		Base	11.619754	1,019,098.92	19.440000	1,704,965.76	685,866.84	0.21
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	197,239.000	Local	4.386239	865,137.36	10.330000	2,037,478.87	1,172,341.51	0.25
		Base	4.386239	865,137.36	10.330000	2,037,478.87	1,172,341.51	0.25
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	27,611.000	Local	22.392148	618,269.60	38.330000	1,058,329.63	440,060.03	0.13
		Base	22.392148	618,269.60	38.330000	1,058,329.63	440,060.03	0.13
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	48,742.000	Local	14.025163	683,614.49	9.070000	442,089.94	-241,524.55	0.05
		Base	14.025163	683,614.49	9.070000	442,089.94	-241,524.55	0.05
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	14,283.000	Local	31.089905	444,057.11	39.390000	562,607.37	118,550.26	0.07
		Base	31.089905	444,057.11	39.390000	562,607.37	118,550.26	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
75574U101	READY CAPITAL CORP REIT USD.0001							
	33,506.000	Local	13.399711	448,970.73	13.420000	449,650.52	679.79	0.05
		Base	13.399711	448,970.73	13.420000	449,650.52	679.79	0.05
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	88,840.000	Local	6.701964	595,402.52	15.130000	1,344,149.20	748,746.68	0.16
		Base	6.701964	595,402.52	15.130000	1,344,149.20	748,746.68	0.16
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	11,964.000	Local	32.287180	386,283.82	39.890000	477,243.96	90,960.14	0.06
		Base	32.287180	386,283.82	39.890000	477,243.96	90,960.14	0.06
758075402	REDWOOD TRUST INC REIT USD.01							
	86,225.000	Local	11.536264	994,714.36	10.410000	897,602.25	-97,112.11	0.11
		Base	11.536264	994,714.36	10.410000	897,602.25	-97,112.11	0.11
758932107	REGIS CORP COMMON STOCK USD.05							
	18,616.000	Local	14.574132	271,312.05	12.560000	233,816.96	-37,495.09	0.03
		Base	14.574132	271,312.05	12.560000	233,816.96	-37,495.09	0.03
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	26,296.000	Local	60.959796	1,602,998.79	34.110000	896,956.56	-706,042.23	0.11
		Base	60.959796	1,602,998.79	34.110000	896,956.56	-706,042.23	0.11
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	43,240.000	Local	31.832422	1,376,433.91	41.380000	1,789,271.20	412,837.29	0.22
		Base	31.832422	1,376,433.91	41.380000	1,789,271.20	412,837.29	0.22
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	30,269.000	Local	19.855828	601,016.05	66.040000	1,998,964.76	1,397,948.71	0.24
		Base	19.855828	601,016.05	66.040000	1,998,964.76	1,397,948.71	0.24
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	37,514.000	Local	14.630048	548,831.61	57.660000	2,163,057.24	1,614,225.63	0.26
		Base	14.630048	548,831.61	57.660000	2,163,057.24	1,614,225.63	0.26
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	108,150.000	Local	12.922287	1,397,545.37	28.250000	3,055,237.50	1,657,692.13	0.37
		Base	12.922287	1,397,545.37	28.250000	3,055,237.50	1,657,692.13	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
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	23,478.000	Local	11.865033	278,567.25	13.540000	317,892.12	39,324.87	0.04
		Base	11.865033	278,567.25	13.540000	317,892.12	39,324.87	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	90,865.000	Local	15.424364	1,401,534.81	15.870000	1,442,027.55	40,492.74	0.17
		Base	15.424364	1,401,534.81	15.870000	1,442,027.55	40,492.74	0.17
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001							
	165,047.000	Local	7.147300	1,179,640.43	10.480000	1,729,692.56	550,052.13	0.21
		Base	7.147300	1,179,640.43	10.480000	1,729,692.56	550,052.13	0.21
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	4,085.000	Local	58.388414	238,516.67	84.170000	343,834.45	105,317.78	0.04
		Base	58.388414	238,516.67	84.170000	343,834.45	105,317.78	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0							
	14,371.000	Local	65.240935	937,577.47	188.210000	2,704,765.91	1,767,188.44	0.33
		Base	65.240935	937,577.47	188.210000	2,704,765.91	1,767,188.44	0.33
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
	24,528.000	Local	9.118852	223,667.21	24.830000	609,030.24	385,363.03	0.07
		Base	9.118852	223,667.21	24.830000	609,030.24	385,363.03	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	30,248.000	Local	25.915721	783,898.72	33.500000	1,013,308.00	229,409.28	0.12
		Base	25.915721	783,898.72	33.500000	1,013,308.00	229,409.28	0.12
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	81,989.000	Local	9.311083	763,406.35	16.370000	1,342,159.93	578,753.58	0.16
		Base	9.311083	763,406.35	16.370000	1,342,159.93	578,753.58	0.16
784635104	SPX CORP COMMON STOCK USD.01							
	34,459.000	Local	18.900162	651,280.69	58.270000	2,007,925.93	1,356,645.24	0.24
		Base	18.900162	651,280.69	58.270000	2,007,925.93	1,356,645.24	0.24
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	27,177.000	Local	39.715235	1,079,340.93	99.310000	2,698,947.87	1,619,606.94	0.33
		Base	39.715235	1,079,340.93	99.310000	2,698,947.87	1,619,606.94	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,482.000	33.088958	1,074,795.53	63.330000	2,057,085.06	982,289.53	0.25
		Base		33.088958	1,074,795.53	63.330000	2,057,085.06	982,289.53	0.25
78645L100	SAFEHOLD INC REIT USD.01								
		Local	11,029.000	44.445644	490,191.01	70.100000	773,132.90	282,941.89	0.09
		Base		44.445644	490,191.01	70.100000	773,132.90	282,941.89	0.09
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,887.000	57.892666	630,277.45	84.250000	917,229.75	286,952.30	0.11
		Base		57.892666	630,277.45	84.250000	917,229.75	286,952.30	0.11
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	20,126.000	46.665059	939,180.98	230.580000	4,640,653.08	3,701,472.10	0.56
		Base		46.665059	939,180.98	230.580000	4,640,653.08	3,701,472.10	0.56
790148100	ST JOE CO/THE COMMON STOCK								
		Local	24,013.000	19.555366	469,583.00	42.900000	1,030,157.70	560,574.70	0.12
		Base		19.555366	469,583.00	42.900000	1,030,157.70	560,574.70	0.12
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	86,810.000	8.343453	724,295.12	20.130000	1,747,485.30	1,023,190.18	0.21
		Base		8.343453	724,295.12	20.130000	1,747,485.30	1,023,190.18	0.21
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,788.000	75.003612	509,124.52	90.370000	613,431.56	104,307.04	0.07
		Base		75.003612	509,124.52	90.370000	613,431.56	104,307.04	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	50,066.000	19.702137	986,407.20	41.380000	2,071,731.08	1,085,323.88	0.25
		Base		19.702137	986,407.20	41.380000	2,071,731.08	1,085,323.88	0.25
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,903.000	41.186083	407,865.78	40.110000	397,209.33	-10,656.45	0.05
		Base		41.186083	407,865.78	40.110000	397,209.33	-10,656.45	0.05
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,517.000	32.949497	643,075.33	29.950000	584,534.15	-58,541.18	0.07
		Base		32.949497	643,075.33	29.950000	584,534.15	-58,541.18	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
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	23,040.000	31.660225	729,451.59	30.110000	693,734.40	-35,717.19	0.08
		Base		31.660225	729,451.59	30.110000	693,734.40	-35,717.19	0.08
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	24,108.000	31.685543	763,875.06	48.970000	1,180,568.76	416,693.70	0.14
		Base		31.685543	763,875.06	48.970000	1,180,568.76	416,693.70	0.14
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	43,957.000	14.447221	635,056.48	19.270000	847,051.39	211,994.91	0.10
		Base		14.447221	635,056.48	19.270000	847,051.39	211,994.91	0.10
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	42,451.000	25.619472	1,087,572.22	36.240000	1,538,424.24	450,852.02	0.19
		Base		25.619472	1,087,572.22	36.240000	1,538,424.24	450,852.02	0.19
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	14,735.000	41.956727	618,232.37	40.750000	600,451.25	-17,781.12	0.07
		Base		41.956727	618,232.37	40.750000	600,451.25	-17,781.12	0.07
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,956.000	14.680426	1,217,829.40	34.100000	2,828,799.60	1,610,970.20	0.34
		Base		14.680426	1,217,829.40	34.100000	2,828,799.60	1,610,970.20	0.34
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	5,161.000	29.241897	150,917.43	47.090000	243,031.49	92,114.06	0.03
		Base		29.241897	150,917.43	47.090000	243,031.49	92,114.06	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	36,126.000	25.041837	904,661.40	61.330000	2,215,607.58	1,310,946.18	0.27
		Base		25.041837	904,661.40	61.330000	2,215,607.58	1,310,946.18	0.27
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	27,432.000	51.237680	1,405,552.04	112.770000	3,093,506.64	1,687,954.60	0.37
		Base		51.237680	1,405,552.04	112.770000	3,093,506.64	1,687,954.60	0.37
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	38,368.000	38.759351	1,487,118.78	48.810000	1,872,742.08	385,623.30	0.23
		Base		38.759351	1,487,118.78	48.810000	1,872,742.08	385,623.30	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	6,618.000	28.827205	190,778.44	61.880000	409,521.84	218,743.40	0.05
		Base		28.827205	190,778.44	61.880000	409,521.84	218,743.40	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	17,002.000	44.549232	757,426.05	89.040000	1,513,858.08	756,432.03	0.18
		Base		44.549232	757,426.05	89.040000	1,513,858.08	756,432.03	0.18
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	83,753.000	22.067685	1,848,234.84	29.670000	2,484,951.51	636,716.67	0.30
		Base		22.067685	1,848,234.84	29.670000	2,484,951.51	636,716.67	0.30
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	64,768.000	31.208300	2,021,299.18	30.420000	1,970,242.56	-51,056.62	0.24
		Base		31.208300	2,021,299.18	30.420000	1,970,242.56	-51,056.62	0.24
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	11,658.000	61.537777	717,407.41	63.240000	737,251.92	19,844.51	0.09
		Base		61.537777	717,407.41	63.240000	737,251.92	19,844.51	0.09
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	115,967.000	7.955113	922,530.61	13.560000	1,572,512.52	649,981.91	0.19
		Base		7.955113	922,530.61	13.560000	1,572,512.52	649,981.91	0.19
830879102	SKYWEST INC COMMON STOCK								
		Local	38,581.000	20.735374	799,991.45	54.480000	2,101,892.88	1,301,901.43	0.25
		Base		20.735374	799,991.45	54.480000	2,101,892.88	1,301,901.43	0.25
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	21,358.000	23.518800	502,314.54	143.490000	3,064,659.42	2,562,344.88	0.37
		Base		23.518800	502,314.54	143.490000	3,064,659.42	2,562,344.88	0.37
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	18,258.000	17.590286	321,163.44	49.570000	905,049.06	583,885.62	0.11
		Base		17.590286	321,163.44	49.570000	905,049.06	583,885.62	0.11
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	77,401.000	27.227197	2,107,412.28	22.580000	1,747,714.58	-359,697.70	0.21
		Base		27.227197	2,107,412.28	22.580000	1,747,714.58	-359,697.70	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	24,175.000	27.975772	676,314.30	38.510000	930,979.25	254,664.95	0.11
		Base		27.975772	676,314.30	38.510000	930,979.25	254,664.95	0.11
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	496,964.000	2.267766	1,126,998.30	4.650000	2,310,882.60	1,183,884.30	0.28
		Base		2.267766	1,126,998.30	4.650000	2,310,882.60	1,183,884.30	0.28
847215100	SPARTANNASH CO COMMON STOCK								
		Local	27,595.000	19.909065	549,390.65	19.630000	541,689.85	-7,700.80	0.07
		Base		19.909065	549,390.65	19.630000	541,689.85	-7,700.80	0.07
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	112,282.000	8.070640	906,187.57	3.260000	366,039.32	-540,148.25	0.04
		Base		8.070640	906,187.57	3.260000	366,039.32	-540,148.25	0.04
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	13,505.000	13.982202	188,829.64	10.490000	141,667.45	-47,162.19	0.02
		Base		13.982202	188,829.64	10.490000	141,667.45	-47,162.19	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	14,042.000	81.049350	1,138,094.97	199.510000	2,801,519.42	1,663,424.45	0.34
		Base		81.049350	1,138,094.97	199.510000	2,801,519.42	1,663,424.45	0.34
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,563.000	27.153583	422,591.21	41.580000	647,109.54	224,518.33	0.08
		Base		27.153583	422,591.21	41.580000	647,109.54	224,518.33	0.08
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,526.000	47.641175	453,829.83	95.570000	910,399.82	456,569.99	0.11
		Base		47.641175	453,829.83	95.570000	910,399.82	456,569.99	0.11
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	16,419.000	59.536459	977,529.12	127.110000	2,087,019.09	1,109,489.97	0.25
		Base		59.536459	977,529.12	127.110000	2,087,019.09	1,109,489.97	0.25
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	20,559.000	26.019971	534,944.58	52.030000	1,069,684.77	534,740.19	0.13
		Base		26.019971	534,944.58	52.030000	1,069,684.77	534,740.19	0.13

& 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
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	12,519.000	32.541958	407,392.77	65.380000	818,492.22	411,099.45	0.10
		Base		32.541958	407,392.77	65.380000	818,492.22	411,099.45	0.10
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	13,463.000	40.190028	541,078.35	66.070000	889,500.41	348,422.06	0.11
		Base		40.190028	541,078.35	66.070000	889,500.41	348,422.06	0.11
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	81,330.000	12.149695	988,134.73	10.160000	826,312.80	-161,821.93	0.10
		Base		12.149695	988,134.73	10.160000	826,312.80	-161,821.93	0.10
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	63,687.000	10.170033	647,698.86	7.010000	446,445.87	-201,252.99	0.05
		Base		10.170033	647,698.86	7.010000	446,445.87	-201,252.99	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,539.000	19.676383	797,660.90	26.180000	1,061,311.02	263,650.12	0.13
		Base		19.676383	797,660.90	26.180000	1,061,311.02	263,650.12	0.13
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,523.000	22.155749	233,144.95	56.070000	590,024.61	356,879.66	0.07
		Base		22.155749	233,144.95	56.070000	590,024.61	356,879.66	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,445.000	22.262680	677,787.28	44.080000	1,342,015.60	664,228.32	0.16
		Base		22.262680	677,787.28	44.080000	1,342,015.60	664,228.32	0.16
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	76,385.000	11.969836	914,315.95	14.500000	1,107,582.50	193,266.55	0.13
		Base		11.969836	914,315.95	14.500000	1,107,582.50	193,266.55	0.13
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	16,682.000	48.136717	803,016.71	46.050000	768,206.10	-34,810.61	0.09
		Base		48.136717	803,016.71	46.050000	768,206.10	-34,810.61	0.09
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	14,947.000	37.948921	567,222.52	54.490000	814,462.03	247,239.51	0.10
		Base		37.948921	567,222.52	54.490000	814,462.03	247,239.51	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
87484T108	TALOS ENERGY INC COMMON STOCK							
	17,999.000	Local	19.108750	343,938.39	12.040000	216,707.96	-127,230.43	0.03
		Base	19.108750	343,938.39	12.040000	216,707.96	-127,230.43	0.03
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
	71,970.000	Local	13.921320	1,001,917.37	15.130000	1,088,906.10	86,988.73	0.13
		Base	13.921320	1,001,917.37	15.130000	1,088,906.10	86,988.73	0.13
878155100	TEAM INC COMMON STOCK USD.3							
	23,588.000	Local	24.072920	567,832.04	11.530000	271,969.64	-295,862.40	0.03
		Base	24.072920	567,832.04	11.530000	271,969.64	-295,862.40	0.03
87874R100	TECHTARGET COMMON STOCK USD.001							
	18,151.000	Local	21.010186	381,355.88	69.450000	1,260,586.95	879,231.07	0.15
		Base	21.010186	381,355.88	69.450000	1,260,586.95	879,231.07	0.15
880345103	TENNANT CO COMMON STOCK USD.375							
	14,216.000	Local	49.524154	704,035.38	79.890000	1,135,716.24	431,680.86	0.14
		Base	49.524154	704,035.38	79.890000	1,135,716.24	431,680.86	0.14
88337F105	ODP CORP/THE COMMON STOCK USD.01							
	86,034.000	Local	24.386373	2,098,057.22	43.290000	3,724,411.86	1,626,354.64	0.45
		Base	24.386373	2,098,057.22	43.290000	3,724,411.86	1,626,354.64	0.45
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
	95,564.000	Local	11.117247	1,062,408.60	27.440000	2,622,276.16	1,559,867.56	0.32
		Base	11.117247	1,062,408.60	27.440000	2,622,276.16	1,559,867.56	0.32
887399103	TIMKENSTEEL CORP COMMON STOCK							
	29,184.000	Local	14.403093	420,339.86	11.750000	342,912.00	-77,427.86	0.04
		Base	14.403093	420,339.86	11.750000	342,912.00	-77,427.86	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
	38,784.000	Local	16.317100	632,842.41	9.280000	359,915.52	-272,926.89	0.04
		Base	16.317100	632,842.41	9.280000	359,915.52	-272,926.89	0.04
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
	28,835.000	Local	15.958841	460,173.17	22.320000	643,597.20	183,424.03	0.08
		Base	15.958841	460,173.17	22.320000	643,597.20	183,424.03	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
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
	9,270.000	Local	52.888883	490,279.95	82.700000	766,629.00	276,349.05	0.09
		Base	52.888883	490,279.95	82.700000	766,629.00	276,349.05	0.09
894650100	TREDEGAR CORP COMMON STOCK							
	19,871.000	Local	18.670603	371,003.55	15.010000	298,263.71	-72,739.84	0.04
		Base	18.670603	371,003.55	15.010000	298,263.71	-72,739.84	0.04
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
	17,402.000	Local	38.325778	666,945.19	77.390000	1,346,740.78	679,795.59	0.16
		Base	38.325778	666,945.19	77.390000	1,346,740.78	679,795.59	0.16
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
	40,128.000	Local	23.565093	945,620.05	18.380000	737,552.64	-208,067.41	0.09
		Base	23.565093	945,620.05	18.380000	737,552.64	-208,067.41	0.09
89785X101	TRUEBLUE INC COMMON STOCK							
	27,253.000	Local	17.830169	485,925.59	22.020000	600,111.06	114,185.47	0.07
		Base	17.830169	485,925.59	22.020000	600,111.06	114,185.47	0.07
898202106	TRUPANION INC COMMON STOCK USD.00001							
	25,189.000	Local	78.721903	1,982,926.01	76.210000	1,919,653.69	-63,272.32	0.23
		Base	78.721903	1,982,926.01	76.210000	1,919,653.69	-63,272.32	0.23
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	74,202.000	Local	5.788029	429,483.34	7.370000	546,868.74	117,385.40	0.07
		Base	5.788029	429,483.34	7.370000	546,868.74	117,385.40	0.07
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	14,025.000	Local	27.354719	383,649.93	100.450000	1,408,811.25	1,025,161.32	0.17
		Base	27.354719	383,649.93	100.450000	1,408,811.25	1,025,161.32	0.17
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
	37,850.000	Local	13.040866	493,596.76	26.410000	999,618.50	506,021.74	0.12
		Base	13.040866	493,596.76	26.410000	999,618.50	506,021.74	0.12
902104108	II VI INC COMMON STOCK							
	18,997.000	Local	27.483606	522,106.07	68.370000	1,298,824.89	776,718.82	0.16
		Base	27.483606	522,106.07	68.370000	1,298,824.89	776,718.82	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
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	47,081.000	19.715315	928,216.75	75.840000	3,570,623.04	2,642,406.29	0.43
		Base		19.715315	928,216.75	75.840000	3,570,623.04	2,642,406.29	0.43
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	9,247.000	63.234223	584,726.86	97.600000	902,507.20	317,780.34	0.11
		Base		63.234223	584,726.86	97.600000	902,507.20	317,780.34	0.11
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	12,204.000	40.503652	494,306.57	73.320000	894,797.28	400,490.71	0.11
		Base		40.503652	494,306.57	73.320000	894,797.28	400,490.71	0.11
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,888.000	60.252969	595,781.36	104.100000	1,029,340.80	433,559.44	0.12
		Base		60.252969	595,781.36	104.100000	1,029,340.80	433,559.44	0.12
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	56,967.000	25.253260	1,438,602.44	12.290000	700,124.43	-738,478.01	0.08
		Base		25.253260	1,438,602.44	12.290000	700,124.43	-738,478.01	0.08
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	31,163.000	21.007061	654,643.05	58.040000	1,808,700.52	1,154,057.47	0.22
		Base		21.007061	654,643.05	58.040000	1,808,700.52	1,154,057.47	0.22
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,520.000	26.497541	305,251.67	27.560000	317,491.20	12,239.53	0.04
		Base		26.497541	305,251.67	27.560000	317,491.20	12,239.53	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,719.000	94.618141	1,108,829.99	223.710000	2,621,657.49	1,512,827.50	0.32
		Base		94.618141	1,108,829.99	223.710000	2,621,657.49	1,512,827.50	0.32
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	48,506.000	15.630319	758,164.27	25.420000	1,233,022.52	474,858.25	0.15
		Base		15.630319	758,164.27	25.420000	1,233,022.52	474,858.25	0.15
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	66,651.000	17.478303	1,164,946.38	34.120000	2,274,132.12	1,109,185.74	0.27
		Base		17.478303	1,164,946.38	34.120000	2,274,132.12	1,109,185.74	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
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	16,564.000	Local	26.469538	438,441.43	34.800000	576,427.20	137,985.77	0.07
		Base	26.469538	438,441.43	34.800000	576,427.20	137,985.77	0.07
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	15,856.000	Local	19.108005	302,976.53	7.210000	114,321.76	-188,654.77	0.01
		Base	19.108005	302,976.53	7.210000	114,321.76	-188,654.77	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	43,149.000	Local	18.765280	809,703.06	32.940000	1,421,328.06	611,625.00	0.17
		Base	18.765280	809,703.06	32.940000	1,421,328.06	611,625.00	0.17
91325V108	UNITI GROUP INC REIT USD.0001							
	179,241.000	Local	8.494353	1,522,536.24	11.030000	1,977,028.23	454,491.99	0.24
		Base	8.494353	1,522,536.24	11.030000	1,977,028.23	454,491.99	0.24
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	18,867.000	Local	47.733165	900,581.62	58.990000	1,112,964.33	212,382.71	0.13
		Base	47.733165	900,581.62	58.990000	1,112,964.33	212,382.71	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	10,607.000	Local	32.674113	346,574.32	54.970000	583,066.79	236,492.47	0.07
		Base	32.674113	346,574.32	54.970000	583,066.79	236,492.47	0.07
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	9,875.000	Local	57.284102	565,680.51	67.780000	669,327.50	103,646.99	0.08
		Base	57.284102	565,680.51	67.780000	669,327.50	103,646.99	0.08
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	21,955.000	Local	17.784002	390,447.77	14.340000	314,834.70	-75,613.07	0.04
		Base	17.784002	390,447.77	14.340000	314,834.70	-75,613.07	0.04
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	23,095.000	Local	18.952623	437,710.82	16.650000	384,531.75	-53,179.07	0.05
		Base	18.952623	437,710.82	16.650000	384,531.75	-53,179.07	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	24,247.000	Local	43.710516	1,059,848.87	41.640000	1,009,645.08	-50,203.79	0.12
		Base	43.710516	1,059,848.87	41.640000	1,009,645.08	-50,203.79	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
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	42,144.000	Local	17.629409	742,973.83	15.020000	633,002.88	-109,970.95	0.08
		Base	17.629409	742,973.83	15.020000	633,002.88	-109,970.95	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	24,481.000	Local	132.271091	3,238,128.59	198.910000	4,869,515.71	1,631,387.12	0.59
		Base	132.271091	3,238,128.59	198.910000	4,869,515.71	1,631,387.12	0.59
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	30,213.000	Local	27.452395	829,419.22	20.490000	619,064.37	-210,354.85	0.07
		Base	27.452395	829,419.22	20.490000	619,064.37	-210,354.85	0.07
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	97,981.000	Local	10.920679	1,070,019.09	13.950000	1,366,834.95	296,815.86	0.17
		Base	10.920679	1,070,019.09	13.950000	1,366,834.95	296,815.86	0.17
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	38,175.000	Local	28.939783	1,104,776.20	20.740000	791,749.50	-313,026.70	0.10
		Base	28.939783	1,104,776.20	20.740000	791,749.50	-313,026.70	0.10
92335C106	VERA BRADLEY INC COMMON STOCK							
	16,967.000	Local	13.616332	231,028.30	10.100000	171,366.70	-59,661.60	0.02
		Base	13.616332	231,028.30	10.100000	171,366.70	-59,661.60	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	38,168.000	Local	22.914373	874,595.80	32.720000	1,248,856.96	374,261.16	0.15
		Base	22.914373	874,595.80	32.720000	1,248,856.96	374,261.16	0.15
923454102	VERITIV CORP COMMON STOCK USD.01							
	9,539.000	Local	33.933455	323,691.23	42.540000	405,789.06	82,097.83	0.05
		Base	33.933455	323,691.23	42.540000	405,789.06	82,097.83	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5							
	15,744.000	Local	26.795405	421,866.86	41.750000	657,312.00	235,445.14	0.08
		Base	26.795405	421,866.86	41.750000	657,312.00	235,445.14	0.08
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	176,203.000	Local	7.882982	1,389,005.00	15.700000	2,766,387.10	1,377,382.10	0.33
		Base	7.882982	1,389,005.00	15.700000	2,766,387.10	1,377,382.10	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
925815102	VICOR CORP COMMON STOCK USD.01							
	16,248.000	Local	26.911629	437,260.14	85.030000	1,381,567.44	944,307.30	0.17
		Base	26.911629	437,260.14	85.030000	1,381,567.44	944,307.30	0.17
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	5,519.000	Local	103.904999	573,451.69	235.500000	1,299,724.50	726,272.81	0.16
		Base	103.904999	573,451.69	235.500000	1,299,724.50	726,272.81	0.16
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	44,811.000	Local	17.041814	763,660.73	32.070000	1,437,088.77	673,428.04	0.17
		Base	17.041814	763,660.73	32.070000	1,437,088.77	673,428.04	0.17
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	179,619.000	Local	8.447974	1,517,416.63	11.820000	2,123,096.58	605,679.95	0.26
		Base	8.447974	1,517,416.63	11.820000	2,123,096.58	605,679.95	0.26
929236107	WD 40 CO COMMON STOCK USD.001							
	10,515.000	Local	88.755058	933,259.43	306.180000	3,219,482.70	2,286,223.27	0.39
		Base	88.755058	933,259.43	306.180000	3,219,482.70	2,286,223.27	0.39
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	40,743.000	Local	12.896298	525,433.86	18.800000	765,968.40	240,534.54	0.09
		Base	12.896298	525,433.86	18.800000	765,968.40	240,534.54	0.09
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
	48,099.000	Local	16.638937	800,316.21	25.050000	1,204,879.95	404,563.74	0.15
		Base	16.638937	800,316.21	25.050000	1,204,879.95	404,563.74	0.15
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	22,346.000	Local	27.927008	624,056.92	102.740000	2,295,828.04	1,671,771.12	0.28
		Base	27.927008	624,056.92	102.740000	2,295,828.04	1,671,771.12	0.28
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	39,403.000	Local	18.165751	715,785.08	17.130000	674,973.39	-40,811.69	0.08
		Base	18.165751	715,785.08	17.130000	674,973.39	-40,811.69	0.08
939653101	WASHINGTON REIT REIT USD.01							
	63,382.000	Local	26.627706	1,687,717.29	22.100000	1,400,742.20	-286,975.09	0.17
		Base	26.627706	1,687,717.29	22.100000	1,400,742.20	-286,975.09	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
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,108.000	51.661452	1,090,469.92	118.810000	2,507,841.48	1,417,371.56	0.30
		Base		51.661452	1,090,469.92	118.810000	2,507,841.48	1,417,371.56	0.30
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	20,675.000	50.393414	1,041,883.83	62.780000	1,297,976.50	256,092.67	0.16
		Base		50.393414	1,041,883.83	62.780000	1,297,976.50	256,092.67	0.16
966084204	WHITESTONE REIT REIT USD.001								
		Local	30,672.000	11.979550	367,436.75	9.700000	297,518.40	-69,918.35	0.04
		Base		11.979550	367,436.75	9.700000	297,518.40	-69,918.35	0.04
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	26,001.000	23.764187	617,892.63	76.710000	1,994,536.71	1,376,644.08	0.24
		Base		23.764187	617,892.63	76.710000	1,994,536.71	1,376,644.08	0.24
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	85,862.000	7.350176	631,100.79	6.250000	536,637.50	-94,463.29	0.06
		Base		7.350176	631,100.79	6.250000	536,637.50	-94,463.29	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	63,171.000	21.290042	1,344,913.27	38.320000	2,420,712.72	1,075,799.45	0.29
		Base		21.290042	1,344,913.27	38.320000	2,420,712.72	1,075,799.45	0.29
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	3,068.000	70.928869	217,609.77	129.760000	398,103.68	180,493.91	0.05
		Base		70.928869	217,609.77	129.760000	398,103.68	180,493.91	0.05
98390M103	XPERI HOLDING CORP COMMON STOCK								
		Local	81,339.000	23.272941	1,892,997.75	21.770000	1,770,750.03	-122,247.72	0.21
		Base		23.272941	1,892,997.75	21.770000	1,770,750.03	-122,247.72	0.21
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	87,512.000	19.527552	1,708,895.15	19.500000	1,706,484.00	-2,411.15	0.21
		Base		19.527552	1,708,895.15	19.500000	1,706,484.00	-2,411.15	0.21
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	44,210.000	40.844113	1,805,718.22	43.060000	1,903,682.60	97,964.38	0.23
		Base		40.844113	1,805,718.22	43.060000	1,903,682.60	97,964.38	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	19,003.000	Local	27.410149	520,875.06	72.210000	1,372,206.63	851,331.57	0.17
		Base	27.410149	520,875.06	72.210000	1,372,206.63	851,331.57	0.17
989817101	ZUMIEZ INC COMMON STOCK							
	16,072.000	Local	24.988225	401,610.76	42.900000	689,488.80	287,878.04	0.08
		Base	24.988225	401,610.76	42.900000	689,488.80	287,878.04	0.08
98986M103	ZYNEX INC COMMON STOCK USD.001							
	14,970.000	Local	22.808780	341,447.44	15.270000	228,591.90	-112,855.54	0.03
		Base	22.808780	341,447.44	15.270000	228,591.90	-112,855.54	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	62,125.000	Local	25.445700	1,580,814.11	42.280000	2,626,645.00	1,045,830.89	0.32
		Base	25.445700	1,580,814.11	42.280000	2,626,645.00	1,045,830.89	0.32
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01							
	27,367.000	Local	27.254833	745,883.01	38.800000	1,061,839.60	315,956.59	0.13
		Base	27.254833	745,883.01	38.800000	1,061,839.60	315,956.59	0.13
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	177,448.000	Local	7.568644	1,343,040.74	7.410000	1,314,889.68	-28,151.06	0.16
		Base	7.568644	1,343,040.74	7.410000	1,314,889.68	-28,151.06	0.16
G3323L100	FABRINET COMMON STOCK USD.01							
	28,426.000	Local	33.207417	943,954.04	90.390000	2,569,426.14	1,625,472.10	0.31
		Base	33.207417	943,954.04	90.390000	2,569,426.14	1,625,472.10	0.31
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	23,336.000	Local	33.633572	784,873.04	28.630000	668,109.68	-116,763.36	0.08
		Base	33.633572	784,873.04	28.630000	668,109.68	-116,763.36	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	17,846.000	Local	25.512945	455,304.01	53.800000	960,114.80	504,810.79	0.12
		Base	25.512945	455,304.01	53.800000	960,114.80	504,810.79	0.12
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	23,558.000	Local	35.509005	836,521.13	45.620000	1,074,715.96	238,194.83	0.13
		Base	35.509005	836,521.13	45.620000	1,074,715.96	238,194.83	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	4,939.000	Local	108.734213	537,038.28	93.450000	461,549.55	-75,488.73	0.06
		Base	108.734213	537,038.28	93.450000	461,549.55	-75,488.73	0.06
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	40,283.000	Local	16.163712	651,122.81	57.980000	2,335,608.34	1,684,485.53	0.28
		Base	16.163712	651,122.81	57.980000	2,335,608.34	1,684,485.53	0.28
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	63,279.000	Local	14.135536	894,482.58	10.170000	643,547.43	-250,935.15	0.08
		Base	14.135536	894,482.58	10.170000	643,547.43	-250,935.15	0.08
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	10,710.000	Local	28.479945	305,020.21	46.020000	492,874.20	187,853.99	0.06
		Base	28.479945	305,020.21	46.020000	492,874.20	187,853.99	0.06
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	29,478.000	Local	32.163811	948,124.81	63.670000	1,876,864.26	928,739.45	0.23
		Base	32.163811	948,124.81	63.670000	1,876,864.26	928,739.45	0.23
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	34,237.000	Local	17.354700	594,172.87	28.790000	985,683.23	391,510.36	0.12
		Base	17.354700	594,172.87	28.790000	985,683.23	391,510.36	0.12
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	25,840.000	Local	12.584527	325,184.19	13.130000	339,279.20	14,095.01	0.04
		Base	12.584527	325,184.19	13.130000	339,279.20	14,095.01	0.04
US DOLLAR Total								
	24,169,498.840	Local		501,888,933.63		805,374,738.44	303,485,804.81	97.34
		Base		501,888,933.63		805,374,738.44	303,485,804.81	97.34
EQUITY Total								
	24,169,498.840	Base		501,888,933.63		805,374,738.44	303,485,804.81	97.34

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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
FUND Total								
		46,150,997.620	Base	523,882,608.27		827,367,224.99	303,484,616.72	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
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.873417	4,993,670.83	99.873417	4,993,670.83	0.00	0.22
		Base		99.873417	4,993,670.83	99.873417	4,993,670.83	0.00	0.22
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
			10,000,000.000	99.836611	9,983,661.11	99.836611	9,983,661.11	0.00	0.43
		Base		99.836611	9,983,661.11	99.836611	9,983,661.11	0.00	0.43
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.787764	9,978,776.38	99.787764	9,978,776.38	0.00	0.43
		Base		99.787764	9,978,776.38	99.787764	9,978,776.38	0.00	0.43
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.045114	31 Dec 2030		
			78,100,712.430	100.057440	78,145,573.67	100.050000	78,139,762.79	-5,810.88	3.39
		Base		100.057440	78,145,573.67	100.050000	78,139,762.79	-5,810.88	3.39
15060XUS9	CEDAR SPRING CPTL CO					0.200000	26 Jul 2021		
			15,000,000.000	99.935556	14,990,333.33	99.935556	14,990,333.33	0.00	0.65
		Base		99.935556	14,990,333.33	99.935556	14,990,333.33	0.00	0.65
15060XWM0	CEDAR SPRING CPTL CO					0.210000	21 Sep 2021		
			10,000,000.000	99.899083	9,989,908.33	99.899083	9,989,908.33	0.00	0.43
		Base		99.899083	9,989,908.33	99.899083	9,989,908.33	0.00	0.43
2063C0SA1	CONCORD MIN CPTL CO					0.170000	10 May 2021		
			15,000,000.000	99.981583	14,997,237.50	99.981583	14,997,237.50	0.00	0.65
		Base		99.981583	14,997,237.50	99.981583	14,997,237.50	0.00	0.65
2546R2UG9	WALT DISNEY CO					0.350000	16 Jul 2021		
			15,000,000.000	99.896944	14,984,541.66	99.896944	14,984,541.66	0.00	0.65
		Base		99.896944	14,984,541.66	99.896944	14,984,541.66	0.00	0.65
40588LRU5	HALKIN FINANCE LLC USC					0.200000	28 Apr 2021		
			10,000,000.000	99.985000	9,998,500.00	99.985000	9,998,500.00	0.00	0.43
		Base		99.985000	9,998,500.00	99.985000	9,998,500.00	0.00	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
41282JRK9	HARLEY-DAVIDSON FND CP					0.320000	19 Apr 2021		
		Local	15,000,000.000	99.984000	14,997,600.00	99.984000	14,997,600.00	0.00	0.65
		Base		99.984000	14,997,600.00	99.984000	14,997,600.00	0.00	0.65
41282JRN3	HARLEY-DAVIDSON FND CP					0.320000	22 Apr 2021		
		Local	8,250,000.000	99.981333	8,248,460.00	99.981333	8,248,460.00	0.00	0.36
		Base		99.981333	8,248,460.00	99.981333	8,248,460.00	0.00	0.36
41282JSM4	HARLEY-DAVIDSON FND CP					0.290000	21 May 2021		
		Local	5,000,000.000	99.959722	4,997,986.11	99.959722	4,997,986.11	0.00	0.22
		Base		99.959722	4,997,986.11	99.959722	4,997,986.11	0.00	0.22
45779PR91	INSTITUTIONAL SECURED					0.150000	09 Apr 2021		
		Local	10,000,000.000	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.43
		Base		99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.43
45779PRG5	INSTITUTIONAL SECURED					0.160000	16 Apr 2021		
		Local	5,000,000.000	99.993333	4,999,666.67	99.993333	4,999,666.67	0.00	0.22
		Base		99.993333	4,999,666.67	99.993333	4,999,666.67	0.00	0.22
52953AU78	LEXINGTN PKR CAP CO LL					0.180000	07 Jul 2021		
		Local	10,000,000.000	99.951500	9,995,150.00	99.951500	9,995,150.00	0.00	0.43
		Base		99.951500	9,995,150.00	99.951500	9,995,150.00	0.00	0.43
52953AU78	LEXINGTN PKR CAP CO LL					0.190000	07 Jul 2021		
		Local	15,000,000.000	99.948806	14,992,320.84	99.948806	14,992,320.84	0.00	0.65
		Base		99.948806	14,992,320.84	99.948806	14,992,320.84	0.00	0.65
59157TUU5	METLIFE SHORT TERM FDG					0.140000	28 Jul 2021		
		Local	10,000,000.000	99.954111	9,995,411.11	99.954111	9,995,411.11	0.00	0.43
		Base		99.954111	9,995,411.11	99.954111	9,995,411.11	0.00	0.43
8225X2U69	SHELL INTNL FNC B.V					0.400000	06 Jul 2021		
		Local	5,000,000.000	99.893333	4,994,666.67	99.893333	4,994,666.67	0.00	0.22
		Base		99.893333	4,994,666.67	99.893333	4,994,666.67	0.00	0.22
92646KUT7	VICTORY RECEIVABLES					0.170000	27 Jul 2021		
		Local	10,132,000.000	99.944750	10,126,402.07	99.944750	10,126,402.07	0.00	0.44
		Base		99.944750	10,126,402.07	99.944750	10,126,402.07	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
92646KV58	VICTORY RECEIVABLES				0.160000	05 Aug 2021		
	8,350,000.000	Local	99.944000	8,345,324.00	99.944000	8,345,324.00	0.00	0.36
		Base	99.944000	8,345,324.00	99.944000	8,345,324.00	0.00	0.36
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	10,000,000.000	Local	99.975556	9,997,555.55	99.975556	9,997,555.55	0.00	0.43
		Base	99.975556	9,997,555.55	99.975556	9,997,555.55	0.00	0.43
93142WSR5	WALGREENS BOOTS				0.440000	25 May 2021		
	10,000,000.000	Local	99.934000	9,993,400.00	99.934000	9,993,400.00	0.00	0.43
		Base	99.934000	9,993,400.00	99.934000	9,993,400.00	0.00	0.43
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	15,000,000.000	Local	99.981056	14,997,158.33	99.981056	14,997,158.33	0.00	0.65
		Base	99.981056	14,997,158.33	99.981056	14,997,158.33	0.00	0.65
US DOLLAR Total								
	304,832,712.430	Local		304,742,970.83		304,737,159.95	-5,810.88	13.21
		Base		304,742,970.83		304,737,159.95	-5,810.88	13.21
CASH EQUIVALENT Total								
	304,832,712.430	Base		304,742,970.83		304,737,159.95	-5,810.88	13.21
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	21,613.000	Local	126.842079	2,741,437.86	125.500000	2,712,431.50	-29,006.36	0.12
		Base	126.842079	2,741,437.86	125.500000	2,712,431.50	-29,006.36	0.12
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
	20,000.000	Local	114.289900	2,285,798.00	113.830000	2,276,600.00	-9,198.00	0.10
		Base	114.289900	2,285,798.00	113.830000	2,276,600.00	-9,198.00	0.10
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	0.26
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.26

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	6,041,613.000		11,027,235.86		10,989,031.50	-38,204.36	0.48
		Base			11,027,235.86		10,989,031.50	-38,204.36	0.48
EQUITY Total									
		Base	6,041,613.000		11,027,235.86		10,989,031.50	-38,204.36	0.48
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
001055BK7	AFLAC INC 03/26 1.125					1.125000	15 Mar 2026		
		Local	7,500,000.000	99.904270	7,492,820.25	99.145436	7,435,907.70	-56,912.55	0.32
		Base		99.904270	7,492,820.25	99.145436	7,435,907.70	-56,912.55	0.32
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.206242	10,226,047.03	112.045844	11,434,278.38	1,208,231.35	0.50
		Base		100.206242	10,226,047.03	112.045844	11,434,278.38	1,208,231.35	0.50
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	121.172139	12,192,340.63	2,143,658.69	0.53
		Base		99.867640	10,048,681.94	121.172139	12,192,340.63	2,143,658.69	0.53
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.571648	9,957,164.79	92.013632	9,201,363.20	-755,801.59	0.40
		Base		99.571648	9,957,164.79	92.013632	9,201,363.20	-755,801.59	0.40
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.986057	9,998,605.67	98.222414	9,822,241.40	-176,364.27	0.43
		Base		99.986057	9,998,605.67	98.222414	9,822,241.40	-176,364.27	0.43
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	103.029080	5,151,454.00	108.420754	5,421,037.70	269,583.70	0.24
		Base		103.029080	5,151,454.00	108.420754	5,421,037.70	269,583.70	0.24
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.914109	9,991,410.86	98.285790	9,828,579.00	-162,831.86	0.43
		Base		99.914109	9,991,410.86	98.285790	9,828,579.00	-162,831.86	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
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.792434	4,989,621.70	150.279105	7,513,955.25	2,524,333.55	0.33
		Base		99.792434	4,989,621.70	150.279105	7,513,955.25	2,524,333.55	0.33
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					0.839750	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.794858	10,079,485.80	79,485.80	0.44
		Base		100.000000	10,000,000.00	100.794858	10,079,485.80	79,485.80	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.426000	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.370740	4,014,829.60	14,829.60	0.17
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.370740	4,014,829.60	14,829.60	0.17
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.952185	2,998,565.55	123.241202	3,697,236.06	698,670.51	0.16
		Base		99.952185	2,998,565.55	123.241202	3,697,236.06	698,670.51	0.16
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					0.795380	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.241228	10,024,122.80	24,122.80	0.43
		Base		100.000000	10,000,000.00	100.241228	10,024,122.80	24,122.80	0.43
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	101.652306	5,082,615.32	105.011171	5,250,558.55	167,943.23	0.23
		Base		101.652306	5,082,615.32	105.011171	5,250,558.55	167,943.23	0.23
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.926546	4,996,327.32	113.142473	5,657,123.65	660,796.33	0.25
		Base		99.926546	4,996,327.32	113.142473	5,657,123.65	660,796.33	0.25
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.811064	4,990,553.19	108.054350	5,402,717.50	412,164.31	0.23
		Base		99.811064	4,990,553.19	108.054350	5,402,717.50	412,164.31	0.23
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.996897	9,999,689.67	110.318453	11,031,845.30	1,032,155.63	0.48
		Base		99.996897	9,999,689.67	110.318453	11,031,845.30	1,032,155.63	0.48
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	101.313337	5,065,666.84	104.001075	5,200,053.75	134,386.91	0.23
		Base		101.313337	5,065,666.84	104.001075	5,200,053.75	134,386.91	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
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.850630	25 Jun 2022		
		Local	10,000,000.000	100.033005	10,003,300.54	100.117786	10,011,778.60	8,478.06	0.43
		Base		100.033005	10,003,300.54	100.117786	10,011,778.60	8,478.06	0.43
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.822957	5,091,147.87	108.768397	5,438,419.85	347,271.98	0.24
		Base		101.822957	5,091,147.87	108.768397	5,438,419.85	347,271.98	0.24
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.939121	14,990,868.13	103.996355	15,599,453.25	608,585.12	0.68
		Base		99.939121	14,990,868.13	103.996355	15,599,453.25	608,585.12	0.68
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.983689	14,997,553.28	102.671101	15,400,665.15	403,111.87	0.67
		Base		99.983689	14,997,553.28	102.671101	15,400,665.15	403,111.87	0.67
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.954636	2,998,639.08	108.820756	3,264,622.68	265,983.60	0.14
		Base		99.954636	2,998,639.08	108.820756	3,264,622.68	265,983.60	0.14
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.929409	9,992,940.92	101.371902	10,137,190.20	144,249.28	0.44
		Base		99.929409	9,992,940.92	101.371902	10,137,190.20	144,249.28	0.44
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	113.949794	34,184,938.20	4,184,938.20	1.48
		Base		100.000000	30,000,000.00	113.949794	34,184,938.20	4,184,938.20	1.48
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	116.860325	5,843,016.24	122.113745	6,105,687.25	262,671.01	0.26
		Base		116.860325	5,843,016.24	122.113745	6,105,687.25	262,671.01	0.26
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	126.100745	6,305,037.25	1,305,037.25	0.27
		Base		100.000000	5,000,000.00	126.100745	6,305,037.25	1,305,037.25	0.27
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	15,000,000.000	95.340443	14,301,066.47	95.339844	14,300,976.60	-89.87	0.62
Original Face:		Base	15,000,000.000	95.340443	14,301,066.47	95.339844	14,300,976.60	-89.87	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.167393	3,371,523.96	108.072970	3,566,408.01	194,884.05	0.15
Original Face:		Base	3,300,000.000	102.167393	3,371,523.96	108.072970	3,566,408.01	194,884.05	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	0.010	-87,200.000000	-8.72	103.313900	0.01	8.73	0.00
		Base		-87,200.000000	-8.72	103.313900	0.01	8.73	0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	8,000,000.000	99.995355	7,999,628.40	100.132998	8,010,639.84	11,011.44	0.35
		Base		99.995355	7,999,628.40	100.132998	8,010,639.84	11,011.44	0.35
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	0.43
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.43
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.361500	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.704766	10,070,476.60	70,476.60	0.44
		Base		100.000000	10,000,000.00	100.704766	10,070,476.60	70,476.60	0.44
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	4,597,086.490	100.000000	4,597,086.49	100.000690	4,597,118.21	31.72	0.20
Original Face:		Base	7,000,000.000	100.000000	4,597,086.49	100.000690	4,597,118.21	31.72	0.20
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.979791	2,999,393.73	102.075625	3,062,268.75	62,875.02	0.13
		Base		99.979791	2,999,393.73	102.075625	3,062,268.75	62,875.02	0.13
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.614220	2,988,426.59	101.850283	3,055,508.49	67,081.90	0.13
		Base		99.614220	2,988,426.59	101.850283	3,055,508.49	67,081.90	0.13
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.957667	14,993,650.09	100.490509	15,073,576.35	79,926.26	0.65
		Base		99.957667	14,993,650.09	100.490509	15,073,576.35	79,926.26	0.65
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.714250	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.394039	4,015,761.56	15,761.56	0.17
		Base		100.000000	4,000,000.00	100.394039	4,015,761.56	15,761.56	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
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	107.189922	10,718,992.20	718,992.20	0.46
		Base		100.000000	10,000,000.00	107.189922	10,718,992.20	718,992.20	0.46
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.475529	2,089,510.58	89,510.58	0.09
		Base		100.000000	2,000,000.00	104.475529	2,089,510.58	89,510.58	0.09
172967KV2	CITIGROUP INC SR UNSECURED 08/21 2.35					2.350000	02 Aug 2021		
		Local	6,806,000.000	100.682625	6,852,459.49	100.702747	6,853,828.96	1,369.47	0.30
		Base		100.682625	6,852,459.49	100.702747	6,853,828.96	1,369.47	0.30
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	108.478803	10,847,880.30	107.997000	10,799,700.00	-48,180.30	0.47
		Base		108.478803	10,847,880.30	107.997000	10,799,700.00	-48,180.30	0.47
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.435912	5,121,795.62	107.126890	5,356,344.50	234,548.88	0.23
Original Face:		Base	5,000,000.000	102.435912	5,121,795.62	107.126890	5,356,344.50	234,548.88	0.23
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.784436	9,978,443.56	134.227648	13,422,764.80	3,444,321.24	0.58
		Base		99.784436	9,978,443.56	134.227648	13,422,764.80	3,444,321.24	0.58
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.587021	8,526,198.68	105.903052	8,888,443.15	362,244.47	0.39
		Base		101.587021	8,526,198.68	105.903052	8,888,443.15	362,244.47	0.39
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.956000	4,997,800.00	99.553249	4,977,662.45	-20,137.55	0.22
		Base		99.956000	4,997,800.00	99.553249	4,977,662.45	-20,137.55	0.22
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.999603	4,999,980.13	100.656438	5,032,821.90	32,841.77	0.22
		Base		99.999603	4,999,980.13	100.656438	5,032,821.90	32,841.77	0.22
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.709627	12,962,251.51	98.604511	12,818,586.43	-143,665.08	0.56
		Base		99.709627	12,962,251.51	98.604511	12,818,586.43	-143,665.08	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					1.081500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	101.067983	15,160,197.45	160,197.45	0.66
		Base		100.000000	15,000,000.00	101.067983	15,160,197.45	160,197.45	0.66
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	104.151849	5,207,592.45	207,592.45	0.23
		Base		100.000000	5,000,000.00	104.151849	5,207,592.45	207,592.45	0.23
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	48,022.850	100.132520	48,086.49	116.271030	55,836.66	7,750.17	0.00
Original Face:		Base	5,000,000.000	100.132520	48,086.49	116.271030	55,836.66	7,750.17	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,457,907.100	91.844879	2,257,461.79	102.147293	2,510,685.57	253,223.78	0.11
Original Face:		Base	10,000,000.000	91.844879	2,257,461.79	102.147293	2,510,685.57	253,223.78	0.11
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	394,070.820	101.754225	400,983.71	107.024862	421,753.75	20,770.04	0.02
Original Face:		Base	5,085,000.000	101.754225	400,983.71	107.024862	421,753.75	20,770.04	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	1,837,709.200	102.615666	1,885,777.54	106.714066	1,961,094.21	75,316.67	0.09
Original Face:		Base	5,000,000.000	102.615666	1,885,777.54	106.714066	1,961,094.21	75,316.67	0.09
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	1,716,812.800	106.714775	1,832,092.91	109.658920	1,882,638.37	50,545.46	0.08
Original Face:		Base	5,000,000.000	106.714775	1,832,092.91	109.658920	1,882,638.37	50,545.46	0.08
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	2,251,502.610	102.848475	2,315,636.11	105.490634	2,375,124.38	59,488.27	0.10
Original Face:		Base	7,000,000.000	102.848475	2,315,636.11	105.490634	2,375,124.38	59,488.27	0.10
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	1,621,101.110	100.820108	1,634,395.89	105.179296	1,705,062.73	70,666.84	0.07
Original Face:		Base	3,550,000.000	100.820108	1,634,395.89	105.179296	1,705,062.73	70,666.84	0.07
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	1,872,758.500	102.894231	1,926,960.46	106.296229	1,990,671.66	63,711.20	0.09
Original Face:		Base	5,000,000.000	102.894231	1,926,960.46	106.296229	1,990,671.66	63,711.20	0.09

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312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	871,546.760	Local	104.130025	907,541.86	116.605322	1,016,269.91	108,728.05	0.04
Original Face:	10,300,000.000	Base	104.130025	907,541.86	116.605322	1,016,269.91	108,728.05	0.04
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	509,396.970	Local	99.676146	507,747.27	115.146064	586,550.56	78,803.29	0.03
Original Face:	14,598,876.000	Base	99.676146	507,747.27	115.146064	586,550.56	78,803.29	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	468,722.510	Local	99.668117	467,166.90	116.008942	543,760.02	76,593.12	0.02
Original Face:	11,774,977.000	Base	99.668117	467,166.90	116.008942	543,760.02	76,593.12	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	198,157.800	Local	99.617643	197,400.13	113.506140	224,921.27	27,521.14	0.01
Original Face:	3,598,890.000	Base	99.617643	197,400.13	113.506140	224,921.27	27,521.14	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	128,229.030	Local	99.693517	127,836.03	115.149474	147,655.05	19,819.02	0.01
Original Face:	6,241,535.000	Base	99.693517	127,836.03	115.149474	147,655.05	19,819.02	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	151,903.350	Local	100.194736	152,199.16	114.700478	174,233.87	22,034.71	0.01
Original Face:	5,000,000.000	Base	100.194736	152,199.16	114.700478	174,233.87	22,034.71	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	197,418.950	Local	100.742436	198,884.66	115.491872	228,002.84	29,118.18	0.01
Original Face:	5,000,000.000	Base	100.742436	198,884.66	115.491872	228,002.84	29,118.18	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	203,716.950	Local	100.504519	204,744.74	117.106679	238,566.15	33,821.41	0.01
Original Face:	5,000,000.000	Base	100.504519	204,744.74	117.106679	238,566.15	33,821.41	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.553000	01 Jan 2037		
	614,767.800	Local	103.209737	634,500.23	106.534832	654,941.84	20,441.61	0.03
Original Face:	6,000,000.000	Base	103.209737	634,500.23	106.534832	654,941.84	20,441.61	0.03
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.263000	01 Oct 2036		
	526,908.350	Local	103.158062	543,548.44	105.732142	557,111.48	13,563.04	0.02
Original Face:	5,000,000.000	Base	103.158062	543,548.44	105.732142	557,111.48	13,563.04	0.02

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31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	2,402,496.820	99.939041	2,401,032.29	105.915123	2,544,607.46	143,575.17	0.11
	Original Face:	Base	8,208,821.000	99.939041	2,401,032.29	105.915123	2,544,607.46	143,575.17	0.11
3130ALRG1	FEDERAL HOME LOAN BANK 03/23 0.125					0.125000	17 Mar 2023		
		Local	20,000,000.000	99.892113	19,978,422.50	99.880217	19,976,043.40	-2,379.10	0.87
		Base		99.892113	19,978,422.50	99.880217	19,976,043.40	-2,379.10	0.87
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	1,943,765.900	103.415949	2,010,163.95	107.667542	2,092,804.97	82,641.02	0.09
	Original Face:	Base	5,000,000.000	103.415949	2,010,163.95	107.667542	2,092,804.97	82,641.02	0.09
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	2,148,536.160	109.783872	2,358,746.19	112.270063	2,412,162.90	53,416.71	0.10
	Original Face:	Base	7,231,153.000	109.783872	2,358,746.19	112.270063	2,412,162.90	53,416.71	0.10
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	3,041,405.760	99.991407	3,041,144.41	103.613472	3,151,306.11	110,161.70	0.14
	Original Face:	Base	8,000,000.000	99.991407	3,041,144.41	103.613472	3,151,306.11	110,161.70	0.14
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	1,839,891.180	103.126839	1,897,421.61	107.088708	1,970,315.69	72,894.08	0.09
	Original Face:	Base	6,000,000.000	103.126839	1,897,421.61	107.088708	1,970,315.69	72,894.08	0.09
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	2,322,699.650	100.433313	2,332,764.22	105.175468	2,442,910.23	110,146.01	0.11
	Original Face:	Base	5,000,000.000	100.433313	2,332,764.22	105.175468	2,442,910.23	110,146.01	0.11
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	107.305768	5,365,288.42	118.576266	5,928,813.30	563,524.88	0.26
		Base		107.305768	5,365,288.42	118.576266	5,928,813.30	563,524.88	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	106.819939	5,340,996.95	115.824233	5,791,211.65	450,214.70	0.25
		Base		106.819939	5,340,996.95	115.824233	5,791,211.65	450,214.70	0.25
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	116.111381	4,923,122.57	107.927203	4,576,113.41	-347,009.16	0.20
		Base		116.111381	4,923,122.57	107.927203	4,576,113.41	-347,009.16	0.20

& Issue has redenominated but Local is not converted
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3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125000	13 Dec 2019		
			0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Local							
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
			5,000,000.000	135.990378	6,799,518.88	142.583176	7,129,158.80	329,639.92	0.31
		Local							
		Base		135.990378	6,799,518.88	142.583176	7,129,158.80	329,639.92	0.31
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
			5,000,000.000	99.669523	4,983,476.17	98.435087	4,921,754.35	-61,721.82	0.21
		Local							
		Base		99.669523	4,983,476.17	98.435087	4,921,754.35	-61,721.82	0.21
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.630896	25 Mar 2052		
			353,711.550	108.587953	384,088.13	116.160300	410,872.40	26,784.27	0.02
Original Face:		Local	4,261,779.000						
		Base		108.587953	384,088.13	116.160300	410,872.40	26,784.27	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
			1,247,638.800	100.405507	1,252,698.06	101.220050	1,262,860.62	10,162.56	0.05
Original Face:		Local	5,000,000.000						
		Base		100.405507	1,252,698.06	101.220050	1,262,860.62	10,162.56	0.05
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
			891,893.700	103.525593	923,338.24	105.196360	938,239.71	14,901.47	0.04
Original Face:		Local	5,000,000.000						
		Base		103.525593	923,338.24	105.196360	938,239.71	14,901.47	0.04
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
			1,957,678.950	106.841512	2,091,613.79	100.708300	1,971,545.19	-120,068.60	0.09
Original Face:		Local	5,469,245.000						
		Base		106.841512	2,091,613.79	100.708300	1,971,545.19	-120,068.60	0.09
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
			6,891,984.900	98.382019	6,780,473.90	107.467760	7,406,661.79	626,187.89	0.32
Original Face:		Local	30,000,000.000						
		Base		98.382019	6,780,473.90	107.467760	7,406,661.79	626,187.89	0.32
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
			1,090,637.050	101.412974	1,106,047.47	102.989310	1,123,239.57	17,192.10	0.05
Original Face:		Local	5,000,000.000						
		Base		101.412974	1,106,047.47	102.989310	1,123,239.57	17,192.10	0.05
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
			1,505,657.160	99.928759	1,504,584.52	104.140170	1,567,993.93	63,409.41	0.07
Original Face:		Local	6,000,000.000						
		Base		99.928759	1,504,584.52	104.140170	1,567,993.93	63,409.41	0.07

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3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,352,110.600	Local	99.341846	1,343,211.63	104.117930	1,407,789.57	64,577.94	0.06
Original Face:	5,000,000.000	Base	99.341846	1,343,211.63	104.117930	1,407,789.57	64,577.94	0.06
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,256,846.820	Local	100.789290	1,266,766.99	107.208100	1,347,441.60	80,674.61	0.06
Original Face:	6,000,000.000	Base	100.789290	1,266,766.99	107.208100	1,347,441.60	80,674.61	0.06
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	333,143.750	Local	101.999242	339,804.10	101.998900	339,802.96	-1.14	0.01
Original Face:	2,500,000.000	Base	101.999242	339,804.10	101.998900	339,802.96	-1.14	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.458630	25 Apr 2038		
	1,250,182.250	Local	99.867942	1,248,531.28	100.710750	1,259,067.92	10,536.64	0.05
Original Face:	5,000,000.000	Base	99.867942	1,248,531.28	100.710750	1,259,067.92	10,536.64	0.05
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.309055	1,534,635.82	101.988950	1,529,834.25	-4,801.57	0.07
Original Face:	1,500,000.000	Base	102.309055	1,534,635.82	101.988950	1,529,834.25	-4,801.57	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	876,049.500	Local	105.581623	924,947.28	106.976010	937,162.80	12,215.52	0.04
Original Face:	5,000,000.000	Base	105.581623	924,947.28	106.976010	937,162.80	12,215.52	0.04
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	879,921.910	Local	102.378728	900,852.86	104.600370	920,401.57	19,548.71	0.04
Original Face:	1,750,000.000	Base	102.378728	900,852.86	104.600370	920,401.57	19,548.71	0.04
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	3,651,802.000	Local	94.518975	3,451,645.82	103.280180	3,771,587.68	319,941.86	0.16
Original Face:	3,651,802.000	Base	94.518975	3,451,645.82	103.280180	3,771,587.68	319,941.86	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	1,172,978.500	Local	101.716409	1,193,111.61	104.391100	1,224,485.16	31,373.55	0.05
Original Face:	8,500,000.000	Base	101.716409	1,193,111.61	104.391100	1,224,485.16	31,373.55	0.05
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	769,747.850	Local	102.570113	789,531.24	102.116850	786,042.26	-3,488.98	0.03
Original Face:	5,000,000.000	Base	102.570113	789,531.24	102.116850	786,042.26	-3,488.98	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
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
	532,931.400	Local	104.820992	558,623.98	101.887840	542,992.29	-15,631.69	0.02
Original Face:	5,000,000.000	Base	104.820992	558,623.98	101.887840	542,992.29	-15,631.69	0.02
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	1,070,042.250	Local	102.130181	1,092,836.09	104.946930	1,122,976.49	30,140.40	0.05
Original Face:	5,000,000.000	Base	102.130181	1,092,836.09	104.946930	1,122,976.49	30,140.40	0.05
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027		
	50,134.000	Local	100.734970	50,502.47	99.921120	50,094.45	-408.02	0.00
Original Face:	5,000,000.000	Base	100.734970	50,502.47	99.921120	50,094.45	-408.02	0.00
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
	3,534,821.610	Local	103.858463	3,671,211.39	101.800660	3,598,471.73	-72,739.66	0.16
Original Face:	8,346,000.000	Base	103.858463	3,671,211.39	101.800660	3,598,471.73	-72,739.66	0.16
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
	1,091,035.750	Local	101.720025	1,109,801.84	104.475180	1,139,861.56	30,059.72	0.05
Original Face:	5,000,000.000	Base	101.720025	1,109,801.84	104.475180	1,139,861.56	30,059.72	0.05
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
	1,444,178.700	Local	102.008857	1,473,190.18	104.219140	1,505,110.62	31,920.44	0.07
Original Face:	6,000,000.000	Base	102.008857	1,473,190.18	104.219140	1,505,110.62	31,920.44	0.07
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
	5,446,628.190	Local	102.710904	5,594,281.04	104.524160	5,693,042.36	98,761.32	0.25
Original Face:	9,284,523.000	Base	102.710904	5,594,281.04	104.524160	5,693,042.36	98,761.32	0.25
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	1,336,490.580	Local	84.644704	1,131,268.50	99.969620	1,336,084.55	204,816.05	0.06
Original Face:	6,000,000.000	Base	84.644704	1,131,268.50	99.969620	1,336,084.55	204,816.05	0.06
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	101.993185	10,905,389.75	105.656170	11,297,046.14	391,656.39	0.49
Original Face:	10,692,273.000	Base	101.993185	10,905,389.75	105.656170	11,297,046.14	391,656.39	0.49
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
	834,403.800	Local	102.000631	851,097.14	103.569820	864,190.51	13,093.37	0.04
Original Face:	15,000,000.000	Base	102.000631	851,097.14	103.569820	864,190.51	13,093.37	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
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	2,598,344.870	104.660736	2,719,446.87	103.001810	2,676,342.25	-43,104.62	0.12
Original Face:		Base	11,000,000.000	104.660736	2,719,446.87	103.001810	2,676,342.25	-43,104.62	0.12
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,160,563.550	102.513168	1,189,730.46	102.638320	1,191,182.93	1,452.47	0.05
Original Face:		Base	2,304,044.000	102.513168	1,189,730.46	102.638320	1,191,182.93	1,452.47	0.05
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	2,140,630.190	107.232984	2,295,461.63	106.587240	2,281,638.64	-13,822.99	0.10
Original Face:		Base	4,600,000.000	107.232984	2,295,461.63	106.587240	2,281,638.64	-13,822.99	0.10
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	4,174,981.410	103.024571	4,301,256.69	104.004300	4,342,160.19	40,903.50	0.19
Original Face:		Base	6,976,000.000	103.024571	4,301,256.69	104.004300	4,342,160.19	40,903.50	0.19
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	159,669.890	101.227313	161,629.54	100.165620	159,934.34	-1,695.20	0.01
Original Face:		Base	3,479,000.000	101.227313	161,629.54	100.165620	159,934.34	-1,695.20	0.01
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	73,850.700	101.465091	74,932.68	99.910340	73,784.49	-1,148.19	0.00
Original Face:		Base	5,000,000.000	101.465091	74,932.68	99.910340	73,784.49	-1,148.19	0.00
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	3,141,562.020	100.900338	3,169,846.71	104.082400	3,269,813.15	99,966.44	0.14
Original Face:		Base	6,000,000.000	100.900338	3,169,846.71	104.082400	3,269,813.15	99,966.44	0.14
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	2,120,605.630	101.521985	2,152,880.92	100.240430	2,125,704.20	-27,176.72	0.09
Original Face:		Base	5,729,287.000	101.521985	2,152,880.92	100.240430	2,125,704.20	-27,176.72	0.09
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	2,679,682.020	101.261444	2,713,484.70	106.365850	2,850,266.56	136,781.86	0.12
Original Face:		Base	6,000,000.000	101.261444	2,713,484.70	106.365850	2,850,266.56	136,781.86	0.12
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	4,466,136.700	99.099875	4,425,935.87	105.581490	4,715,413.67	289,477.80	0.20
Original Face:		Base	10,000,000.000	99.099875	4,425,935.87	105.581490	4,715,413.67	289,477.80	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
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	2,233,068.350	Local	99.868593	2,230,133.94	105.581490	2,357,706.84	127,572.90	0.10
Original Face:	5,000,000.000	Base	99.868593	2,230,133.94	105.581490	2,357,706.84	127,572.90	0.10
3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031		
	8,858,754.300	Local	102.838065	9,110,171.53	101.372030	8,980,299.07	-129,872.46	0.39
Original Face:	10,000,000.000	Base	102.838065	9,110,171.53	101.372030	8,980,299.07	-129,872.46	0.39
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	844,231.400	Local	101.492356	856,830.34	101.070720	853,270.75	-3,559.59	0.04
Original Face:	5,000,000.000	Base	101.492356	856,830.34	101.070720	853,270.75	-3,559.59	0.04
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043		
	844,231.400	Local	101.717049	858,727.27	101.070720	853,270.75	-5,456.52	0.04
Original Face:	5,000,000.000	Base	101.717049	858,727.27	101.070720	853,270.75	-5,456.52	0.04
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,526,288.100	Local	102.635263	4,645,567.71	102.602230	4,644,072.53	-1,495.18	0.20
Original Face:	5,000,000.000	Base	102.635263	4,645,567.71	102.602230	4,644,072.53	-1,495.18	0.20
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	1,467,735.700	Local	101.672144	1,492,278.36	100.979710	1,482,115.25	-10,163.11	0.06
Original Face:	5,000,000.000	Base	101.672144	1,492,278.36	100.979710	1,482,115.25	-10,163.11	0.06
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	1,171,402.000	Local	101.889607	1,193,536.90	101.755800	1,191,969.48	-1,567.42	0.05
Original Face:	5,000,000.000	Base	101.889607	1,193,536.90	101.755800	1,191,969.48	-1,567.42	0.05
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,805,521.500	Local	104.762971	5,034,407.11	102.668440	4,933,753.96	-100,653.15	0.21
Original Face:	5,000,000.000	Base	104.762971	5,034,407.11	102.668440	4,933,753.96	-100,653.15	0.21
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,727,591.430	Local	105.112293	7,071,525.60	102.874590	6,920,982.10	-150,543.50	0.30
Original Face:	7,000,000.000	Base	105.112293	7,071,525.60	102.874590	6,920,982.10	-150,543.50	0.30
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	175,728.060	Local	99.881920	175,520.56	115.692936	203,304.95	27,784.39	0.01
Original Face:	6,625,000.000	Base	99.881920	175,520.56	115.692936	203,304.95	27,784.39	0.01

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31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	184,373.280	99.943967	184,269.97	116.876609	215,489.24	31,219.27	0.01
Original Face:		Base	6,000,000.000	99.943967	184,269.97	116.876609	215,489.24	31,219.27	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	413,526.300	100.385448	415,120.23	100.727110	416,533.09	1,412.86	0.02
Original Face:		Base	5,000,000.000	100.385448	415,120.23	100.727110	416,533.09	1,412.86	0.02
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	0.000	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
		Base		0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	472,347.960	103.821198	490,397.31	105.993340	500,657.38	10,260.07	0.02
Original Face:		Base	7,703,000.000	103.821198	490,397.31	105.993340	500,657.38	10,260.07	0.02
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	796,161.200	102.874240	819,044.78	109.447090	871,375.27	52,330.49	0.04
Original Face:		Base	10,000,000.000	102.874240	819,044.78	109.447090	871,375.27	52,330.49	0.04
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	1,694,126.330	102.397762	1,734,747.45	104.865730	1,776,557.94	41,810.49	0.08
Original Face:		Base	13,000,000.000	102.397762	1,734,747.45	104.865730	1,776,557.94	41,810.49	0.08
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	342,100.710	100.600905	344,156.41	103.707980	354,785.74	10,629.33	0.02
Original Face:		Base	3,000,000.000	100.600905	344,156.41	103.707980	354,785.74	10,629.33	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	902,219.000	102.887223	928,268.07	104.643690	944,115.25	15,847.18	0.04
Original Face:		Base	12,500,000.000	102.887223	928,268.07	104.643690	944,115.25	15,847.18	0.04
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	912,322.400	106.185407	968,753.25	107.373660	979,593.95	10,840.70	0.04
Original Face:		Base	5,000,000.000	106.185407	968,753.25	107.373660	979,593.95	10,840.70	0.04
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	3,242,485.600	102.650221	3,328,418.64	105.068280	3,406,823.85	78,405.21	0.15
Original Face:		Base	8,000,000.000	102.650221	3,328,418.64	105.068280	3,406,823.85	78,405.21	0.15

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3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	1,429,534.300	102.079722	1,459,264.64	104.274430	1,490,638.74	31,374.10	0.06
Original Face:	5,000,000.000	Base		102.079722	1,459,264.64	104.274430	1,490,638.74	31,374.10	0.06
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	501,956.500	103.556404	519,808.10	102.025310	512,122.68	-7,685.42	0.02
Original Face:	5,000,000.000	Base		103.556404	519,808.10	102.025310	512,122.68	-7,685.42	0.02
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,287,890.300	100.702264	1,296,934.69	105.001980	1,352,310.32	55,375.63	0.06
Original Face:	5,000,000.000	Base		100.702264	1,296,934.69	105.001980	1,352,310.32	55,375.63	0.06
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,545,101.000	103.252235	1,595,351.32	106.609990	1,647,232.02	51,880.70	0.07
Original Face:	5,000,000.000	Base		103.252235	1,595,351.32	106.609990	1,647,232.02	51,880.70	0.07
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.482997	6,310,332.21	104.180850	6,542,557.38	232,225.17	0.28
Original Face:	6,280,000.000	Base		100.482997	6,310,332.21	104.180850	6,542,557.38	232,225.17	0.28
3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
		Local	47,966.180	103.109316	49,457.60	100.002180	47,967.23	-1,490.37	0.00
Original Face:	8,090,000.000	Base		103.109316	49,457.60	100.002180	47,967.23	-1,490.37	0.00
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	810,512.520	102.954621	834,460.09	101.843620	825,455.29	-9,004.80	0.04
Original Face:	3,000,000.000	Base		102.954621	834,460.09	101.843620	825,455.29	-9,004.80	0.04
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,382,524.700	104.365735	1,442,882.06	105.394950	1,457,111.22	14,229.16	0.06
Original Face:	5,000,000.000	Base		104.365735	1,442,882.06	105.394950	1,457,111.22	14,229.16	0.06
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.000000	15 Dec 2038		
		Local	230,588.300	101.630156	234,347.25	100.496350	231,732.83	-2,614.42	0.01
Original Face:	5,000,000.000	Base		101.630156	234,347.25	100.496350	231,732.83	-2,614.42	0.01
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	195,842.670	100.795174	197,399.96	101.963300	199,687.65	2,287.69	0.01
Original Face:	1,000,000.000	Base		100.795174	197,399.96	101.963300	199,687.65	2,287.69	0.01

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3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	712,609.650	100.997260	719,716.22	102.539110	730,703.59	10,987.37	0.03
	Original Face:	Base	5,000,000.000	100.997260	719,716.22	102.539110	730,703.59	10,987.37	0.03
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	1,135,213.350	101.894214	1,156,716.72	101.652350	1,153,971.05	-2,745.67	0.05
	Original Face:	Base	7,500,000.000	101.894214	1,156,716.72	101.652350	1,153,971.05	-2,745.67	0.05
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	3,144,649.500	102.455242	3,221,858.26	106.673760	3,354,515.86	132,657.60	0.15
	Original Face:	Base	10,000,000.000	102.455242	3,221,858.26	106.673760	3,354,515.86	132,657.60	0.15
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	1,194,356.600	101.555617	1,212,936.22	104.274070	1,245,404.24	32,468.02	0.05
	Original Face:	Base	5,000,000.000	101.555617	1,212,936.22	104.274070	1,245,404.24	32,468.02	0.05
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	659,211.250	101.884557	671,634.46	101.363480	668,199.46	-3,435.00	0.03
	Original Face:	Base	5,000,000.000	101.884557	671,634.46	101.363480	668,199.46	-3,435.00	0.03
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	253,860.360	102.591712	260,439.69	100.180950	254,319.72	-6,119.97	0.01
	Original Face:	Base	6,000,000.000	102.591712	260,439.69	100.180950	254,319.72	-6,119.97	0.01
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.951620	1,766,263.65	105.865450	1,889,673.93	123,410.28	0.08
	Original Face:	Base	1,784,977.000	98.951620	1,766,263.65	105.865450	1,889,673.93	123,410.28	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	905,452.400	101.369237	917,850.19	100.582620	910,727.75	-7,122.44	0.04
	Original Face:	Base	10,000,000.000	101.369237	917,850.19	100.582620	910,727.75	-7,122.44	0.04
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,311,971.120	101.448150	2,345,451.94	103.736420	2,398,356.07	52,904.13	0.10
	Original Face:	Base	5,183,921.000	101.448150	2,345,451.94	103.736420	2,398,356.07	52,904.13	0.10
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	949,500.900	101.029505	959,276.06	103.791710	985,503.22	26,227.16	0.04
	Original Face:	Base	5,000,000.000	101.029505	959,276.06	103.791710	985,503.22	26,227.16	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
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	2,403,803.610	Local	102.298219	2,459,048.28	101.526420	2,440,495.75	-18,552.53	0.11
Original Face:	14,550,000.000	Base	102.298219	2,459,048.28	101.526420	2,440,495.75	-18,552.53	0.11
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	1,083,963.100	Local	102.473658	1,110,776.64	100.765460	1,092,260.40	-18,516.24	0.05
Original Face:	10,000,000.000	Base	102.473658	1,110,776.64	100.765460	1,092,260.40	-18,516.24	0.05
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	163,659.600	Local	104.610136	171,204.53	100.005520	163,668.63	-7,535.90	0.01
Original Face:	5,000,000.000	Base	104.610136	171,204.53	100.005520	163,668.63	-7,535.90	0.01
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,736,036.910	Local	103.045933	1,788,915.43	103.248210	1,792,427.03	3,511.60	0.08
Original Face:	3,000,000.000	Base	103.045933	1,788,915.43	103.248210	1,792,427.03	3,511.60	0.08
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	893,372.450	Local	102.851638	918,848.20	101.731110	908,837.71	-10,010.49	0.04
Original Face:	5,000,000.000	Base	102.851638	918,848.20	101.731110	908,837.71	-10,010.49	0.04
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,362,245.750	Local	102.624907	1,398,003.43	104.383910	1,421,965.38	23,961.95	0.06
Original Face:	2,579,263.000	Base	102.624907	1,398,003.43	104.383910	1,421,965.38	23,961.95	0.06
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	891,061.150	Local	102.158644	910,295.99	101.937560	908,325.99	-1,970.00	0.04
Original Face:	5,000,000.000	Base	102.158644	910,295.99	101.937560	908,325.99	-1,970.00	0.04
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	1,154,143.150	Local	102.762491	1,186,026.25	102.670510	1,184,964.66	-1,061.59	0.05
Original Face:	5,000,000.000	Base	102.762491	1,186,026.25	102.670510	1,184,964.66	-1,061.59	0.05
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	1,081,393.100	Local	101.819364	1,101,067.58	101.763320	1,100,461.52	-606.06	0.05
Original Face:	5,000,000.000	Base	101.819364	1,101,067.58	101.763320	1,100,461.52	-606.06	0.05
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	610,492.080	Local	103.568610	632,278.16	101.082670	617,101.69	-15,176.47	0.03
Original Face:	6,000,000.000	Base	103.568610	632,278.16	101.082670	617,101.69	-15,176.47	0.03

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3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	819,894.500	99.845701	818,629.41	101.552950	832,627.05	13,997.64	0.04
Original Face:		Base	3,650,000.000	99.845701	818,629.41	101.552950	832,627.05	13,997.64	0.04
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	547,842.600	102.936584	563,930.46	100.632870	551,309.73	-12,620.73	0.02
Original Face:		Base	5,000,000.000	102.936584	563,930.46	100.632870	551,309.73	-12,620.73	0.02
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.954290	1,999,085.79	101.799347	2,035,986.94	36,901.15	0.09
		Base		99.954290	1,999,085.79	101.799347	2,035,986.94	36,901.15	0.09
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.730024	9,973,002.41	98.110332	9,811,033.20	-161,969.21	0.43
		Base		99.730024	9,973,002.41	98.110332	9,811,033.20	-161,969.21	0.43
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		Local	779,557.710	101.845481	793,944.30	102.390470	798,192.80	4,248.50	0.03
Original Face:		Base	1,104,000.000	101.845481	793,944.30	102.390470	798,192.80	4,248.50	0.03
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	3,631,299.400	103.250984	3,749,352.38	101.286680	3,678,022.60	-71,329.78	0.16
Original Face:		Base	5,000,000.000	103.250984	3,749,352.38	101.286680	3,678,022.60	-71,329.78	0.16
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.000000	15 May 2029		
		Local	4,638,493.680	102.736248	4,765,414.37	101.080290	4,688,602.86	-76,811.51	0.20
Original Face:		Base	6,000,000.000	102.736248	4,765,414.37	101.080290	4,688,602.86	-76,811.51	0.20
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		Local	7,092,379.760	103.763660	7,359,312.80	104.024770	7,377,831.73	18,518.93	0.32
Original Face:		Base	9,629,000.000	103.763660	7,359,312.80	104.024770	7,377,831.73	18,518.93	0.32
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	3,107,019.950	100.611180	3,126,009.45	106.211120	3,300,000.69	173,991.24	0.14
Original Face:		Base	5,000,000.000	100.611180	3,126,009.45	106.211120	3,300,000.69	173,991.24	0.14
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	4,725,411.900	99.441303	4,699,011.18	106.391850	5,027,453.14	328,441.96	0.22
Original Face:		Base	6,000,000.000	99.441303	4,699,011.18	106.391850	5,027,453.14	328,441.96	0.22

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3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	3,521,837.900	Local	112.487310	3,961,620.72	113.599620	4,000,794.47	39,173.75	0.17
Original Face:	10,000,000.000	Base	112.487310	3,961,620.72	113.599620	4,000,794.47	39,173.75	0.17
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	8,919,067.400	Local	104.286450	9,301,378.79	106.948790	9,538,834.66	237,455.87	0.41
Original Face:	11,739,000.000	Base	104.286450	9,301,378.79	106.948790	9,538,834.66	237,455.87	0.41
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	1,584,607.650	Local	100.516109	1,592,785.96	100.620130	1,594,434.28	1,648.32	0.07
Original Face:	15,000,000.000	Base	100.516109	1,592,785.96	100.620130	1,594,434.28	1,648.32	0.07
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	3,924,629.210	Local	104.011598	4,082,069.57	102.497210	4,022,635.44	-59,434.13	0.17
Original Face:	4,774,000.000	Base	104.011598	4,082,069.57	102.497210	4,022,635.44	-59,434.13	0.17
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	4,396,911.050	Local	102.849773	4,522,213.02	102.319910	4,498,915.43	-23,297.59	0.20
Original Face:	5,000,000.000	Base	102.849773	4,522,213.02	102.319910	4,498,915.43	-23,297.59	0.20
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	800,688.700	Local	101.776945	814,916.50	101.043530	809,044.13	-5,872.37	0.04
Original Face:	5,000,000.000	Base	101.776945	814,916.50	101.043530	809,044.13	-5,872.37	0.04
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	4,296,062.950	Local	102.336375	4,396,435.11	102.266570	4,393,436.22	-2,998.89	0.19
Original Face:	5,000,000.000	Base	102.336375	4,396,435.11	102.266570	4,393,436.22	-2,998.89	0.19
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,865,711.800	Local	103.875988	1,938,026.57	110.703113	2,065,401.04	127,374.47	0.09
Original Face:	10,000,000.000	Base	103.875988	1,938,026.57	110.703113	2,065,401.04	127,374.47	0.09
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	879,722.200	Local	101.924218	896,649.97	106.698291	938,648.55	41,998.58	0.04
Original Face:	7,000,000.000	Base	101.924218	896,649.97	106.698291	938,648.55	41,998.58	0.04
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				2.551000	01 Nov 2035		
	495,208.450	Local	103.047097	510,297.93	105.196995	520,944.41	10,646.48	0.02
Original Face:	5,000,000.000	Base	103.047097	510,297.93	105.196995	520,944.41	10,646.48	0.02

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3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	2,727,531.400	105.404473	2,874,940.11	112.151551	3,058,968.77	184,028.66	0.13
Original Face:		Base	20,000,000.000	105.404473	2,874,940.11	112.151551	3,058,968.77	184,028.66	0.13
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.621000	01 May 2036		
		Local	568,353.150	103.189922	586,483.17	105.295379	598,449.60	11,966.43	0.03
Original Face:		Base	5,000,000.000	103.189922	586,483.17	105.295379	598,449.60	11,966.43	0.03
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					2.424000	01 Oct 2037		
		Local	173,750.920	106.047646	184,258.76	103.230670	179,364.24	-4,894.52	0.01
Original Face:		Base	4,000,000.000	106.047646	184,258.76	103.230670	179,364.24	-4,894.52	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	1,330,976.880	103.887471	1,382,718.22	108.852987	1,448,808.09	66,089.87	0.06
Original Face:		Base	8,000,000.000	103.887471	1,382,718.22	108.852987	1,448,808.09	66,089.87	0.06
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE					4.244000	01 Jun 2021		
		Local	227,459.120	100.336487	228,224.49	100.004958	227,470.40	-754.09	0.01
Original Face:		Base	5,000,000.000	100.336487	228,224.49	100.004958	227,470.40	-754.09	0.01
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					2.440000	01 Aug 2037		
		Local	101,127.700	106.286725	107,485.32	99.864630	100,990.80	-6,494.52	0.00
Original Face:		Base	5,000,000.000	106.286725	107,485.32	99.864630	100,990.80	-6,494.52	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE					2.698000	01 Apr 2023		
		Local	2,777,132.720	101.732829	2,825,255.68	103.318877	2,869,302.34	44,046.66	0.12
Original Face:		Base	4,950,000.000	101.732829	2,825,255.68	103.318877	2,869,302.34	44,046.66	0.12
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE					2.444000	01 Feb 2023		
		Local	2,497,149.510	101.127680	2,525,309.37	102.455592	2,558,469.31	33,159.94	0.11
Original Face:		Base	6,575,000.000	101.127680	2,525,309.37	102.455592	2,558,469.31	33,159.94	0.11
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	1,075,335.960	101.955306	1,096,362.07	105.695541	1,136,582.16	40,220.09	0.05
Original Face:		Base	6,000,000.000	101.955306	1,096,362.07	105.695541	1,136,582.16	40,220.09	0.05
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	1,232,942.600	103.026042	1,270,251.96	106.530168	1,313,455.82	43,203.86	0.06
Original Face:		Base	10,000,000.000	103.026042	1,270,251.96	106.530168	1,313,455.82	43,203.86	0.06

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3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.990000	01 Jan 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
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,711,074.060	Local	104.102243	1,781,266.47	107.961528	1,847,301.70	66,035.23	0.08
Original Face:	6,000,000.000	Base	104.102243	1,781,266.47	107.961528	1,847,301.70	66,035.23	0.08
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	2,620,419.590	Local	104.779872	2,745,672.28	108.057119	2,831,549.91	85,877.63	0.12
Original Face:	6,750,000.000	Base	104.779872	2,745,672.28	108.057119	2,831,549.91	85,877.63	0.12
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	1,910,471.920	Local	102.657275	1,961,238.42	109.351428	2,089,128.33	127,889.91	0.09
Original Face:	7,000,000.000	Base	102.657275	1,961,238.42	109.351428	2,089,128.33	127,889.91	0.09
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,256,010.660	Local	99.653220	8,227,380.49	103.633580	8,555,999.41	328,618.92	0.37
Original Face:	8,500,000.000	Base	99.653220	8,227,380.49	103.633580	8,555,999.41	328,618.92	0.37
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.791537	5,605,290.62	107.672716	6,047,976.46	442,685.84	0.26
Original Face:	5,617,000.000	Base	99.791537	5,605,290.62	107.672716	6,047,976.46	442,685.84	0.26
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,740,330.990	Local	101.137429	1,760,126.02	103.343337	1,798,516.12	38,390.10	0.08
Original Face:	5,948,304.000	Base	101.137429	1,760,126.02	103.343337	1,798,516.12	38,390.10	0.08
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	2,840,213.550	Local	102.082230	2,899,353.32	105.134598	2,986,047.10	86,693.78	0.13
Original Face:	7,922,201.000	Base	102.082230	2,899,353.32	105.134598	2,986,047.10	86,693.78	0.13
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,862,687.340	Local	102.066442	1,901,178.70	108.573482	2,022,384.50	121,205.80	0.09
Original Face:	6,000,000.000	Base	102.066442	1,901,178.70	108.573482	2,022,384.50	121,205.80	0.09
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	3,853,363.810	Local	104.138031	4,012,817.20	109.724234	4,228,073.92	215,256.72	0.18
Original Face:	11,523,254.000	Base	104.138031	4,012,817.20	109.724234	4,228,073.92	215,256.72	0.18

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31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	11,985.700	99.897211	11,973.38	101.376780	12,150.72	177.34	0.00
Original Face:		Base	5,000,000.000	99.897211	11,973.38	101.376780	12,150.72	177.34	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	3,563,309.180	116.525216	4,152,153.71	114.916300	4,094,823.07	-57,330.64	0.18
Original Face:		Base	41,000,000.000	116.525216	4,152,153.71	114.916300	4,094,823.07	-57,330.64	0.18
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	149,244.950	101.379424	151,303.67	117.760660	175,751.84	24,448.17	0.01
Original Face:		Base	5,000,000.000	101.379424	151,303.67	117.760660	175,751.84	24,448.17	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	824,617.680	108.099222	891,405.30	109.726560	904,824.61	13,419.31	0.04
Original Face:		Base	5,855,000.000	108.099222	891,405.30	109.726560	904,824.61	13,419.31	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.022810	25 Sep 2039		
		Local	436,658.550	104.651431	456,969.42	114.355790	499,344.33	42,374.91	0.02
Original Face:		Base	5,000,000.000	104.651431	456,969.42	114.355790	499,344.33	42,374.91	0.02
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	1,838.220	101.019464	1,856.96	102.204780	1,878.75	21.79	0.00
Original Face:		Base	6,000,000.000	101.019464	1,856.96	102.204780	1,878.75	21.79	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.573335	25 Aug 2039		
		Local	1,231,345.200	102.495611	1,262,074.79	112.027490	1,379,445.12	117,370.33	0.06
Original Face:		Base	10,000,000.000	102.495611	1,262,074.79	112.027490	1,379,445.12	117,370.33	0.06
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	30.840	101.167315	31.20	100.062030	30.86	-0.34	0.00
Original Face:		Base	6,000,000.000	101.167315	31.20	100.062030	30.86	-0.34	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	3,557,892.900	102.248018	3,637,874.98	109.764510	3,905,303.71	267,428.73	0.17
Original Face:		Base	8,609,641.000	102.248018	3,637,874.98	109.764510	3,905,303.71	267,428.73	0.17
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	2,682,701.300	99.647563	2,673,246.48	104.936800	2,815,140.90	141,894.42	0.12
Original Face:		Base	5,000,000.000	99.647563	2,673,246.48	104.936800	2,815,140.90	141,894.42	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
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.023700	25 Oct 2040		
		Local	802,954.250	107.751850	865,198.06	115.608630	928,284.41	63,086.35	0.04
Original Face:		Base	5,000,000.000	107.751850	865,198.06	115.608630	928,284.41	63,086.35	0.04
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	914,328.090	99.676029	911,365.93	116.024740	1,060,846.79	149,480.86	0.05
Original Face:		Base	11,959,998.000	99.676029	911,365.93	116.024740	1,060,846.79	149,480.86	0.05
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	157,131.950	99.425222	156,228.79	116.256751	182,676.50	26,447.71	0.01
Original Face:		Base	5,000,000.000	99.425222	156,228.79	116.256751	182,676.50	26,447.71	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	156,357.370	100.544970	157,209.47	116.682577	182,441.81	25,232.34	0.01
Original Face:		Base	6,500,000.000	100.544970	157,209.47	116.682577	182,441.81	25,232.34	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	350,420.400	100.129507	350,874.22	116.765342	409,169.58	58,295.36	0.02
Original Face:		Base	8,000,000.000	100.129507	350,874.22	116.765342	409,169.58	58,295.36	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	242,005.460	100.427470	243,039.96	113.345651	274,302.66	31,262.70	0.01
Original Face:		Base	5,457,127.000	100.427470	243,039.96	113.345651	274,302.66	31,262.70	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	259,055.700	100.481541	260,303.16	113.450966	293,901.19	33,598.03	0.01
Original Face:		Base	5,000,000.000	100.481541	260,303.16	113.450966	293,901.19	33,598.03	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	566,542.080	100.884713	571,554.35	113.916667	645,385.85	73,831.50	0.03
Original Face:		Base	10,547,657.000	100.884713	571,554.35	113.916667	645,385.85	73,831.50	0.03
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	461,589.630	100.494931	463,874.18	116.254236	536,617.50	72,743.32	0.02
Original Face:		Base	17,500,000.000	100.494931	463,874.18	116.254236	536,617.50	72,743.32	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	182,929.440	103.126342	188,648.44	116.982219	213,994.92	25,346.48	0.01
Original Face:		Base	9,397,749.000	103.126342	188,648.44	116.982219	213,994.92	25,346.48	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	5,868,198.360	105.228343	6,175,007.91	109.604407	6,431,804.01	256,796.10	0.28
	Original Face:	Base	15,243,777.000	105.228343	6,175,007.91	109.604407	6,431,804.01	256,796.10	0.28
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	652,037.740	100.587877	655,870.92	102.549211	668,659.56	12,788.64	0.03
	Original Face:	Base	4,744,826.000	100.587877	655,870.92	102.549211	668,659.56	12,788.64	0.03
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	981,379.070	100.613067	987,395.58	102.564984	1,006,551.29	19,155.71	0.04
	Original Face:	Base	4,166,154.000	100.613067	987,395.58	102.564984	1,006,551.29	19,155.71	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	4,350,096.000	102.460005	4,457,108.60	106.525506	4,633,961.78	176,853.18	0.20
	Original Face:	Base	10,000,000.000	102.460005	4,457,108.60	106.525506	4,633,961.78	176,853.18	0.20
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	7,099,703.230	107.923605	7,662,255.65	109.794626	7,795,092.61	132,836.96	0.34
	Original Face:	Base	9,938,165.000	107.923605	7,662,255.65	109.794626	7,795,092.61	132,836.96	0.34
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	4,740,068.420	107.920423	5,115,501.87	109.779975	5,203,645.93	88,144.06	0.23
	Original Face:	Base	6,864,195.000	107.920423	5,115,501.87	109.779975	5,203,645.93	88,144.06	0.23
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	3,223,724.740	105.208247	3,391,624.30	109.109977	3,517,405.32	125,781.02	0.15
	Original Face:	Base	11,668,342.000	105.208247	3,391,624.30	109.109977	3,517,405.32	125,781.02	0.15
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	4,248,183.900	99.842281	4,241,483.72	105.550979	4,483,999.70	242,515.98	0.19
	Original Face:	Base	10,000,000.000	99.842281	4,241,483.72	105.550979	4,483,999.70	242,515.98	0.19
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	12,763,455.570	106.377575	13,577,454.51	102.946430	13,139,521.85	-437,932.66	0.57
	Original Face:	Base	12,784,918.000	106.377575	13,577,454.51	102.946430	13,139,521.85	-437,932.66	0.57
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	2,505,241.920	100.650457	2,521,537.44	104.305325	2,613,100.73	91,563.29	0.11
	Original Face:	Base	6,000,000.000	100.650457	2,521,537.44	104.305325	2,613,100.73	91,563.29	0.11

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

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31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	759,002.240	Local	104.826770	795,637.53	115.891889	879,622.03	83,984.50	0.04
Original Face:	9,100,000.000	Base	104.826770	795,637.53	115.891889	879,622.03	83,984.50	0.04
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	396,185.310	Local	100.945850	399,932.63	106.715235	422,790.08	22,857.45	0.02
Original Face:	7,060,000.000	Base	100.945850	399,932.63	106.715235	422,790.08	22,857.45	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	431,804.040	Local	102.212490	441,357.66	106.704173	460,752.93	19,395.27	0.02
Original Face:	6,000,000.000	Base	102.212490	441,357.66	106.704173	460,752.93	19,395.27	0.02
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,059,752.100	Local	103.979375	1,101,923.61	110.020269	1,165,942.11	64,018.50	0.05
Original Face:	5,000,000.000	Base	103.979375	1,101,923.61	110.020269	1,165,942.11	64,018.50	0.05
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	2,643,087.300	Local	103.369692	2,732,151.19	106.328304	2,810,349.90	78,198.71	0.12
Original Face:	7,000,000.000	Base	103.369692	2,732,151.19	106.328304	2,810,349.90	78,198.71	0.12
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	195,011.180	Local	100.794954	196,561.43	106.460957	207,610.77	11,049.34	0.01
Original Face:	7,000,000.000	Base	100.794954	196,561.43	106.460957	207,610.77	11,049.34	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	837,860.440	Local	105.141258	880,937.01	109.688871	919,039.66	38,102.65	0.04
Original Face:	6,100,000.000	Base	105.141258	880,937.01	109.688871	919,039.66	38,102.65	0.04
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	2,382,797.510	Local	101.608243	2,421,118.69	104.782317	2,496,750.44	75,631.75	0.11
Original Face:	9,500,000.000	Base	101.608243	2,421,118.69	104.782317	2,496,750.44	75,631.75	0.11
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,222,169.300	Local	102.610961	1,254,079.66	108.009518	1,320,059.17	65,979.51	0.06
Original Face:	5,000,000.000	Base	102.610961	1,254,079.66	108.009518	1,320,059.17	65,979.51	0.06
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,056,532.150	Local	103.693004	2,132,479.97	109.695887	2,255,931.18	123,451.21	0.10
Original Face:	7,899,440.000	Base	103.693004	2,132,479.97	109.695887	2,255,931.18	123,451.21	0.10

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31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	2,209,653.280	105.617172	2,333,773.30	110.494896	2,441,554.09	107,780.79	0.11
Original Face:		Base	8,000,000.000	105.617172	2,333,773.30	110.494896	2,441,554.09	107,780.79	0.11
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	2,549,671.920	102.104379	2,603,326.68	105.780900	2,697,065.90	93,739.22	0.12
Original Face:		Base	6,000,000.000	102.104379	2,603,326.68	105.780900	2,697,065.90	93,739.22	0.12
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	1,998,884.100	102.218256	2,043,224.46	105.594394	2,110,709.55	67,485.09	0.09
Original Face:		Base	5,000,000.000	102.218256	2,043,224.46	105.594394	2,110,709.55	67,485.09	0.09
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	2,048,345.800	103.060934	2,111,044.32	107.006111	2,191,855.18	80,810.86	0.10
Original Face:		Base	5,000,000.000	103.060934	2,111,044.32	107.006111	2,191,855.18	80,810.86	0.10
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.501000	01 Feb 2037		
		Local	423,784.650	102.860625	435,907.54	105.684727	447,875.65	11,968.11	0.02
Original Face:		Base	5,000,000.000	102.860625	435,907.54	105.684727	447,875.65	11,968.11	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	354,294.510	105.412071	373,469.18	108.682387	385,055.73	11,586.55	0.02
Original Face:		Base	3,262,241.000	105.412071	373,469.18	108.682387	385,055.73	11,586.55	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.761000	01 Jan 2037		
		Local	584,287.020	102.851944	600,950.56	106.201929	620,524.09	19,573.53	0.03
Original Face:		Base	6,271,091.000	102.851944	600,950.56	106.201929	620,524.09	19,573.53	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	637,970.760	102.227836	652,183.70	106.593340	680,034.34	27,850.64	0.03
Original Face:		Base	12,000,000.000	102.227836	652,183.70	106.593340	680,034.34	27,850.64	0.03
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.081538	9,908,153.78	127.327519	12,732,751.90	2,824,598.12	0.55
		Base		99.081538	9,908,153.78	127.327519	12,732,751.90	2,824,598.12	0.55
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.695154	4,984,757.69	135.985621	6,799,281.05	1,814,523.36	0.29
		Base		99.695154	4,984,757.69	135.985621	6,799,281.05	1,814,523.36	0.29

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34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	6,400,000.000	96.687500	6,188,000.00	100.351390	6,422,488.96	234,488.96	0.28
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	100.351390	6,422,488.96	234,488.96	0.28
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.902875	13,736,645.33	99.070870	13,622,244.63	-114,400.70	0.59
Original Face:		Base	13,750,000.000	99.902875	13,736,645.33	99.070870	13,622,244.63	-114,400.70	0.59
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	103.390192	6,296,462.71	107.745600	6,561,707.04	265,244.33	0.28
Original Face:		Base	6,090,000.000	103.390192	6,296,462.71	107.745600	6,561,707.04	265,244.33	0.28
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					1.048380	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.982775	4,999,138.77	101.277500	5,063,875.00	64,736.23	0.22
		Base		99.982775	4,999,138.77	101.277500	5,063,875.00	64,736.23	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.394390	25 Jul 2022		
		Local	5,000,000.000	99.743174	4,987,158.72	103.100930	5,155,046.50	167,887.78	0.22
Original Face:		Base	5,000,000.000	99.743174	4,987,158.72	103.100930	5,155,046.50	167,887.78	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,879,319.640	110.422853	2,075,198.36	115.629372	2,173,045.50	97,847.14	0.09
Original Face:		Base	8,707,929.000	110.422853	2,075,198.36	115.629372	2,173,045.50	97,847.14	0.09
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	8,752,594.300	105.562262	9,239,436.53	109.189084	9,556,877.54	317,441.01	0.41
Original Face:		Base	11,805,572.000	105.562262	9,239,436.53	109.189084	9,556,877.54	317,441.01	0.41
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	3,205,170.500	100.000000	3,205,170.50	106.700292	3,419,926.28	214,755.78	0.15
Original Face:		Base	10,000,000.000	100.000000	3,205,170.50	106.700292	3,419,926.28	214,755.78	0.15
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	9,489,812.650	112.121293	10,640,100.67	109.164717	10,359,527.12	-280,573.55	0.45
Original Face:		Base	9,821,806.000	112.121293	10,640,100.67	109.164717	10,359,527.12	-280,573.55	0.45

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36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,221,732.060	108.724868	1,328,326.57	114.115732	1,394,188.48	65,861.91	0.06
Original Face:		Base	6,000,000.000	108.724868	1,328,326.57	114.115732	1,394,188.48	65,861.91	0.06
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	2,934,668.370	105.535217	3,097,108.64	108.613167	3,187,436.26	90,327.62	0.14
Original Face:		Base	5,682,660.000	105.535217	3,097,108.64	108.613167	3,187,436.26	90,327.62	0.14
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	1,618,233.050	105.757144	1,711,397.06	109.651368	1,774,414.68	63,017.62	0.08
Original Face:		Base	5,271,946.000	105.757144	1,711,397.06	109.651368	1,774,414.68	63,017.62	0.08
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	6,578,300.300	105.547853	6,943,254.73	107.897861	7,097,845.31	154,590.58	0.31
Original Face:		Base	8,934,236.000	105.547853	6,943,254.73	107.897861	7,097,845.31	154,590.58	0.31
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	153,129.900	100.844074	154,422.43	115.864902	177,423.81	23,001.38	0.01
Original Face:		Base	7,000,000.000	100.844074	154,422.43	115.864902	177,423.81	23,001.38	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	1,523,343.090	103.434733	1,575,665.86	106.696355	1,625,351.55	49,685.69	0.07
Original Face:		Base	22,821,698.000	103.434733	1,575,665.86	106.696355	1,625,351.55	49,685.69	0.07
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	260,200.700	102.571519	266,891.81	104.576904	272,109.84	5,218.03	0.01
Original Face:		Base	5,000,000.000	102.571519	266,891.81	104.576904	272,109.84	5,218.03	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	2,733,419.580	100.973729	2,760,035.68	102.127324	2,791,568.27	31,532.59	0.12
Original Face:		Base	13,640,889.000	100.973729	2,760,035.68	102.127324	2,791,568.27	31,532.59	0.12
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	980,764.350	107.803222	1,057,295.57	110.077304	1,079,598.96	22,303.39	0.05
Original Face:		Base	5,000,000.000	107.803222	1,057,295.57	110.077304	1,079,598.96	22,303.39	0.05
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	2,002,736.100	106.111189	2,125,127.08	109.346825	2,189,928.34	64,801.26	0.09
Original Face:		Base	10,000,000.000	106.111189	2,125,127.08	109.346825	2,189,928.34	64,801.26	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
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					2.633000	20 Mar 2070		
		Local	6,010,776.360	106.509424	6,402,043.25	107.415520	6,456,506.68	54,463.43	0.28
Original Face:		Base	6,631,731.000	106.509424	6,402,043.25	107.415520	6,456,506.68	54,463.43	0.28
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					2.793000	20 Apr 2070		
		Local	9,500,587.750	112.163841	10,656,224.15	109.517650	10,404,820.44	-251,403.71	0.45
Original Face:		Base	10,005,856.000	112.163841	10,656,224.15	109.517650	10,404,820.44	-251,403.71	0.45
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	6,960,403.940	106.956338	7,444,593.16	107.056807	7,451,586.21	6,993.05	0.32
Original Face:		Base	7,538,423.000	106.956338	7,444,593.16	107.056807	7,451,586.21	6,993.05	0.32
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					3.011000	20 May 2070		
		Local	8,880,008.860	110.651460	9,825,859.49	108.014650	9,591,710.49	-234,149.00	0.42
Original Face:		Base	10,000,000.000	110.651460	9,825,859.49	108.014650	9,591,710.49	-234,149.00	0.42
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					2.317000	20 Oct 2070		
		Local	9,255,702.000	108.688553	10,059,888.54	108.750000	10,065,575.93	5,687.39	0.44
Original Face:		Base	10,000,000.000	108.688553	10,059,888.54	108.750000	10,065,575.93	5,687.39	0.44
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.569000	20 Jan 2071		
		Local	6,168,892.000	112.686246	6,951,492.84	112.695313	6,952,052.15	559.31	0.30
Original Face:		Base	6,168,892.000	112.686246	6,951,492.84	112.695313	6,952,052.15	559.31	0.30
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	134,089.310	100.798102	135,159.48	115.715009	155,161.46	20,001.98	0.01
Original Face:		Base	7,322,535.000	100.798102	135,159.48	115.715009	155,161.46	20,001.98	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	750,899.250	104.923477	787,869.60	116.410964	874,129.06	86,259.46	0.04
Original Face:		Base	8,800,000.000	104.923477	787,869.60	116.410964	874,129.06	86,259.46	0.04
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					1.074750	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.008000	10,000,800.00	800.00	0.43
		Base		100.000000	10,000,000.00	100.008000	10,000,800.00	800.00	0.43
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481					0.481000	27 Jan 2023		
		Local	15,000,000.000	100.037898	15,005,684.72	99.859375	14,978,906.25	-26,778.47	0.65
		Base		100.037898	15,005,684.72	99.859375	14,978,906.25	-26,778.47	0.65

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38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	577,341.330	106.168129	612,952.49	108.448360	626,117.20	13,164.71	0.03
Original Face:		Base	2,500,000.000	106.168129	612,952.49	108.448360	626,117.20	13,164.71	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.000000	20 Jul 2039		
		Local	302,038.200	102.286035	308,942.90	100.629520	303,939.59	-5,003.31	0.01
Original Face:		Base	10,000,000.000	102.286035	308,942.90	100.629520	303,939.59	-5,003.31	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,869,208.160	105.971936	3,040,555.43	109.643600	3,145,903.12	105,347.69	0.14
Original Face:		Base	8,000,000.000	105.971936	3,040,555.43	109.643600	3,145,903.12	105,347.69	0.14
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					0.340250	20 Aug 2067		
		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
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.903880	20 Apr 2067		
		Local	8,100,931.490	103.498677	8,384,356.88	101.428800	8,216,677.60	-167,679.28	0.36
Original Face:		Base	10,000,000.000	103.498677	8,384,356.88	101.428800	8,216,677.60	-167,679.28	0.36
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	361,216.400	103.362868	373,363.63	106.154240	383,446.52	10,082.89	0.02
Original Face:		Base	10,000,000.000	103.362868	373,363.63	106.154240	383,446.52	10,082.89	0.02
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					0.730130	20 Dec 2066		
		Local	8,367,411.730	101.014015	8,452,258.51	100.098130	8,375,622.67	-76,635.84	0.36
Original Face:		Base	10,000,000.000	101.014015	8,452,258.51	100.098130	8,375,622.67	-76,635.84	0.36
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.700980	20 Aug 2034		
		Local	683,762.550	106.642541	729,181.76	114.411820	782,305.18	53,123.42	0.03
Original Face:		Base	5,000,000.000	106.642541	729,181.76	114.411820	782,305.18	53,123.42	0.03
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.942320	20 Apr 2037		
		Local	1,387,954.300	107.774365	1,495,858.93	115.113090	1,597,717.08	101,858.15	0.07
Original Face:		Base	10,000,000.000	107.774365	1,495,858.93	115.113090	1,597,717.08	101,858.15	0.07
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	463,607.110	101.965349	472,718.61	104.819160	485,949.08	13,230.47	0.02
Original Face:		Base	6,500,000.000	101.965349	472,718.61	104.819160	485,949.08	13,230.47	0.02

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38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.698878	1,993,977.56	104.350160	2,087,003.20	93,025.64	0.09
Original Face:		Base	2,000,000.000	99.698878	1,993,977.56	104.350160	2,087,003.20	93,025.64	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	4,756,514.200	103.196861	4,908,573.35	101.577870	4,831,565.81	-77,007.54	0.21
Original Face:		Base	5,000,000.000	103.196861	4,908,573.35	101.577870	4,831,565.81	-77,007.54	0.21
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
		Local	393,118.920	100.238928	394,058.19	100.547270	395,270.34	1,212.15	0.02
Original Face:		Base	3,000,000.000	100.238928	394,058.19	100.547270	395,270.34	1,212.15	0.02
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	1,504,803.720	100.271063	1,508,882.69	102.858350	1,547,816.28	38,933.59	0.07
Original Face:		Base	12,000,000.000	100.271063	1,508,882.69	102.858350	1,547,816.28	38,933.59	0.07
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.480933	5,237,949.87	108.131490	5,870,458.59	632,508.72	0.25
Original Face:		Base	5,429,000.000	96.480933	5,237,949.87	108.131490	5,870,458.59	632,508.72	0.25
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
		Local	361,772.150	99.893201	361,385.78	100.255810	362,697.60	1,311.82	0.02
Original Face:		Base	5,000,000.000	99.893201	361,385.78	100.255810	362,697.60	1,311.82	0.02
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
		Local	104,195.950	102.387386	106,683.51	101.038720	105,278.25	-1,405.26	0.00
Original Face:		Base	5,000,000.000	102.387386	106,683.51	101.038720	105,278.25	-1,405.26	0.00
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,906,297.590	102.199109	1,948,219.16	104.270400	1,987,704.12	39,484.96	0.09
Original Face:		Base	3,000,000.000	102.199109	1,948,219.16	104.270400	1,987,704.12	39,484.96	0.09
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	927,980.900	99.892552	926,983.80	100.518110	932,788.86	5,805.06	0.04
Original Face:		Base	10,000,000.000	99.892552	926,983.80	100.518110	932,788.86	5,805.06	0.04
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
		Local	4,321,806.990	101.729009	4,396,531.41	100.479900	4,342,547.34	-53,984.07	0.19
Original Face:		Base	5,879,850.000	101.729009	4,396,531.41	100.479900	4,342,547.34	-53,984.07	0.19

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38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.099700	20 Nov 2042		
	2,073,360.790	Local	113.186895	2,346,772.70	117.543760	2,437,106.23	90,333.53	0.11
Original Face:	5,010,613.000	Base	113.186895	2,346,772.70	117.543760	2,437,106.23	90,333.53	0.11
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
	1,064,371.020	Local	99.584312	1,059,946.56	101.981140	1,085,457.70	25,511.14	0.05
Original Face:	6,000,000.000	Base	99.584312	1,059,946.56	101.981140	1,085,457.70	25,511.14	0.05
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	1,966,079.580	Local	102.070428	2,006,785.84	101.041560	1,986,557.48	-20,228.36	0.09
Original Face:	13,484,830.000	Base	102.070428	2,006,785.84	101.041560	1,986,557.48	-20,228.36	0.09
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	5,351,995.150	Local	101.340619	5,423,745.01	103.958437	5,563,850.51	140,105.50	0.24
Original Face:	6,068,715.000	Base	101.340619	5,423,745.01	103.958437	5,563,850.51	140,105.50	0.24
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.119500	20 Aug 2069		
	8,756,860.850	Local	102.729067	8,995,841.46	103.964940	9,104,065.13	108,223.67	0.39
Original Face:	10,000,000.000	Base	102.729067	8,995,841.46	103.964940	9,104,065.13	108,223.67	0.39
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.378000	20 Jul 2070		
	13,251,795.820	Local	118.164042	15,658,857.59	106.498638	14,112,982.06	-1,545,875.53	0.61
Original Face:	13,083,197.000	Base	118.164042	15,658,857.59	106.498638	14,112,982.06	-1,545,875.53	0.61
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.110880	20 Aug 2070		
	4,981,885.120	Local	103.798521	5,171,123.06	104.327500	5,197,476.20	26,353.14	0.23
Original Face:	5,000,000.000	Base	103.798521	5,171,123.06	104.327500	5,197,476.20	26,353.14	0.23
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.260880	20 Aug 2070		
	4,983,153.410	Local	104.852858	5,224,978.75	105.262130	5,245,373.42	20,394.67	0.23
Original Face:	5,000,000.000	Base	104.852858	5,224,978.75	105.262130	5,245,373.42	20,394.67	0.23
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.160880	20 Sep 2070		
	9,967,238.170	Local	104.663545	10,432,064.80	104.743300	10,440,014.18	7,949.38	0.45
Original Face:	10,000,000.000	Base	104.663545	10,432,064.80	104.743300	10,440,014.18	7,949.38	0.45
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	1,372,990.100	Local	100.420291	1,378,760.65	101.092130	1,387,984.94	9,224.29	0.06
Original Face:	10,000,000.000	Base	100.420291	1,378,760.65	101.092130	1,387,984.94	9,224.29	0.06

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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				5.628330	20 Jun 2048		
	4,946,740.500	Local	106.331751	5,259,955.78	114.934420	5,685,507.50	425,551.72	0.25
Original Face:	10,000,000.000	Base	106.331751	5,259,955.78	114.934420	5,685,507.50	425,551.72	0.25
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.549940	20 Feb 2049		
	4,869,329.000	Local	104.547352	5,090,754.51	111.198220	5,414,607.17	323,852.66	0.23
Original Face:	10,000,000.000	Base	104.547352	5,090,754.51	111.198220	5,414,607.17	323,852.66	0.23
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	3,592,683.300	Local	101.816359	3,657,939.34	103.183980	3,707,073.62	49,134.28	0.16
Original Face:	10,000,000.000	Base	101.816359	3,657,939.34	103.183980	3,707,073.62	49,134.28	0.16
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.105660	20 Jun 2034		
	2,890,391.870	Local	104.494621	3,020,304.04	108.711870	3,142,199.05	121,895.01	0.14
Original Face:	6,317,173.000	Base	104.494621	3,020,304.04	108.711870	3,142,199.05	121,895.01	0.14
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.650510	20 Dec 2041		
	5,850,239.050	Local	104.796093	6,130,821.94	109.158650	6,386,041.97	255,220.03	0.28
Original Face:	11,457,930.000	Base	104.796093	6,130,821.94	109.158650	6,386,041.97	255,220.03	0.28
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.555450	20 Jan 2050		
	6,096,361.600	Local	113.369253	6,911,399.61	116.477930	7,100,915.80	189,516.19	0.31
Original Face:	8,141,884.000	Base	113.369253	6,911,399.61	116.477930	7,100,915.80	189,516.19	0.31
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.866659	4,993,332.97	108.336232	5,416,811.60	423,478.63	0.23
		Base	99.866659	4,993,332.97	108.336232	5,416,811.60	423,478.63	0.23
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.938599	3,997,543.94	104.613770	4,184,550.80	187,006.86	0.18
		Base	99.938599	3,997,543.94	104.613770	4,184,550.80	187,006.86	0.18
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	1,293,963.240	Local	100.000000	1,293,963.24	100.000000	1,293,963.24	0.00	0.06
Original Face:	10,000,000.000	Base	100.000000	1,293,963.24	100.000000	1,293,963.24	0.00	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
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	15,933.340	Local	100.000000	15,933.34	99.999830	15,933.31	-0.03	0.00
Original Face:	5,000,000.000	Base	100.000000	15,933.34	99.999830	15,933.31	-0.03	0.00
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	114.328041	11,432,804.06	127.857214	12,785,721.40	1,352,917.34	0.55
		Base	114.328041	11,432,804.06	127.857214	12,785,721.40	1,352,917.34	0.55
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.341016	4,967,050.82	141.492364	7,074,618.20	2,107,567.38	0.31
		Base	99.341016	4,967,050.82	141.492364	7,074,618.20	2,107,567.38	0.31
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	10,000,000.000	Local	99.923665	9,992,366.49	104.320271	10,432,027.10	439,660.61	0.45
		Base	99.923665	9,992,366.49	104.320271	10,432,027.10	439,660.61	0.45
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
	322,270.370	Local	108.321969	349,089.61	99.908700	321,976.14	-27,113.47	0.01
Original Face:	10,000,000.000	Base	108.321969	349,089.61	99.908700	321,976.14	-27,113.47	0.01
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
	2,193,002.850	Local	100.651768	2,207,296.13	102.936900	2,257,409.15	50,113.02	0.10
Original Face:	4,840,000.000	Base	100.651768	2,207,296.13	102.936900	2,257,409.15	50,113.02	0.10
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.523722	4,926,186.12	127.851728	6,392,586.40	1,466,400.28	0.28
		Base	98.523722	4,926,186.12	127.851728	6,392,586.40	1,466,400.28	0.28
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.937954	9,993,795.44	97.146536	9,714,653.60	-279,141.84	0.42
		Base	99.937954	9,993,795.44	97.146536	9,714,653.60	-279,141.84	0.42
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.355431	7,451,657.35	90.167783	6,762,583.73	-689,073.62	0.29
		Base	99.355431	7,451,657.35	90.167783	6,762,583.73	-689,073.62	0.29
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				1.136630	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.612017	5,030,600.85	30,600.85	0.22
		Base	100.000000	5,000,000.00	100.612017	5,030,600.85	30,600.85	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
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.948353	4,997,417.67	107.754124	5,387,706.20	390,288.53	0.23
		Base		99.948353	4,997,417.67	107.754124	5,387,706.20	390,288.53	0.23
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.672509	9,967,250.89	102.505555	10,250,555.50	283,304.61	0.44
		Base		99.672509	9,967,250.89	102.505555	10,250,555.50	283,304.61	0.44
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.692445	3,987,697.79	97.899113	3,915,964.52	-71,733.27	0.17
		Base		99.692445	3,987,697.79	97.899113	3,915,964.52	-71,733.27	0.17
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					1.015380	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.171786	15,025,767.90	25,767.90	0.65
		Base		100.000000	15,000,000.00	100.171786	15,025,767.90	25,767.90	0.65
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.802092	14,820,313.87	84.234753	12,635,212.95	-2,185,100.92	0.55
		Base		98.802092	14,820,313.87	84.234753	12,635,212.95	-2,185,100.92	0.55
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.933278	4,996,663.90	94.917302	4,745,865.10	-250,798.80	0.21
		Base		99.933278	4,996,663.90	94.917302	4,745,865.10	-250,798.80	0.21
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.736199	4,986,809.97	139.093940	6,954,697.00	1,967,887.03	0.30
		Base		99.736199	4,986,809.97	139.093940	6,954,697.00	1,967,887.03	0.30
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	112.976692	5,648,834.61	109.912938	5,495,646.90	-153,187.71	0.24
		Base		112.976692	5,648,834.61	109.912938	5,495,646.90	-153,187.71	0.24
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	115.209267	11,520,926.71	127.620266	12,762,026.60	1,241,099.89	0.55
		Base		115.209267	11,520,926.71	127.620266	12,762,026.60	1,241,099.89	0.55
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.774201	16,462,743.11	93.094998	15,360,674.67	-1,102,068.44	0.67
		Base		99.774201	16,462,743.11	93.094998	15,360,674.67	-1,102,068.44	0.67

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.873315	9,987,331.52	106.798166	10,679,816.60	692,485.08	0.46
		Base		99.873315	9,987,331.52	106.798166	10,679,816.60	692,485.08	0.46
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		Local	8,000,000.000	99.945034	7,995,602.68	102.150731	8,172,058.48	176,455.80	0.35
		Base		99.945034	7,995,602.68	102.150731	8,172,058.48	176,455.80	0.35
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR					0.672250	04 May 2021		
		Local	19,900,000.000	100.013074	19,902,601.79	100.028232	19,905,618.17	3,016.38	0.86
		Base		100.013074	19,902,601.79	100.028232	19,905,618.17	3,016.38	0.86
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.658292	4,982,914.59	102.409947	5,120,497.35	137,582.76	0.22
		Base		99.658292	4,982,914.59	102.409947	5,120,497.35	137,582.76	0.22
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.990210	9,999,021.01	100.341554	10,034,155.40	35,134.39	0.44
		Base		99.990210	9,999,021.01	100.341554	10,034,155.40	35,134.39	0.44
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					0.550000	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.250200	5,012,510.00	12,510.00	0.22
		Base		100.000000	5,000,000.00	100.250200	5,012,510.00	12,510.00	0.22
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.667374	6,976,716.21	108.312562	7,581,879.34	605,163.13	0.33
		Base		99.667374	6,976,716.21	108.312562	7,581,879.34	605,163.13	0.33
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.903916	4,995,195.79	108.022701	5,401,135.05	405,939.26	0.23
		Base		99.903916	4,995,195.79	108.022701	5,401,135.05	405,939.26	0.23
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.656634	4,982,831.71	97.481293	4,874,064.65	-108,767.06	0.21
		Base		99.656634	4,982,831.71	97.481293	4,874,064.65	-108,767.06	0.21
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.952214	9,995,221.35	100.731602	10,073,160.20	77,938.85	0.44
		Base		99.952214	9,995,221.35	100.731602	10,073,160.20	77,938.85	0.44

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.952201	4,997,610.04	108.483824	5,424,191.20	426,581.16	0.24
		Base		99.952201	4,997,610.04	108.483824	5,424,191.20	426,581.16	0.24
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.566880	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.297174	20,059,434.80	59,434.80	0.87
		Base		100.000000	20,000,000.00	100.297174	20,059,434.80	59,434.80	0.87
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	110.083733	5,504,186.63	104.057482	5,202,874.10	-301,312.53	0.23
		Base		110.083733	5,504,186.63	104.057482	5,202,874.10	-301,312.53	0.23
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.987309	4,999,365.44	101.326511	5,066,325.55	66,960.11	0.22
		Base		99.987309	4,999,365.44	101.326511	5,066,325.55	66,960.11	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	114.172128	3,425,163.85	128.071971	3,842,159.13	416,995.28	0.17
		Base		114.172128	3,425,163.85	128.071971	3,842,159.13	416,995.28	0.17
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.724528	19,944,905.52	94.529733	18,905,946.60	-1,038,958.92	0.82
		Base		99.724528	19,944,905.52	94.529733	18,905,946.60	-1,038,958.92	0.82
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.971047	2,999,131.41	102.645084	3,079,352.52	80,221.11	0.13
		Base		99.971047	2,999,131.41	102.645084	3,079,352.52	80,221.11	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.955474	9,795,636.49	135.391618	13,268,378.56	3,472,742.07	0.58
		Base		99.955474	9,795,636.49	135.391618	13,268,378.56	3,472,742.07	0.58
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.883291	14,982,493.65	98.342354	14,751,353.10	-231,140.55	0.64
		Base		99.883291	14,982,493.65	98.342354	14,751,353.10	-231,140.55	0.64
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.330214	5,016,510.71	108.863580	5,443,179.00	426,668.29	0.24
		Base		100.330214	5,016,510.71	108.863580	5,443,179.00	426,668.29	0.24

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78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.476000	10,147,600.00	147,600.00	0.44
		Base		100.000000	10,000,000.00	101.476000	10,147,600.00	147,600.00	0.44
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.897319	9,989,731.93	108.190859	10,819,085.90	829,353.97	0.47
		Base		99.897319	9,989,731.93	108.190859	10,819,085.90	829,353.97	0.47
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.974497	4,998,724.83	104.725557	5,236,277.85	237,553.02	0.23
		Base		99.974497	4,998,724.83	104.725557	5,236,277.85	237,553.02	0.23
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.997384	3,999,895.35	102.478157	4,099,126.28	99,230.93	0.18
		Base		99.997384	3,999,895.35	102.478157	4,099,126.28	99,230.93	0.18
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.884621	4,994,231.03	96.932060	4,846,603.00	-147,628.03	0.21
		Base		99.884621	4,994,231.03	96.932060	4,846,603.00	-147,628.03	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.997120	4,999,856.02	102.348237	5,117,411.85	117,555.83	0.22
		Base		99.997120	4,999,856.02	102.348237	5,117,411.85	117,555.83	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.965722	4,998,286.10	105.463964	5,273,198.20	274,912.10	0.23
		Base		99.965722	4,998,286.10	105.463964	5,273,198.20	274,912.10	0.23
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.943088	4,997,154.42	100.060283	5,003,014.15	5,859.73	0.22
		Base		99.943088	4,997,154.42	100.060283	5,003,014.15	5,859.73	0.22
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.981772	4,999,088.60	102.649601	5,132,480.05	133,391.45	0.22
		Base		99.981772	4,999,088.60	102.649601	5,132,480.05	133,391.45	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	106.793425	5,339,671.26	138.946092	6,947,304.60	1,607,633.34	0.30
		Base		106.793425	5,339,671.26	138.946092	6,947,304.60	1,607,633.34	0.30

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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
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.970976	4,998,548.81	102.266764	5,113,338.20	114,789.39	0.22
		Base		99.970976	4,998,548.81	102.266764	5,113,338.20	114,789.39	0.22
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.952430	4,997,621.49	97.300276	4,865,013.80	-132,607.69	0.21
		Base		99.952430	4,997,621.49	97.300276	4,865,013.80	-132,607.69	0.21
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984					0.984000	01 Jul 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	98.256280	4,421,532.60	-78,467.40	0.19
		Base		100.000000	4,500,000.00	98.256280	4,421,532.60	-78,467.40	0.19
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.116461	2,377,765.96	97.225250	2,309,099.69	-68,666.27	0.10
		Base		100.116461	2,377,765.96	97.225250	2,309,099.69	-68,666.27	0.10
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.947151	2,998,414.54	103.836300	3,115,089.00	116,674.46	0.14
		Base		99.947151	2,998,414.54	103.836300	3,115,089.00	116,674.46	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.250000	23 Aug 2021		
		Local	5,000,000.000	99.980852	4,999,042.59	100.590428	5,029,521.40	30,478.81	0.22
		Base		99.980852	4,999,042.59	100.590428	5,029,521.40	30,478.81	0.22
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.000000	01 Jun 2021		
		Local	15,000,000.000	99.996371	14,999,455.59	100.279650	15,041,947.50	42,491.91	0.65
		Base		99.996371	14,999,455.59	100.279650	15,041,947.50	42,491.91	0.65
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.712872	4,985,643.59	140.176896	7,008,844.80	2,023,201.21	0.30
		Base		99.712872	4,985,643.59	140.176896	7,008,844.80	2,023,201.21	0.30
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	103.635956	5,181,797.81	113.082031	5,654,101.55	472,303.74	0.25
		Base		103.635956	5,181,797.81	113.082031	5,654,101.55	472,303.74	0.25
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	117.794894	5,889,744.69	125.160156	6,258,007.80	368,263.11	0.27
		Base		117.794894	5,889,744.69	125.160156	6,258,007.80	368,263.11	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
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	115.740709	14,467,588.64	126.339844	15,792,480.50	1,324,891.86	0.68
		Base	115.740709	14,467,588.64	126.339844	15,792,480.50	1,324,891.86	0.68
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	111.576350	13,947,043.80	124.390625	15,548,828.13	1,601,784.33	0.67
		Base	111.576350	13,947,043.80	124.390625	15,548,828.13	1,601,784.33	0.67
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	120.984359	24,196,871.80	129.937500	25,987,500.00	1,790,628.20	1.13
		Base	120.984359	24,196,871.80	129.937500	25,987,500.00	1,790,628.20	1.13
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	123.209180	15,401,147.53	129.585938	16,198,242.25	797,094.72	0.70
		Base	123.209180	15,401,147.53	129.585938	16,198,242.25	797,094.72	0.70
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	115.200518	17,280,077.63	131.554688	19,733,203.20	2,453,125.57	0.86
		Base	115.200518	17,280,077.63	131.554688	19,733,203.20	2,453,125.57	0.86
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	124.825745	18,723,861.76	130.695312	19,604,296.80	880,435.04	0.85
		Base	124.825745	18,723,861.76	130.695312	19,604,296.80	880,435.04	0.85
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	120.381560	27,085,851.00	128.421875	28,894,921.88	1,809,070.88	1.25
		Base	120.381560	27,085,851.00	128.421875	28,894,921.88	1,809,070.88	1.25
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	119.903082	20,983,039.42	127.230469	22,265,332.08	1,282,292.66	0.97
		Base	119.903082	20,983,039.42	127.230469	22,265,332.08	1,282,292.66	0.97
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.569594	5,028,479.69	102.933594	5,146,679.70	118,200.01	0.22
		Base	100.569594	5,028,479.69	102.933594	5,146,679.70	118,200.01	0.22
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	103.011362	5,150,568.10	105.789062	5,289,453.10	138,885.00	0.23
		Base	103.011362	5,150,568.10	105.789062	5,289,453.10	138,885.00	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
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.445655	5,072,282.74	104.687500	5,234,375.00	162,092.26	0.23
		Base	101.445655	5,072,282.74	104.687500	5,234,375.00	162,092.26	0.23
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.860949	2,546,523.73	106.085938	2,652,148.45	105,624.72	0.11
		Base	101.860949	2,546,523.73	106.085938	2,652,148.45	105,624.72	0.11
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.893877	4,994,693.86	102.042969	5,102,148.45	107,454.59	0.22
		Base	99.893877	4,994,693.86	102.042969	5,102,148.45	107,454.59	0.22
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.730545	4,986,527.25	102.398438	5,119,921.90	133,394.65	0.22
		Base	99.730545	4,986,527.25	102.398438	5,119,921.90	133,394.65	0.22
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.161156	9,716,115.58	104.875000	10,487,500.00	771,384.42	0.45
		Base	97.161156	9,716,115.58	104.875000	10,487,500.00	771,384.42	0.45
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.893192	9,989,319.18	106.160156	10,616,015.60	626,696.42	0.46
		Base	99.893192	9,989,319.18	106.160156	10,616,015.60	626,696.42	0.46
912828Z29	US TREASURY N/B 01/23 1.5				1.500000	15 Jan 2023		
	5,000,000.000	Local	100.574987	5,028,749.33	102.398438	5,119,921.90	91,172.57	0.22
		Base	100.574987	5,028,749.33	102.398438	5,119,921.90	91,172.57	0.22
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.882909	4,994,145.47	97.937500	4,896,875.00	-97,270.47	0.21
		Base	99.882909	4,994,145.47	97.937500	4,896,875.00	-97,270.47	0.21
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.309966	4,965,498.31	97.328125	4,866,406.25	-99,092.06	0.21
		Base	99.309966	4,965,498.31	97.328125	4,866,406.25	-99,092.06	0.21
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	100.018509	10,001,850.92	99.941406	9,994,140.60	-7,710.32	0.43
		Base	100.018509	10,001,850.92	99.941406	9,994,140.60	-7,710.32	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
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.895080	4,994,754.00	91.720833	4,586,041.65	-408,712.35	0.20
		Base		99.895080	4,994,754.00	91.720833	4,586,041.65	-408,712.35	0.20
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.800000	20 Mar 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.578600	15,086,790.00	86,790.00	0.65
		Base		100.000000	15,000,000.00	100.578600	15,086,790.00	86,790.00	0.65
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	5,000,000.000	99.994055	4,999,702.74	100.101958	5,005,097.90	5,395.16	0.22
		Base		99.994055	4,999,702.74	100.101958	5,005,097.90	5,395.16	0.22
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	5,000,000.000	99.989080	4,999,453.99	101.360600	5,068,030.00	68,576.01	0.22
Original Face:		Base	5,000,000.000	99.989080	4,999,453.99	101.360600	5,068,030.00	68,576.01	0.22
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	10,000,000.000	99.985263	9,998,526.26	100.013300	10,001,330.00	2,803.74	0.43
Original Face:		Base	10,000,000.000	99.985263	9,998,526.26	100.013300	10,001,330.00	2,803.74	0.43
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.984693	7,998,775.46	102.729410	8,218,352.80	219,577.34	0.36
Original Face:		Base	8,000,000.000	99.984693	7,998,775.46	102.729410	8,218,352.80	219,577.34	0.36
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
		Local	597,142.460	99.188599	592,297.24	100.226950	598,497.67	6,200.43	0.03
Original Face:		Base	8,941,000.000	99.188599	592,297.24	100.226950	598,497.67	6,200.43	0.03
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					0.370880	20 Sep 2022		
		Local	701,263.370	100.000000	701,263.37	100.017550	701,386.44	123.07	0.03
Original Face:		Base	10,500,000.000	100.000000	701,263.37	100.017550	701,386.44	123.07	0.03
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.653756	5,232,687.79	99.749800	4,987,490.00	-245,197.79	0.22
		Base		104.653756	5,232,687.79	99.749800	4,987,490.00	-245,197.79	0.22
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	6,128,955.800	106.550752	6,530,448.52	104.725300	6,418,567.35	-111,881.17	0.28
Original Face:		Base	9,250,000.000	106.550752	6,530,448.52	104.725300	6,418,567.35	-111,881.17	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3				2.695000	15 Mar 2045		
	395,837.590	Local	102.236705	404,691.31	101.970480	403,637.49	-1,053.82	0.02
Original Face:	5,000,000.000	Base	102.236705	404,691.31	101.970480	403,637.49	-1,053.82	0.02
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.943811	4,997,190.54	124.366138	6,218,306.90	1,221,116.36	0.27
		Base	99.943811	4,997,190.54	124.366138	6,218,306.90	1,221,116.36	0.27
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.970839	4,998,541.97	103.680023	5,184,001.15	185,459.18	0.22
		Base	99.970839	4,998,541.97	103.680023	5,184,001.15	185,459.18	0.22
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	103.017468	5,150,873.40	150,873.40	0.22
		Base	100.000000	5,000,000.00	103.017468	5,150,873.40	150,873.40	0.22
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.240250	26 Jul 2021		
	5,000,000.000	Local	100.210623	5,010,531.15	100.292836	5,014,641.80	4,110.65	0.22
		Base	100.210623	5,010,531.15	100.292836	5,014,641.80	4,110.65	0.22
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.809750	27 May 2022		
	5,000,000.000	Local	100.019909	5,000,995.47	100.090100	5,004,505.00	3,509.53	0.22
		Base	100.019909	5,000,995.47	100.090100	5,004,505.00	3,509.53	0.22
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.801538	6,986,107.64	106.678912	7,467,523.84	481,416.20	0.32
		Base	99.801538	6,986,107.64	106.678912	7,467,523.84	481,416.20	0.32
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
	3,824,972.510	Local	100.000000	3,824,972.51	100.024210	3,825,898.54	926.03	0.17
Original Face:	6,000,000.000	Base	100.000000	3,824,972.51	100.024210	3,825,898.54	926.03	0.17
US DOLLAR Total								
	1,860,404,954.260	Local		1,919,608,669.47		1,990,967,026.82	71,358,357.35	86.31
Original Face:	1,982,639,811.000	Base		1,919,608,669.47		1,990,967,026.82	71,358,357.35	86.31
FIXED INCOME Total								
	1,860,404,954.260	Base		1,919,608,669.47		1,990,967,026.82	71,358,357.35	86.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	1,982,639,811.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,171,279,279.690	Base		2,235,378,876.16		2,306,693,218.27	71,314,342.11	100.00
	Original Face:	1,982,639,811.000							

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR									Exchange Rate:	1.000000
USD	US DOLLAR									
			2,456,574.740	Local	1.000000	2,456,574.74	1.000000	2,456,574.74	0.00	0.44
				Base	1.000000	2,456,574.74	1.000000	2,456,574.74	0.00	0.44
US DOLLAR Total										
			2,456,574.740	Local		2,456,574.74		2,456,574.74	0.00	0.44
				Base		2,456,574.74		2,456,574.74	0.00	0.44
CASH Total										
			2,456,574.740	Base		2,456,574.74		2,456,574.74	0.00	0.44
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
0020A2VS8	AT&T INC						0.310000	26 Aug 2021		
			3,000,000.000	Local	99.873417	2,996,202.50	99.873417	2,996,202.50	0.00	0.53
				Base	99.873417	2,996,202.50	99.873417	2,996,202.50	0.00	0.53
0020A2WM0	AT&T INC						0.350000	21 Sep 2021		
			3,000,000.000	Local	99.831806	2,994,954.17	99.831806	2,994,954.17	0.00	0.53
				Base	99.831806	2,994,954.17	99.831806	2,994,954.17	0.00	0.53
0020A2YJ5	AT&T INC						0.380000	18 Nov 2021		
			3,000,000.000	Local	99.756167	2,992,685.00	99.756167	2,992,685.00	0.00	0.53
				Base	99.756167	2,992,685.00	99.756167	2,992,685.00	0.00	0.53
0020A2ZE5	AT&T INC						0.400000	14 Dec 2021		
			3,000,000.000	Local	99.714444	2,991,433.33	99.714444	2,991,433.33	0.00	0.53
				Base	99.714444	2,991,433.33	99.714444	2,991,433.33	0.00	0.53
02665JRN2	AMERICAN HONDA FINAN						0.220000	22 Apr 2021		
			5,000,000.000	Local	99.987167	4,999,358.33	99.987167	4,999,358.33	0.00	0.89
				Base	99.987167	4,999,358.33	99.987167	4,999,358.33	0.00	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367BVK2	BANK OF MONTREAL-				0.190000	22 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022		
	5,000,000.000	Local	99.838417	4,991,920.83	99.838417	4,991,920.83	0.00	0.88
		Base	99.838417	4,991,920.83	99.838417	4,991,920.83	0.00	0.88
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
	3,000,000.000	Local	99.977539	2,999,326.17	99.977539	2,999,326.17	0.00	0.53
		Base	99.977539	2,999,326.17	99.977539	2,999,326.17	0.00	0.53
138994009	CANTOR FITZGERALD REPO REPO				0.250000	01 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
138994009	CANTOR FITZGERALD REPO REPO				0.400000	05 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
138994009	CANTOR FITZGERALD REPO REPO				0.350000	19 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
138994009	CANTOR FITZGERALD REPO REPO				0.350000	03 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
15060XT10	CEDAR SPRING CPTL CO				0.150000	01 Jun 2021		
	5,000,000.000	Local	99.974583	4,998,729.16	99.974583	4,998,729.16	0.00	0.89
		Base	99.974583	4,998,729.16	99.974583	4,998,729.16	0.00	0.89
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021		
	3,000,000.000	Local	99.935556	2,998,066.67	99.935556	2,998,066.67	0.00	0.53
		Base	99.935556	2,998,066.67	99.935556	2,998,066.67	0.00	0.53
15963TU15	CHARIOT FNDG LLC				0.150000	01 Jul 2021		
	1,675,000.000	Local	99.962084	1,674,364.90	99.962084	1,674,364.90	0.00	0.30
		Base	99.962084	1,674,364.90	99.962084	1,674,364.90	0.00	0.30

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
16677JSQ0	CHEVRON CORP				0.380000	24 May 2021		
	5,000,000.000	Local	99.944056	4,997,202.78	99.944056	4,997,202.78	0.00	0.89
		Base	99.944056	4,997,202.78	99.944056	4,997,202.78	0.00	0.89
16677JXV3	CHEVRON CORP				0.160000	29 Oct 2021		
	5,000,000.000	Local	99.906222	4,995,311.11	99.906222	4,995,311.11	0.00	0.89
		Base	99.906222	4,995,311.11	99.906222	4,995,311.11	0.00	0.89
17327AW11	CITIGROUP GLOBAL MKTS INC S				0.270000	01 Sep 2021		
	3,000,000.000	Local	99.885250	2,996,557.50	99.885250	2,996,557.50	0.00	0.53
		Base	99.885250	2,996,557.50	99.885250	2,996,557.50	0.00	0.53
20632KTE9	CONCORD MIN CPTL CO				0.280000	14 Jun 2021		
	2,805,000.000	Local	99.942444	2,803,385.56	99.942444	2,803,385.56	0.00	0.50
		Base	99.942444	2,803,385.56	99.942444	2,803,385.56	0.00	0.50
2546R2S31	WALT DISNEY CO				0.500000	03 May 2021		
	3,000,000.000	Local	99.955555	2,998,666.66	99.955555	2,998,666.66	0.00	0.53
		Base	99.955555	2,998,666.66	99.955555	2,998,666.66	0.00	0.53
2546R2WF9	WALT DISNEY CO				0.280000	15 Sep 2021		
	3,000,000.000	Local	99.870111	2,996,103.33	99.870111	2,996,103.33	0.00	0.53
		Base	99.870111	2,996,103.33	99.870111	2,996,103.33	0.00	0.53
2546R2XV3	WALT DISNEY CO				0.250000	29 Oct 2021		
	5,000,000.000	Local	99.853472	4,992,673.61	99.853472	4,992,673.61	0.00	0.89
		Base	99.853472	4,992,673.61	99.853472	4,992,673.61	0.00	0.89
2546R2YF7	WALT DISNEY CO				0.260000	15 Nov 2021		
	3,000,000.000	Local	99.835333	2,995,060.00	99.835333	2,995,060.00	0.00	0.53
		Base	99.835333	2,995,060.00	99.835333	2,995,060.00	0.00	0.53
26244HRV7	DUKE ENERGY CORP				0.170000	29 Apr 2021		
	5,000,000.000	Local	99.986778	4,999,338.89	99.986778	4,999,338.89	0.00	0.89
		Base	99.986778	4,999,338.89	99.986778	4,999,338.89	0.00	0.89
40588LTU3	HALKIN FINANCE LLC USC				0.270000	28 Jun 2021		
	3,000,000.000	Local	99.934000	2,998,020.00	99.934000	2,998,020.00	0.00	0.53
		Base	99.934000	2,998,020.00	99.934000	2,998,020.00	0.00	0.53

& 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
45779PR59	INSTITUTIONAL SECURED				0.130000	05 Apr 2021		
	1,100,000.000	Local	99.998555	1,099,984.11	99.998555	1,099,984.11	0.00	0.19
		Base	99.998555	1,099,984.11	99.998555	1,099,984.11	0.00	0.19
45779PR91	INSTITUTIONAL SECURED				0.150000	09 Apr 2021		
	3,000,000.000	Local	99.996667	2,999,900.00	99.996667	2,999,900.00	0.00	0.53
		Base	99.996667	2,999,900.00	99.996667	2,999,900.00	0.00	0.53
45856WRC5	INTERCONTINENTAL EXCHANGE				0.160000	12 Apr 2021		
	1,500,000.000	Local	99.995111	1,499,926.67	99.995111	1,499,926.67	0.00	0.27
		Base	99.995111	1,499,926.67	99.995111	1,499,926.67	0.00	0.27
45856WTQ2	INTERCONTINENTAL EXCHANGE				0.220000	24 Jun 2021		
	1,750,000.000	Local	99.948666	1,749,101.66	99.948666	1,749,101.66	0.00	0.31
		Base	99.948666	1,749,101.66	99.948666	1,749,101.66	0.00	0.31
52953ARS6	LEXINGTN PKR CAP CO LL				0.170000	26 Apr 2021		
	3,000,000.000	Local	99.988194	2,999,645.83	99.988194	2,999,645.83	0.00	0.53
		Base	99.988194	2,999,645.83	99.988194	2,999,645.83	0.00	0.53
59157TT11	METLIFE SHORT TERM FDG				0.220000	01 Jun 2021		
	2,500,000.000	Local	99.962722	2,499,068.06	99.962722	2,499,068.06	0.00	0.44
		Base	99.962722	2,499,068.06	99.962722	2,499,068.06	0.00	0.44
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021		
	1,992,000.000	Local	99.946917	1,990,942.58	99.946917	1,990,942.58	0.00	0.35
		Base	99.946917	1,990,942.58	99.946917	1,990,942.58	0.00	0.35
65339MR57	NEXTERA ENERGY CAP HLDGS INC				0.190000	05 Apr 2021		
	250,000.000	Local	99.997888	249,994.72	99.997888	249,994.72	0.00	0.04
		Base	99.997888	249,994.72	99.997888	249,994.72	0.00	0.04
8225X2TM6	SHELL INTNL FNC B.V				0.500000	21 Jun 2021		
	3,000,000.000	Local	99.887500	2,996,625.00	99.887500	2,996,625.00	0.00	0.53
		Base	99.887500	2,996,625.00	99.887500	2,996,625.00	0.00	0.53
8225X2W18	SHELL INTNL FNC B.V				0.260000	01 Sep 2021		
	3,000,000.000	Local	99.889500	2,996,685.00	99.889500	2,996,685.00	0.00	0.53
		Base	99.889500	2,996,685.00	99.889500	2,996,685.00	0.00	0.53

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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
8225X2X17	SHELL INTNL FNC B.V					0.150000	01 Oct 2021		
		Local	3,000,000.000	99.923750	2,997,712.50	99.923750	2,997,712.50	0.00	0.53
		Base		99.923750	2,997,712.50	99.923750	2,997,712.50	0.00	0.53
89114NPM1	TORONTO-DOMINION					0.260000	22 Jul 2021		
		Local	760,000.000	99.987514	759,905.11	99.987514	759,905.11	0.00	0.13
		Base		99.987514	759,905.11	99.987514	759,905.11	0.00	0.13
89116EVC4	TORONTO DOMIN HOLDING					0.280000	12 Aug 2021		
		Local	1,774,000.000	99.896555	1,772,164.89	99.896555	1,772,164.89	0.00	0.31
		Base		99.896555	1,772,164.89	99.896555	1,772,164.89	0.00	0.31
89119AUS5	TORONTO DOMINION BANK					0.260000	26 Jul 2021		
		Local	3,000,000.000	99.916222	2,997,486.66	99.916222	2,997,486.66	0.00	0.53
		Base		99.916222	2,997,486.66	99.916222	2,997,486.66	0.00	0.53
89120DS34	TORONTO DOMINION BANK					0.292500	10 Jun 2021		
		Local	550,000.000	99.958898	549,773.94	99.958898	549,773.94	0.00	0.10
		Base		99.958898	549,773.94	99.958898	549,773.94	0.00	0.10
92646KU18	VICTORY RECEIVABLES					0.150000	01 Jul 2021		
		Local	5,000,000.000	99.962083	4,998,104.17	99.962083	4,998,104.17	0.00	0.89
		Base		99.962083	4,998,104.17	99.962083	4,998,104.17	0.00	0.89
93142WS79	WALGREENS BOOTS					0.320000	07 May 2021		
		Local	5,000,000.000	99.968000	4,998,400.00	99.968000	4,998,400.00	0.00	0.89
		Base		99.968000	4,998,400.00	99.968000	4,998,400.00	0.00	0.89
93142WTA1	WALGREENS BOOTS					0.280000	10 Jun 2021		
		Local	5,000,000.000	99.945556	4,997,277.78	99.945556	4,997,277.78	0.00	0.89
		Base		99.945556	4,997,277.78	99.945556	4,997,277.78	0.00	0.89
94107MWA0	WASTE MANAGEMENT INC					0.240000	10 Sep 2021		
		Local	4,050,000.000	99.892000	4,045,626.00	99.892000	4,045,626.00	0.00	0.72
		Base		99.892000	4,045,626.00	99.892000	4,045,626.00	0.00	0.72
9612C0Z10	WESTPAC BANKING CORP.					0.180000	01 Dec 2021		
		Local	5,000,000.000	99.878000	4,993,900.00	99.878000	4,993,900.00	0.00	0.89
		Base		99.878000	4,993,900.00	99.878000	4,993,900.00	0.00	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96130AJN9	WESTPAC BKING CORP N				0.240000	30 Mar 2022		
	2,050,000.000	Local	99.999999	2,049,999.97	99.999999	2,049,999.97	0.00	0.36
		Base	99.999999	2,049,999.97	99.999999	2,049,999.97	0.00	0.36
979QHR003	SOUTH STREET REPO				0.005000	01 Apr 2021		
	2,452,747.470	Local	100.000000	2,452,747.47	100.000000	2,452,747.47	0.00	0.43
		Base	100.000000	2,452,747.47	100.000000	2,452,747.47	0.00	0.43
US DOLLAR Total								
	156,208,747.470	Local		156,104,332.62		156,104,332.62	0.00	27.67
		Base		156,104,332.62		156,104,332.62	0.00	27.67
CASH EQUIVALENT Total								
	156,208,747.470	Base		156,104,332.62		156,104,332.62	0.00	27.67
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.904270	2,497,606.75	99.145436	2,478,635.90	-18,970.85	0.44
		Base	99.904270	2,497,606.75	99.145436	2,478,635.90	-18,970.85	0.44
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.907330	2,997,219.89	100.078884	3,002,366.52	5,146.63	0.53
		Base	99.907330	2,997,219.89	100.078884	3,002,366.52	5,146.63	0.53
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.835053	2,995,051.60	99.972347	2,999,170.41	4,118.81	0.53
		Base	99.835053	2,995,051.60	99.972347	2,999,170.41	4,118.81	0.53
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.914109	2,997,423.26	98.285790	2,948,573.70	-48,849.56	0.52
		Base	99.914109	2,997,423.26	98.285790	2,948,573.70	-48,849.56	0.52
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.954672	3,998,186.86	102.488793	4,099,551.72	101,364.86	0.73
		Base	99.954672	3,998,186.86	102.488793	4,099,551.72	101,364.86	0.73

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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
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	5,000,000.000	99.785686	4,989,284.29	105.561077	5,278,053.85	288,769.56	0.94
		Base		99.785686	4,989,284.29	105.561077	5,278,053.85	288,769.56	0.94
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.426000	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.370740	4,014,829.60	14,829.60	0.71
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.370740	4,014,829.60	14,829.60	0.71
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.595500	08 Sep 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.466048	5,023,302.40	23,302.40	0.89
		Base		100.000000	5,000,000.00	100.466048	5,023,302.40	23,302.40	0.89
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					0.552500	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.395042	7,027,652.94	27,652.94	1.25
		Base		100.000000	7,000,000.00	100.395042	7,027,652.94	27,652.94	1.25
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
		Local	2,000,000.000	99.844107	1,996,882.13	103.942926	2,078,858.52	81,976.39	0.37
		Base		99.844107	1,996,882.13	103.942926	2,078,858.52	81,976.39	0.37
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	5,000,000.000	99.853391	4,992,669.57	100.613568	5,030,678.40	38,008.83	0.89
		Base		99.853391	4,992,669.57	100.613568	5,030,678.40	38,008.83	0.89
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.781518	4,989,075.90	98.056514	4,902,825.70	-86,250.20	0.87
		Base		99.781518	4,989,075.90	98.056514	4,902,825.70	-86,250.20	0.87
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95					3.950000	22 Mar 2022		
		Local	3,000,000.000	103.083960	3,092,518.80	103.262067	3,097,862.01	5,343.21	0.55
		Base		103.083960	3,092,518.80	103.262067	3,097,862.01	5,343.21	0.55
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	3,000,000.000	99.691607	2,990,748.21	98.255705	2,947,671.15	-43,077.06	0.52
		Base		99.691607	2,990,748.21	98.255705	2,947,671.15	-43,077.06	0.52
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.600000	26 Jan 2026		
		Local	3,000,000.000	96.478499	2,894,354.97	95.707486	2,871,224.58	-23,130.39	0.51
		Base		96.478499	2,894,354.97	95.707486	2,871,224.58	-23,130.39	0.51

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06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.428469	2,008,569.38	8,569.38	0.36
		Base	100.000000	2,000,000.00	100.428469	2,008,569.38	8,569.38	0.36
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.231011	3,643,513.24	105.509531	3,760,359.68	116,846.44	0.67
		Base	102.231011	3,643,513.24	105.509531	3,760,359.68	116,846.44	0.67
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	99.730909	3,989,236.36	-10,763.64	0.71
		Base	100.000000	4,000,000.00	99.730909	3,989,236.36	-10,763.64	0.71
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	101.227000	3,036,810.00	36,810.00	0.54
		Base	100.000000	3,000,000.00	101.227000	3,036,810.00	36,810.00	0.54
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	97.972102	4,143,240.19	-85,759.81	0.73
		Base	100.000000	4,229,000.00	97.972102	4,143,240.19	-85,759.81	0.73
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.875287	2,996,258.62	105.199454	3,155,983.62	159,725.00	0.56
		Base	99.875287	2,996,258.62	105.199454	3,155,983.62	159,725.00	0.56
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.904554	1,998,091.08	99.792433	1,995,848.66	-2,242.42	0.35
		Base	99.904554	1,998,091.08	99.792433	1,995,848.66	-2,242.42	0.35
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	98.307219	2,379,034.70	96.865658	2,344,148.92	-34,885.78	0.42
		Base	98.307219	2,379,034.70	96.865658	2,344,148.92	-34,885.78	0.42
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.983688	2,999,510.65	102.671101	3,080,133.03	80,622.38	0.55
		Base	99.983688	2,999,510.65	102.671101	3,080,133.03	80,622.38	0.55
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.875624	4,993,781.18	104.672169	5,233,608.45	239,827.27	0.93
		Base	99.875624	4,993,781.18	104.672169	5,233,608.45	239,827.27	0.93

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097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.881201	2,996,436.02	102.450502	3,073,515.06	77,079.04	0.54
		Base	99.881201	2,996,436.02	102.450502	3,073,515.06	77,079.04	0.54
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.506751	2,010,135.02	10,135.02	0.36
		Base	100.000000	2,000,000.00	100.506751	2,010,135.02	10,135.02	0.36
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	2,250,000.000	Local	99.996220	2,249,914.94	99.909640	2,247,966.90	-1,948.04	0.40
Original Face:	2,250,000.000	Base	99.996220	2,249,914.94	99.909640	2,247,966.90	-1,948.04	0.40
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.995355	1,999,907.09	100.132998	2,002,659.96	2,752.87	0.36
		Base	99.995355	1,999,907.09	100.132998	2,002,659.96	2,752.87	0.36
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	0.35
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.35
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.909500	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.719022	3,021,570.66	21,570.66	0.54
		Base	100.000000	3,000,000.00	100.719022	3,021,570.66	21,570.66	0.54
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	2,000,000.000	Local	99.898833	1,997,976.65	99.321162	1,986,423.24	-11,553.41	0.35
		Base	99.898833	1,997,976.65	99.321162	1,986,423.24	-11,553.41	0.35
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	330,875.250	Local	100.000000	330,875.25	100.001520	330,880.28	5.03	0.06
Original Face:	2,500,000.000	Base	100.000000	330,875.25	100.001520	330,880.28	5.03	0.06
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	98.046181	4,902,309.05	-97,690.95	0.87
		Base	100.000000	5,000,000.00	98.046181	4,902,309.05	-97,690.95	0.87
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	96.979350	4,848,967.50	-151,032.50	0.86
		Base	100.000000	5,000,000.00	96.979350	4,848,967.50	-151,032.50	0.86

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	3,000,000.000	Local	99.930895	2,997,926.85	99.950000	2,998,500.00	573.15	0.53
		Base	99.930895	2,997,926.85	99.950000	2,998,500.00	573.15	0.53
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.722678	4,986,133.92	103.260026	5,163,001.30	176,867.38	0.92
		Base	99.722678	4,986,133.92	103.260026	5,163,001.30	176,867.38	0.92
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.827250	11 Mar 2022		
	3,000,000.000	Local	100.452066	3,013,561.98	100.436300	3,013,089.00	-472.98	0.53
		Base	100.452066	3,013,561.98	100.436300	3,013,089.00	-472.98	0.53
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	104.139465	5,206,973.25	206,973.25	0.92
		Base	100.000000	5,000,000.00	104.139465	5,206,973.25	206,973.25	0.92
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,562,329.680	Local	100.000000	2,562,329.68	101.717990	2,606,350.25	44,020.57	0.46
Original Face:	5,126,000.000	Base	100.000000	2,562,329.68	101.717990	2,606,350.25	44,020.57	0.46
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	463,515.140	Local	103.160100	478,162.68	110.742711	513,309.23	35,146.55	0.09
Original Face:	2,090,000.000	Base	103.160100	478,162.68	110.742711	513,309.23	35,146.55	0.09
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	999.710	Local	100.426124	1,003.97	105.024863	1,049.94	45.97	0.00
Original Face:	250,000.000	Base	100.426124	1,003.97	105.024863	1,049.94	45.97	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	15,908.920	Local	100.060029	15,918.47	105.113187	16,722.37	803.90	0.00
Original Face:	1,000,000.000	Base	100.060029	15,918.47	105.113187	16,722.37	803.90	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	16,424.760	Local	100.339975	16,480.60	105.083073	17,259.64	779.04	0.00
Original Face:	2,206,300.000	Base	100.339975	16,480.60	105.083073	17,259.64	779.04	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	384,889.150	Local	101.004887	388,756.85	105.700069	406,828.10	18,071.25	0.07
Original Face:	5,000,000.000	Base	101.004887	388,756.85	105.700069	406,828.10	18,071.25	0.07

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3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,143,348.950	Local	101.555259	1,161,130.99	104.458803	1,194,328.63	33,197.64	0.21
Original Face:	5,000,000.000	Base	101.555259	1,161,130.99	104.458803	1,194,328.63	33,197.64	0.21
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	15,201.190	Local	100.610084	15,293.93	105.174225	15,987.73	693.80	0.00
Original Face:	1,000,000.000	Base	100.610084	15,293.93	105.174225	15,987.73	693.80	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	183,250.140	Local	100.837287	184,784.47	106.505303	195,171.12	10,386.65	0.03
Original Face:	6,000,000.000	Base	100.837287	184,784.47	106.505303	195,171.12	10,386.65	0.03
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	178,247.900	Local	101.113371	180,232.46	106.673820	190,143.84	9,911.38	0.03
Original Face:	5,000,000.000	Base	101.113371	180,232.46	106.673820	190,143.84	9,911.38	0.03
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	978,791.600	Local	103.501432	1,013,063.32	108.117776	1,058,247.71	45,184.39	0.19
Original Face:	5,000,000.000	Base	103.501432	1,013,063.32	108.117776	1,058,247.71	45,184.39	0.19
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	789,379.430	Local	103.372196	815,998.85	110.777588	874,455.49	58,456.64	0.16
Original Face:	5,700,000.000	Base	103.372196	815,998.85	110.777588	874,455.49	58,456.64	0.16
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	357,125.180	Local	103.146446	368,361.93	110.782465	395,632.08	27,270.15	0.07
Original Face:	2,000,000.000	Base	103.146446	368,361.93	110.782465	395,632.08	27,270.15	0.07
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	98.236060	2,947,081.80	-52,918.20	0.52
		Base	100.000000	3,000,000.00	98.236060	2,947,081.80	-52,918.20	0.52
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.436995	2,983,109.85	-16,890.15	0.53
		Base	100.000000	3,000,000.00	99.436995	2,983,109.85	-16,890.15	0.53
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	17 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.467290	4,973,364.50	-26,635.50	0.88
		Base	100.000000	5,000,000.00	99.467290	4,973,364.50	-26,635.50	0.88

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3130ALWD2	FEDERAL HOME LOAN BANK BONDS 04/26 1.25				1.250000	20 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.848965	2,995,468.95	-4,531.05	0.53
		Base	100.000000	3,000,000.00	99.848965	2,995,468.95	-4,531.05	0.53
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	97.707485	2,931,224.55	-68,775.45	0.52
		Base	100.000000	3,000,000.00	97.707485	2,931,224.55	-68,775.45	0.52
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.064717	5,003,235.85	3,235.85	0.89
		Base	100.000000	5,000,000.00	100.064717	5,003,235.85	3,235.85	0.89
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.984615	2,999,538.46	100.097535	3,002,926.05	3,387.59	0.53
		Base	99.984615	2,999,538.46	100.097535	3,002,926.05	3,387.59	0.53
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,988,098.360	Local	102.352467	2,034,867.71	100.670760	2,001,433.73	-33,433.98	0.35
Original Face:	2,000,000.000	Base	102.352467	2,034,867.71	100.670760	2,001,433.73	-33,433.98	0.35
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.982116	2,969,463.48	-30,536.52	0.53
		Base	100.000000	3,000,000.00	98.982116	2,969,463.48	-30,536.52	0.53
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.337893	4,966,894.65	-33,105.35	0.88
		Base	100.000000	5,000,000.00	99.337893	4,966,894.65	-33,105.35	0.88
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.023794	2,970,713.82	-29,286.18	0.53
		Base	100.000000	3,000,000.00	99.023794	2,970,713.82	-29,286.18	0.53
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.981277	1,999,625.54	101.980927	2,039,618.54	39,993.00	0.36
		Base	99.981277	1,999,625.54	101.980927	2,039,618.54	39,993.00	0.36
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	806,845.450	Local	101.830218	821,612.48	101.463280	818,651.86	-2,960.62	0.15
Original Face:	5,300,000.000	Base	101.830218	821,612.48	101.463280	818,651.86	-2,960.62	0.15

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3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	2,715,772.860	102.679682	2,788,546.95	102.602230	2,786,443.52	-2,103.43	0.49
Original Face:		Base	3,000,000.000	102.679682	2,788,546.95	102.602230	2,786,443.52	-2,103.43	0.49
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	2,572,025.730	102.612386	2,639,216.96	102.486060	2,635,967.83	-3,249.13	0.47
Original Face:		Base	3,000,000.000	102.612386	2,639,216.96	102.486060	2,635,967.83	-3,249.13	0.47
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.784112	2,963,523.36	-36,476.64	0.53
		Base		100.000000	3,000,000.00	98.784112	2,963,523.36	-36,476.64	0.53
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	2,011,645.080	99.826471	2,008,154.29	102.847800	2,068,932.71	60,778.42	0.37
Original Face:		Base	8,190,000.000	99.826471	2,008,154.29	102.847800	2,068,932.71	60,778.42	0.37
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	609,425.740	103.971709	633,630.36	103.010900	627,774.94	-5,855.42	0.11
Original Face:		Base	1,212,000.000	103.971709	633,630.36	103.010900	627,774.94	-5,855.42	0.11
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
		Local	2,000,000.000	99.962999	1,999,259.97	100.389987	2,007,799.74	8,539.77	0.36
		Base		99.962999	1,999,259.97	100.389987	2,007,799.74	8,539.77	0.36
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	1,897,012.940	102.592396	1,946,191.03	103.199226	1,957,702.67	11,511.64	0.35
Original Face:		Base	2,000,000.000	102.592396	1,946,191.03	103.199226	1,957,702.67	11,511.64	0.35
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	2,475,155.370	102.660500	2,541,006.87	102.290430	2,531,847.07	-9,159.80	0.45
Original Face:		Base	3,000,000.000	102.660500	2,541,006.87	102.290430	2,531,847.07	-9,159.80	0.45
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	310,302.440	101.004062	313,418.07	104.683373	324,835.06	11,416.99	0.06
Original Face:		Base	1,500,000.000	101.004062	313,418.07	104.683373	324,835.06	11,416.99	0.06
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
		Local	92.900	100.032293	92.93	99.887002	92.80	-0.13	0.00
Original Face:		Base	2,500,000.000	100.032293	92.93	99.887002	92.80	-0.13	0.00

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31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	40,820.040	Local	101.371704	41,379.97	112.700575	46,004.42	4,624.45	0.01
Original Face:	983,845.000	Base	101.371704	41,379.97	112.700575	46,004.42	4,624.45	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	9,679.050	Local	100.186382	9,697.09	102.257794	9,897.58	200.49	0.00
Original Face:	1,800,000.000	Base	100.186382	9,697.09	102.257794	9,897.58	200.49	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	918,778.740	Local	103.472926	950,687.25	110.217547	1,012,655.39	61,968.14	0.18
Original Face:	5,200,000.000	Base	103.472926	950,687.25	110.217547	1,012,655.39	61,968.14	0.18
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	357,245.890	Local	101.097854	361,167.93	104.663473	373,905.96	12,738.03	0.07
Original Face:	2,680,283.000	Base	101.097854	361,167.93	104.663473	373,905.96	12,738.03	0.07
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	2,758,003.950	Local	101.672811	2,804,140.13	104.431872	2,880,235.15	76,095.02	0.51
Original Face:	15,000,000.000	Base	101.672811	2,804,140.13	104.431872	2,880,235.15	76,095.02	0.51
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,028,098.470	Local	100.947149	1,037,836.09	104.425014	1,073,591.97	35,755.88	0.19
Original Face:	4,200,000.000	Base	100.947149	1,037,836.09	104.425014	1,073,591.97	35,755.88	0.19
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	63,214.020	Local	101.282785	64,024.92	105.236147	66,524.00	2,499.08	0.01
Original Face:	1,500,000.000	Base	101.282785	64,024.92	105.236147	66,524.00	2,499.08	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	89,147.970	Local	100.797775	89,859.17	106.460957	94,907.78	5,048.61	0.02
Original Face:	3,200,000.000	Base	100.797775	89,859.17	106.460957	94,907.78	5,048.61	0.02
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	82,756.380	Local	102.141768	84,528.83	106.692768	88,295.07	3,766.24	0.02
Original Face:	765,534.000	Base	102.141768	84,528.83	106.692768	88,295.07	3,766.24	0.02
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	747,841.470	Local	101.669755	760,328.59	104.426977	780,948.24	20,619.65	0.14
Original Face:	5,157,070.000	Base	101.669755	760,328.59	104.426977	780,948.24	20,619.65	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
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	93,457.200	Local	100.957872	94,352.40	105.652825	98,740.17	4,387.77	0.02
Original Face:	5,000,000.000	Base	100.957872	94,352.40	105.652825	98,740.17	4,387.77	0.02
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	173,174.550	Local	101.369439	175,546.07	106.492273	184,417.51	8,871.44	0.03
Original Face:	5,000,000.000	Base	101.369439	175,546.07	106.492273	184,417.51	8,871.44	0.03
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	239,508.900	Local	103.275006	247,352.83	109.959280	263,362.26	16,009.43	0.05
Original Face:	2,000,000.000	Base	103.275006	247,352.83	109.959280	263,362.26	16,009.43	0.05
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	132,370.050	Local	103.112154	136,489.61	112.121620	148,415.44	11,925.83	0.03
Original Face:	5,000,000.000	Base	103.112154	136,489.61	112.121620	148,415.44	11,925.83	0.03
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,395,015.470	Local	106.163516	1,480,997.47	112.370142	1,567,580.86	86,583.39	0.28
Original Face:	14,750,000.000	Base	106.163516	1,480,997.47	112.370142	1,567,580.86	86,583.39	0.28
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	110,463.040	Local	100.788064	111,333.56	105.572949	116,619.09	5,285.53	0.02
Original Face:	2,000,000.000	Base	100.788064	111,333.56	105.572949	116,619.09	5,285.53	0.02
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.332000	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.018519	5,000,925.95	925.95	0.89
		Base	100.000000	5,000,000.00	100.018519	5,000,925.95	925.95	0.89
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	99.917781	2,997,533.43	-2,466.57	0.53
		Base	100.000000	3,000,000.00	99.917781	2,997,533.43	-2,466.57	0.53
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	97.910928	2,937,327.84	-62,672.16	0.52
		Base	100.000000	3,000,000.00	97.910928	2,937,327.84	-62,672.16	0.52
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,209,348.720	Local	98.933879	1,196,455.60	100.650330	1,217,213.48	20,757.88	0.22
Original Face:	4,000,000.000	Base	98.933879	1,196,455.60	100.650330	1,217,213.48	20,757.88	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
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	292,468.560	99.193657	290,110.26	100.871290	295,016.81	4,906.55	0.05
Original Face:		Base	1,900,000.000	99.193657	290,110.26	100.871290	295,016.81	4,906.55	0.05
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	962,507.680	99.589180	958,553.51	101.476730	976,721.32	18,167.81	0.17
Original Face:		Base	3,050,000.000	99.589180	958,553.51	101.476730	976,721.32	18,167.81	0.17
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	1,837,940.340	99.347040	1,825,939.33	101.702580	1,869,232.74	43,293.41	0.33
Original Face:		Base	3,000,000.000	99.347040	1,825,939.33	101.702580	1,869,232.74	43,293.41	0.33
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	1,421,194.750	102.866908	1,461,939.09	103.696331	1,473,726.81	11,787.72	0.26
Original Face:		Base	3,000,000.000	102.866908	1,461,939.09	103.696331	1,473,726.81	11,787.72	0.26
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	652,263.330	100.410642	654,941.80	103.102693	672,501.06	17,559.26	0.12
Original Face:		Base	1,000,000.000	100.410642	654,941.80	103.102693	672,501.06	17,559.26	0.12
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	2,750,000.000	99.990550	2,749,740.12	99.915750	2,747,683.13	-2,056.99	0.49
Original Face:		Base	2,750,000.000	99.990550	2,749,740.12	99.915750	2,747,683.13	-2,056.99	0.49
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.411380	19 Aug 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.074832	3,002,244.96	2,244.96	0.53
		Base		100.000000	3,000,000.00	100.074832	3,002,244.96	2,244.96	0.53
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.600908	2,012,018.16	12,018.16	0.36
		Base		100.000000	2,000,000.00	100.600908	2,012,018.16	12,018.16	0.36
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.320230	06 Aug 2024		
		Local	3,000,000.000	100.065077	3,001,952.31	100.545000	3,016,350.00	14,397.69	0.53
		Base		100.065077	3,001,952.31	100.545000	3,016,350.00	14,397.69	0.53
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7					1.700000	31 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.473460	5,023,673.00	23,673.00	0.89
		Base		100.000000	5,000,000.00	100.473460	5,023,673.00	23,673.00	0.89

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.168886	2,975,066.57	104.320271	3,129,608.13	154,541.56	0.55
		Base	99.168886	2,975,066.57	104.320271	3,129,608.13	154,541.56	0.55
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.904247	1,998,084.94	99.137718	1,982,754.36	-15,330.58	0.35
		Base	99.904247	1,998,084.94	99.137718	1,982,754.36	-15,330.58	0.35
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.369044	5,018,452.20	18,452.20	0.89
		Base	100.000000	5,000,000.00	100.369044	5,018,452.20	18,452.20	0.89
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.805498	2,994,164.94	-5,835.06	0.53
		Base	100.000000	3,000,000.00	99.805498	2,994,164.94	-5,835.06	0.53
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	96.647486	1,932,949.72	-67,050.28	0.34
		Base	100.000000	2,000,000.00	96.647486	1,932,949.72	-67,050.28	0.34
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.971120	2,999,133.59	101.545943	3,046,378.29	47,244.70	0.54
		Base	99.971120	2,999,133.59	101.545943	3,046,378.29	47,244.70	0.54
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
	93,151.660	Local	99.997327	93,149.17	100.065420	93,212.60	63.43	0.02
Original Face:	1,000,000.000	Base	99.997327	93,149.17	100.065420	93,212.60	63.43	0.02
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.974420	2,999,232.59	102.701379	3,081,041.37	81,808.78	0.55
		Base	99.974420	2,999,232.59	102.701379	3,081,041.37	81,808.78	0.55
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.988227	2,334,725.09	99.914178	2,332,996.06	-1,729.03	0.41
		Base	99.988227	2,334,725.09	99.914178	2,332,996.06	-1,729.03	0.41
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.934277	4,996,713.84	99.366219	4,968,310.95	-28,402.89	0.88
		Base	99.934277	4,996,713.84	99.366219	4,968,310.95	-28,402.89	0.88

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637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.840644	2,995,219.32	100.984309	3,029,529.27	34,309.95	0.54
		Base	99.840644	2,995,219.32	100.984309	3,029,529.27	34,309.95	0.54
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.888498	1,997,769.95	99.778273	1,995,565.46	-2,204.49	0.35
		Base	99.888498	1,997,769.95	99.778273	1,995,565.46	-2,204.49	0.35
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.798210	4,989,910.48	99.573568	4,978,678.40	-11,232.08	0.88
		Base	99.798210	4,989,910.48	99.573568	4,978,678.40	-11,232.08	0.88
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.726476	4,986,323.81	102.940226	5,147,011.30	160,687.49	0.91
		Base	99.726476	4,986,323.81	102.940226	5,147,011.30	160,687.49	0.91
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403				2.403000	01 Sep 2021		
	5,000,000.000	Local	100.876896	5,043,844.78	100.857367	5,042,868.35	-976.43	0.89
		Base	100.876896	5,043,844.78	100.857367	5,042,868.35	-976.43	0.89
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	4,000,000.000	Local	99.990210	3,999,608.40	100.341554	4,013,662.16	14,053.76	0.71
		Base	99.990210	3,999,608.40	100.341554	4,013,662.16	14,053.76	0.71
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.952214	1,999,044.27	100.731602	2,014,632.04	15,587.77	0.36
		Base	99.952214	1,999,044.27	100.731602	2,014,632.04	15,587.77	0.36
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.952162	1,999,043.23	100.333009	2,006,660.18	7,616.95	0.36
		Base	99.952162	1,999,043.23	100.333009	2,006,660.18	7,616.95	0.36
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.991606	2,999,748.19	99.374665	2,981,239.95	-18,508.24	0.53
		Base	99.991606	2,999,748.19	99.374665	2,981,239.95	-18,508.24	0.53
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.250000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.069300	3,002,079.00	2,079.00	0.53
		Base	100.000000	3,000,000.00	100.069300	3,002,079.00	2,079.00	0.53

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78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.575500	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.101608	5,005,080.40	5,080.40	0.89
		Base	100.000000	5,000,000.00	100.101608	5,005,080.40	5,080.40	0.89
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	101.367055	2,027,341.10	27,341.10	0.36
		Base	100.000000	2,000,000.00	101.367055	2,027,341.10	27,341.10	0.36
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
	3,460,000.000	Local	100.000000	3,460,000.00	100.301408	3,470,428.72	10,428.72	0.62
		Base	100.000000	3,460,000.00	100.301408	3,470,428.72	10,428.72	0.62
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	101.190000	3,035,700.00	35,700.00	0.54
		Base	100.000000	3,000,000.00	101.190000	3,035,700.00	35,700.00	0.54
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	97.113100	2,913,393.00	-86,607.00	0.52
		Base	100.000000	3,000,000.00	97.113100	2,913,393.00	-86,607.00	0.52
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.593750	13 Nov 2023		
	1,950,000.000	Local	100.219712	1,954,284.39	100.647197	1,962,620.34	8,335.95	0.35
		Base	100.219712	1,954,284.39	100.647197	1,962,620.34	8,335.95	0.35
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.988064	2,999,641.92	104.873157	3,146,194.71	146,552.79	0.56
		Base	99.988064	2,999,641.92	104.873157	3,146,194.71	146,552.79	0.56
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022		
	3,000,000.000	Local	99.963196	2,998,895.88	101.022831	3,030,684.93	31,789.05	0.54
		Base	99.963196	2,998,895.88	101.022831	3,030,684.93	31,789.05	0.54
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.572380	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.152573	3,004,577.19	4,577.19	0.53
		Base	100.000000	3,000,000.00	100.152573	3,004,577.19	4,577.19	0.53
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	102.280169	3,068,405.07	68,405.07	0.54
		Base	100.000000	3,000,000.00	102.280169	3,068,405.07	68,405.07	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.365000	04 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.038100	3,001,143.00	1,143.00	0.53
		Base		100.000000	3,000,000.00	100.038100	3,001,143.00	1,143.00	0.53
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	99.760588	2,992,817.63	97.415225	2,922,456.75	-70,360.88	0.52
		Base		99.760588	2,992,817.63	97.415225	2,922,456.75	-70,360.88	0.52
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	912,063.400	99.995379	912,021.25	100.286860	914,679.75	2,658.50	0.16
Original Face:		Base	3,000,000.000	99.995379	912,021.25	100.286860	914,679.75	2,658.50	0.16
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	2,000,000.000	99.978387	1,999,567.73	102.455739	2,049,114.78	49,547.05	0.36
		Base		99.978387	1,999,567.73	102.455739	2,049,114.78	49,547.05	0.36
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.318750	13 Aug 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	100.038791	1,000,387.91	387.91	0.18
		Base		100.000000	1,000,000.00	100.038791	1,000,387.91	387.91	0.18
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.948146	4,997,407.28	102.704570	5,135,228.50	137,821.22	0.91
		Base		99.948146	4,997,407.28	102.704570	5,135,228.50	137,821.22	0.91
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.310000	13 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.265975	3,007,979.25	7,979.25	0.53
		Base		100.000000	3,000,000.00	100.265975	3,007,979.25	7,979.25	0.53
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.838429	2,995,152.87	101.561370	3,046,841.10	51,688.23	0.54
		Base		99.838429	2,995,152.87	101.561370	3,046,841.10	51,688.23	0.54
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.914715	999,147.15	102.155278	1,021,552.78	22,405.63	0.18
		Base		99.914715	999,147.15	102.155278	1,021,552.78	22,405.63	0.18
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.166838	2,003,336.75	104.516279	2,090,325.58	86,988.83	0.37
		Base		100.166838	2,003,336.75	104.516279	2,090,325.58	86,988.83	0.37

& 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
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.585380	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.436354	5,021,817.70	21,817.70	0.89
		Base	100.000000	5,000,000.00	100.436354	5,021,817.70	21,817.70	0.89
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.934810	4,996,740.48	105.377615	5,268,880.75	272,140.27	0.93
		Base	99.934810	4,996,740.48	105.377615	5,268,880.75	272,140.27	0.93
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.905746	2,997,172.38	101.329880	3,039,896.40	42,724.02	0.54
		Base	99.905746	2,997,172.38	101.329880	3,039,896.40	42,724.02	0.54
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.482070	1,989,641.39	97.998280	1,959,965.60	-29,675.79	0.35
		Base	99.482070	1,989,641.39	97.998280	1,959,965.60	-29,675.79	0.35
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	2,000,000.000	Local	99.996291	1,999,925.82	100.567898	2,011,357.96	11,432.14	0.36
		Base	99.996291	1,999,925.82	100.567898	2,011,357.96	11,432.14	0.36
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.983333	2,999,500.00	105.370050	3,161,101.50	161,601.50	0.56
		Base	99.983333	2,999,500.00	105.370050	3,161,101.50	161,601.50	0.56
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	3,250,000.000	Local	99.981947	3,249,413.29	100.257590	3,258,371.68	8,958.39	0.58
Original Face:	3,250,000.000	Base	99.981947	3,249,413.29	100.257590	3,258,371.68	8,958.39	0.58
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.800000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.578600	3,017,358.00	17,358.00	0.53
		Base	100.000000	3,000,000.00	100.578600	3,017,358.00	17,358.00	0.53
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	2,000,000.000	Local	99.994055	1,999,881.09	100.101958	2,002,039.16	2,158.07	0.35
		Base	99.994055	1,999,881.09	100.101958	2,002,039.16	2,158.07	0.35
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	2,000,000.000	Local	99.804097	1,996,081.94	100.019353	2,000,387.06	4,305.12	0.35
		Base	99.804097	1,996,081.94	100.019353	2,000,387.06	4,305.12	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
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,000,000.000	99.989080	1,999,781.60	101.360600	2,027,212.00	27,430.40	0.36
Original Face:		Base	2,000,000.000	99.989080	1,999,781.60	101.360600	2,027,212.00	27,430.40	0.36
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	2,000,000.000	99.991354	1,999,827.07	102.001260	2,040,025.20	40,198.13	0.36
Original Face:		Base	2,000,000.000	99.991354	1,999,827.07	102.001260	2,040,025.20	40,198.13	0.36
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	511,876.120	99.999293	511,872.50	100.982650	516,906.07	5,033.57	0.09
Original Face:		Base	1,000,000.000	99.999293	511,872.50	100.982650	516,906.07	5,033.57	0.09
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	3,000,000.000	99.867566	2,996,026.99	100.395551	3,011,866.53	15,839.54	0.53
		Base		99.867566	2,996,026.99	100.395551	3,011,866.53	15,839.54	0.53
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.923454	1,998,469.07	107.301850	2,146,037.00	147,567.93	0.38
		Base		99.923454	1,998,469.07	107.301850	2,146,037.00	147,567.93	0.38
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
		Local	1,000,000.000	99.842651	998,426.51	100.570569	1,005,705.69	7,279.18	0.18
		Base		99.842651	998,426.51	100.570569	1,005,705.69	7,279.18	0.18
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.506807	2,985,204.21	-14,795.79	0.53
		Base		100.000000	3,000,000.00	99.506807	2,985,204.21	-14,795.79	0.53
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
		Local	2,000,000.000	99.959562	1,999,191.24	102.691217	2,053,824.34	54,633.10	0.36
		Base		99.959562	1,999,191.24	102.691217	2,053,824.34	54,633.10	0.36
US DOLLAR Total									
		Local	401,647,053.620		402,209,820.59		405,540,076.39	3,330,255.80	71.89
Original Face:		Base	191,011,032.000		402,209,820.59		405,540,076.39	3,330,255.80	71.89
FIXED INCOME Total									
		Base	401,647,053.620		402,209,820.59		405,540,076.39	3,330,255.80	71.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		191,011,032.000						

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									
		560,312,375.830	Base		560,770,727.95		564,100,983.75	3,330,255.80	100.00
	Original Face:	191,011,032.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			133,734.190	1.000000	133,734.19	1.000000	133,734.19	0.00	0.04
		Base		1.000000	133,734.19	1.000000	133,734.19	0.00	0.04
US DOLLAR Total									
			133,734.190		133,734.19		133,734.19	0.00	0.04
		Base			133,734.19		133,734.19	0.00	0.04
CASH Total									
			133,734.190	Base	133,734.19		133,734.19	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
091995001	BLACKROCK INVT QUALITY					0.000000	01 Apr 2021		
			15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.93
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.93
138994009	CANTOR FITZGERALD REPO REPO					0.100000	18 May 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.28
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.28
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.020000	01 Apr 2021		
			1,006,424.600	Local	100.000000	1,006,424.60	100.000000	1,006,424.60	0.00	0.33
		Base		100.000000	1,006,424.60	100.000000	1,006,424.60	0.00	0.33
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.090000	02 Apr 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.28
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.28
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.030000	01 Apr 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64

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Base Currency: 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				0.060000	06 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.28
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.28
935MUR901	WESTERN ALLIANCE BANK				0.150000	01 Apr 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.93
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.93
985FHY004	MITSUBISHI UFJ REPO				0.030000	01 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
US DOLLAR Total								
	71,006,424.600	Local		71,006,424.60		71,006,424.60	0.00	23.32
		Base		71,006,424.60		71,006,424.60	0.00	23.32
CASH EQUIVALENT Total								
	71,006,424.600	Base		71,006,424.60		71,006,424.60	0.00	23.32
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	53,071.770	Local	100.071545	53,109.74	100.347092	53,255.98	146.24	0.02
Original Face:	965,094.000	Base	100.071545	53,109.74	100.347092	53,255.98	146.24	0.02
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	719,361.450	Local	102.955453	740,621.84	105.574478	759,462.10	18,840.26	0.25
Original Face:	5,000,000.000	Base	102.955453	740,621.84	105.574478	759,462.10	18,840.26	0.25
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	627,113.050	Local	102.266317	641,325.42	103.089148	646,485.50	5,160.08	0.21
Original Face:	4,372,786.000	Base	102.266317	641,325.42	103.089148	646,485.50	5,160.08	0.21
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	747,139.250	Local	101.996645	762,056.97	103.089520	770,222.27	8,165.30	0.25
Original Face:	5,000,000.000	Base	101.996645	762,056.97	103.089520	770,222.27	8,165.30	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
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	406,550.880	103.260632	419,807.01	106.723535	433,885.47	14,078.46	0.14
Original Face:		Base	4,169,641.000	103.260632	419,807.01	106.723535	433,885.47	14,078.46	0.14
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	324,874.100	101.121394	328,517.22	102.992487	334,595.92	6,078.70	0.11
Original Face:		Base	2,000,000.000	101.121394	328,517.22	102.992487	334,595.92	6,078.70	0.11
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	268,436.180	102.151308	274,211.07	105.673133	283,664.92	9,453.85	0.09
Original Face:		Base	2,910,888.000	102.151308	274,211.07	105.673133	283,664.92	9,453.85	0.09
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.250000	20 Sep 2040		
		Local	576,111.220	102.988748	593,329.73	104.635128	602,814.71	9,484.98	0.20
Original Face:		Base	9,450,000.000	102.988748	593,329.73	104.635128	602,814.71	9,484.98	0.20
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	414,014.130	101.010985	418,199.75	104.127404	431,102.17	12,902.42	0.14
Original Face:		Base	2,500,000.000	101.010985	418,199.75	104.127404	431,102.17	12,902.42	0.14
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	300,576.410	100.973732	303,503.22	102.127324	306,970.64	3,467.42	0.10
Original Face:		Base	1,500,000.000	100.973732	303,503.22	102.127324	306,970.64	3,467.42	0.10
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	561,544.280	105.235585	590,944.41	109.610917	615,513.83	24,569.42	0.20
Original Face:		Base	5,872,458.000	105.235585	590,944.41	109.610917	615,513.83	24,569.42	0.20
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	13,270.560	101.532641	13,473.95	105.110575	13,948.76	474.81	0.00
Original Face:		Base	1,000,000.000	101.532641	13,473.95	105.110575	13,948.76	474.81	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	25,125.630	104.446217	26,242.77	112.800026	28,341.72	2,098.95	0.01
Original Face:		Base	1,000,000.000	104.446217	26,242.77	112.800026	28,341.72	2,098.95	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	195.820	100.648555	197.09	104.195702	204.04	6.95	0.00
Original Face:		Base	25,000.000	100.648555	197.09	104.195702	204.04	6.95	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
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	61,015.440	Local	103.110229	62,913.16	115.862848	70,694.23	7,781.07	0.02
Original Face:	2,000,000.000	Base	103.110229	62,913.16	115.862848	70,694.23	7,781.07	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.819500	20 Sep 2063		
	834,498.290	Local	100.423168	838,029.62	100.700760	840,346.12	2,316.50	0.28
Original Face:	1,500,000.000	Base	100.423168	838,029.62	100.700760	840,346.12	2,316.50	0.28
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.769500	20 Feb 2064		
	836,317.060	Local	100.373213	839,438.30	100.726520	842,393.07	2,954.77	0.28
Original Face:	1,530,000.000	Base	100.373213	839,438.30	100.726520	842,393.07	2,954.77	0.28
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.585500	20 Jun 2067		
	886,746.740	Local	102.004533	904,521.87	101.346830	898,689.71	-5,832.16	0.30
Original Face:	1,200,000.000	Base	102.004533	904,521.87	101.346830	898,689.71	-5,832.16	0.30
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	230,642.320	Local	101.000645	232,950.23	101.277760	233,589.38	639.15	0.08
Original Face:	2,720,000.000	Base	101.000645	232,950.23	101.277760	233,589.38	639.15	0.08
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	217,711.840	Local	101.478009	220,929.64	101.510560	221,000.51	70.87	0.07
Original Face:	4,000,000.000	Base	101.478009	220,929.64	101.510560	221,000.51	70.87	0.07
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,260,828.270	Local	102.010320	1,286,174.95	103.481450	1,304,723.38	18,548.43	0.43
Original Face:	4,400,000.000	Base	102.010320	1,286,174.95	103.481450	1,304,723.38	18,548.43	0.43
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	907,011.540	Local	99.375361	901,345.99	100.650330	912,910.11	11,564.12	0.30
Original Face:	3,000,000.000	Base	99.375361	901,345.99	100.650330	912,910.11	11,564.12	0.30
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	289,374.640	Local	100.590297	291,082.81	102.801260	297,480.78	6,397.97	0.10
Original Face:	1,000,000.000	Base	100.590297	291,082.81	102.801260	297,480.78	6,397.97	0.10
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	239,990.640	Local	101.263983	243,024.08	103.289530	247,885.20	4,861.12	0.08
Original Face:	1,000,000.000	Base	101.263983	243,024.08	103.289530	247,885.20	4,861.12	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
			0.010	100.000000	0.01	101.698950	0.01	0.00	0.00
		Base		100.000000	0.01	101.698950	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
			450,085.610	100.708390	453,273.97	104.569140	470,650.65	17,376.68	0.15
Original Face:		Base	1,000,000.000	100.708390	453,273.97	104.569140	470,650.65	17,376.68	0.15
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
			285,478.850	100.796374	287,752.33	103.631070	295,844.79	8,092.46	0.10
Original Face:		Base	1,000,000.000	100.796374	287,752.33	103.631070	295,844.79	8,092.46	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
			92,798.090	99.892541	92,698.37	100.518110	93,278.89	580.52	0.03
Original Face:		Base	1,000,000.000	99.892541	92,698.37	100.518110	93,278.89	580.52	0.03
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
			171,442.950	100.298064	171,953.96	100.724470	172,685.00	731.04	0.06
Original Face:		Base	1,000,000.000	100.298064	171,953.96	100.724470	172,685.00	731.04	0.06
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
			211,966.930	100.872707	213,816.78	101.576080	215,307.70	1,490.92	0.07
Original Face:		Base	1,000,000.000	100.872707	213,816.78	101.576080	215,307.70	1,490.92	0.07
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
			0.030	300.000000	0.09	102.431180	0.03	-0.06	0.00
		Base		300.000000	0.09	102.431180	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
			1,421,194.750	102.866908	1,461,939.09	103.696331	1,473,726.81	11,787.72	0.48
Original Face:		Base	3,000,000.000	102.866908	1,461,939.09	103.696331	1,473,726.81	11,787.72	0.48
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
			1,304,526.660	100.345946	1,309,039.62	103.102693	1,345,002.12	35,962.50	0.44
Original Face:		Base	2,000,000.000	100.345946	1,309,039.62	103.102693	1,345,002.12	35,962.50	0.44
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
			628,019.900	100.067484	628,443.71	102.336850	642,695.78	14,252.07	0.21
Original Face:		Base	2,000,000.000	100.067484	628,443.71	102.336850	642,695.78	14,252.07	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	1,892,959.700	Local	102.232291	1,935,216.06	100.531820	1,903,026.84	-32,189.22	0.62
Original Face:	2,000,000.000	Base	102.232291	1,935,216.06	100.531820	1,903,026.84	-32,189.22	0.62
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	3,172,015.720	Local	101.429751	3,217,367.64	100.837580	3,198,583.89	-18,783.75	1.05
Original Face:	3,185,000.000	Base	101.429751	3,217,367.64	100.837580	3,198,583.89	-18,783.75	1.05
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,990,602.560	Local	102.366328	2,037,706.74	99.441011	1,979,475.31	-58,231.43	0.65
Original Face:	2,000,000.000	Base	102.366328	2,037,706.74	99.441011	1,979,475.31	-58,231.43	0.65
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.89
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.89
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
	5,041,666.680	Local	100.000000	5,041,666.68	100.000000	5,041,666.68	0.00	1.66
Original Face:	5,500,000.000	Base	100.000000	5,041,666.68	100.000000	5,041,666.68	0.00	1.66
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.904037	1,998,080.74	103.835722	2,076,714.44	78,633.70	0.68
		Base	99.904037	1,998,080.74	103.835722	2,076,714.44	78,633.70	0.68
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	81,325.010	Local	100.416403	81,663.65	101.249810	82,341.42	677.77	0.03
Original Face:	1,000,000.000	Base	100.416403	81,663.65	101.249810	82,341.42	677.77	0.03
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	3,000,000.000	Local	99.828060	2,994,841.80	100.509783	3,015,293.49	20,451.69	0.99
		Base	99.828060	2,994,841.80	100.509783	3,015,293.49	20,451.69	0.99
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,000,000.000	Local	100.207279	5,010,363.93	100.182200	5,009,110.00	-1,253.93	1.64
		Base	100.207279	5,010,363.93	100.182200	5,009,110.00	-1,253.93	1.64
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	100.342324	3,010,269.71	99.285870	2,978,576.10	-31,693.61	0.98
		Base	100.342324	3,010,269.71	99.285870	2,978,576.10	-31,693.61	0.98

& 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
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,900,000.000	Local	100.324184	3,912,643.18	99.415130	3,877,190.07	-35,453.11	1.27
		Base	100.324184	3,912,643.18	99.415130	3,877,190.07	-35,453.11	1.27
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.099246	2,001,984.91	99.467000	1,989,340.00	-12,644.91	0.65
		Base	100.099246	2,001,984.91	99.467000	1,989,340.00	-12,644.91	0.65
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021		
	500,000.000	Local	100.000000	500,000.00	100.841505	504,207.53	4,207.53	0.17
		Base	100.000000	500,000.00	100.841505	504,207.53	4,207.53	0.17
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
	3,000,000.000	Local	99.991367	2,999,741.00	99.999125	2,999,973.75	232.75	0.99
		Base	99.991367	2,999,741.00	99.999125	2,999,973.75	232.75	0.99
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	3,000,000.000	Local	99.919627	2,997,588.80	99.971644	2,999,149.32	1,560.52	0.98
		Base	99.919627	2,997,588.80	99.971644	2,999,149.32	1,560.52	0.98
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	3,000,000.000	Local	99.918100	2,997,543.00	99.960187	2,998,805.61	1,262.61	0.98
		Base	99.918100	2,997,543.00	99.960187	2,998,805.61	1,262.61	0.98
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	3,000,000.000	Local	99.975455	2,999,263.66	99.994312	2,999,829.36	565.70	0.99
		Base	99.975455	2,999,263.66	99.994312	2,999,829.36	565.70	0.99
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	3,000,000.000	Local	99.918479	2,997,554.38	99.954014	2,998,620.42	1,066.04	0.98
		Base	99.918479	2,997,554.38	99.954014	2,998,620.42	1,066.04	0.98
912796G37	TREASURY BILL 06/21 0.00000					01 Jun 2021		
	3,000,000.000	Local	99.984326	2,999,529.79	99.997458	2,999,923.74	393.95	0.99
		Base	99.984326	2,999,529.79	99.997458	2,999,923.74	393.95	0.99
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 2021		
	3,000,000.000	Local	100.411184	3,012,335.53	100.445312	3,013,359.36	1,023.83	0.99
		Base	100.411184	3,012,335.53	100.445312	3,013,359.36	1,023.83	0.99

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9128286Q8	US TREASURY FRN 04/21 VAR				0.159001	30 Apr 2021		
	2,000,000.000	Local	99.997061	1,999,941.22	100.005717	2,000,114.34	173.12	0.66
		Base	99.997061	1,999,941.22	100.005717	2,000,114.34	173.12	0.66
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	3,000,000.000	Local	100.327779	3,009,833.37	100.338615	3,010,158.45	325.08	0.99
		Base	100.327779	3,009,833.37	100.338615	3,010,158.45	325.08	0.99
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	104.256872	2,085,137.43	104.242188	2,084,843.76	-293.67	0.68
		Base	104.256872	2,085,137.43	104.242188	2,084,843.76	-293.67	0.68
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	4,000,000.000	Local	100.183055	4,007,322.19	100.386464	4,015,458.56	8,136.37	1.32
		Base	100.183055	4,007,322.19	100.386464	4,015,458.56	8,136.37	1.32
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	5,000,000.000	Local	100.560886	5,028,044.28	100.566406	5,028,320.30	276.02	1.65
		Base	100.560886	5,028,044.28	100.566406	5,028,320.30	276.02	1.65
9128287G9	US TREASURY FRN 07/21 VAR				0.240001	31 Jul 2021		
	2,000,000.000	Local	99.991677	1,999,833.54	100.072595	2,001,451.90	1,618.36	0.66
		Base	99.991677	1,999,833.54	100.072595	2,001,451.90	1,618.36	0.66
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	2,000,000.000	Local	100.778336	2,015,566.71	100.804688	2,016,093.76	527.05	0.66
		Base	100.778336	2,015,566.71	100.804688	2,016,093.76	527.05	0.66
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	0.000	Local	0.000000	10,808.43	0.000000	0.00	-10,808.43	0.00
		Base	0.000000	10,808.43	0.000000	0.00	-10,808.43	0.00
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	102.678153	2,053,563.06	102.648438	2,052,968.76	-594.30	0.67
		Base	102.678153	2,053,563.06	102.648438	2,052,968.76	-594.30	0.67
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	103.097657	2,061,953.13	103.070312	2,061,406.24	-546.89	0.68
		Base	103.097657	2,061,953.13	103.070312	2,061,406.24	-546.89	0.68

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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
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
	3,000,000.000	Local	102.747137	3,082,414.12	102.621094	3,078,632.82	-3,781.30	1.01
		Base	102.747137	3,082,414.12	102.621094	3,078,632.82	-3,781.30	1.01
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
	2,000,000.000	Local	102.393438	2,047,868.75	102.398438	2,047,968.76	100.01	0.67
		Base	102.393438	2,047,868.75	102.398438	2,047,968.76	100.01	0.67
912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 2021		
	3,000,000.000	Local	100.490929	3,014,727.87	100.539062	3,016,171.86	1,443.99	0.99
		Base	100.490929	3,014,727.87	100.539062	3,016,171.86	1,443.99	0.99
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021		
	5,000,000.000	Local	101.081937	5,054,096.83	101.125000	5,056,250.00	2,153.17	1.66
		Base	101.081937	5,054,096.83	101.125000	5,056,250.00	2,153.17	1.66
912828WG1	US TREASURY N/B 04/21 2.25				2.250000	30 Apr 2021		
	3,000,000.000	Local	100.169211	3,005,076.33	100.175388	3,005,261.64	185.31	0.99
		Base	100.169211	3,005,076.33	100.175388	3,005,261.64	185.31	0.99
912828WN6	US TREASURY N/B 05/21 2				2.000000	31 May 2021		
	2,000,000.000	Local	100.295404	2,005,908.07	100.318018	2,006,360.36	452.29	0.66
		Base	100.295404	2,005,908.07	100.318018	2,006,360.36	452.29	0.66
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	100.492658	5,024,632.89	100.510730	5,025,536.50	903.61	1.65
		Base	100.492658	5,024,632.89	100.510730	5,025,536.50	903.61	1.65
912828YN4	US TREASURY FRN 10/21 VAR				0.320001	31 Oct 2021		
	3,000,000.000	Local	100.011386	3,000,341.57	100.114125	3,003,423.75	3,082.18	0.99
		Base	100.011386	3,000,341.57	100.114125	3,003,423.75	3,082.18	0.99
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	3,000,000.000	Local	100.792599	3,023,777.96	100.824219	3,024,726.57	948.61	0.99
		Base	100.792599	3,023,777.96	100.824219	3,024,726.57	948.61	0.99
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	5,000,000.000	Local	100.910635	5,045,531.74	100.960938	5,048,046.90	2,515.16	1.66
		Base	100.910635	5,045,531.74	100.960938	5,048,046.90	2,515.16	1.66

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912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021		
	5,000,000.000	Local	101.103960	5,055,198.02	101.167969	5,058,398.45	3,200.43	1.66
		Base	101.103960	5,055,198.02	101.167969	5,058,398.45	3,200.43	1.66
912828Z45	US TREASURY FRN 01/22 VAR				0.174001	31 Jan 2022		
	2,000,000.000	Local	99.993352	1,999,867.03	100.123676	2,002,473.52	2,606.49	0.66
		Base	99.993352	1,999,867.03	100.123676	2,002,473.52	2,606.49	0.66
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022		
	2,000,000.000	Local	100.897420	2,017,948.40	100.953125	2,019,062.50	1,114.10	0.66
		Base	100.897420	2,017,948.40	100.953125	2,019,062.50	1,114.10	0.66
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022		
	4,000,000.000	Local	100.238508	4,009,540.31	100.289062	4,011,562.48	2,022.17	1.32
		Base	100.238508	4,009,540.31	100.289062	4,011,562.48	2,022.17	1.32
912828ZK9	US TREASURY FRN 04/22 VAR				0.134001	30 Apr 2022		
	3,000,000.000	Local	100.026220	3,000,786.60	100.106994	3,003,209.82	2,423.22	0.99
		Base	100.026220	3,000,786.60	100.106994	3,003,209.82	2,423.22	0.99
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.863320	1,997,266.39	98.707031	1,974,140.62	-23,125.77	0.65
		Base	99.863320	1,997,266.39	98.707031	1,974,140.62	-23,125.77	0.65
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	2,000,000.000	Local	99.973648	1,999,472.96	100.023438	2,000,468.76	995.80	0.66
		Base	99.973648	1,999,472.96	100.023438	2,000,468.76	995.80	0.66
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.338192	1,986,763.83	98.078125	1,961,562.50	-25,201.33	0.64
		Base	99.338192	1,986,763.83	98.078125	1,961,562.50	-25,201.33	0.64
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
	2,000,000.000	Local	100.083013	2,001,660.26	100.105469	2,002,109.38	449.12	0.66
		Base	100.083013	2,001,660.26	100.105469	2,002,109.38	449.12	0.66
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	2,000,000.000	Local	99.777132	1,995,542.63	97.937500	1,958,750.00	-36,792.63	0.64
		Base	99.777132	1,995,542.63	97.937500	1,958,750.00	-36,792.63	0.64

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912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	5,000,000.000	Local	99.968223	4,998,411.16	100.015625	5,000,781.25	2,370.09	1.64
		Base	99.968223	4,998,411.16	100.015625	5,000,781.25	2,370.09	1.64
91282CAA9	US TREASURY FRN 07/22 VAR				0.075001	31 Jul 2022		
	5,000,000.000	Local	99.990566	4,999,528.31	100.040966	5,002,048.30	2,519.99	1.64
		Base	99.990566	4,999,528.31	100.040966	5,002,048.30	2,519.99	1.64
91282CAF8	US TREASURY N/B 08/23 0.125				0.125000	15 Aug 2023		
	2,000,000.000	Local	99.777601	1,995,552.02	99.753906	1,995,078.12	-473.90	0.66
		Base	99.777601	1,995,552.02	99.753906	1,995,078.12	-473.90	0.66
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	5,000,000.000	Local	99.957398	4,997,869.90	100.000000	5,000,000.00	2,130.10	1.64
		Base	99.957398	4,997,869.90	100.000000	5,000,000.00	2,130.10	1.64
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.339405	1,986,788.10	97.628906	1,952,578.12	-34,209.98	0.64
		Base	99.339405	1,986,788.10	97.628906	1,952,578.12	-34,209.98	0.64
91282CAK7	US TREASURY N/B 09/23 0.125				0.125000	15 Sep 2023		
	2,000,000.000	Local	99.718470	1,994,369.40	99.714844	1,994,296.88	-72.52	0.65
		Base	99.718470	1,994,369.40	99.714844	1,994,296.88	-72.52	0.65
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.777840	1,995,556.79	97.492188	1,949,843.76	-45,713.03	0.64
		Base	99.777840	1,995,556.79	97.492188	1,949,843.76	-45,713.03	0.64
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	5,000,000.000	Local	99.972197	4,998,609.84	99.992188	4,999,609.40	999.56	1.64
		Base	99.972197	4,998,609.84	99.992188	4,999,609.40	999.56	1.64
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.762197	1,995,243.94	99.660156	1,993,203.12	-2,040.82	0.65
		Base	99.762197	1,995,243.94	99.660156	1,993,203.12	-2,040.82	0.65
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	2,000,000.000	Local	99.996154	1,999,923.08	99.988281	1,999,765.62	-157.46	0.66
		Base	99.996154	1,999,923.08	99.988281	1,999,765.62	-157.46	0.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAS0	US TREASURY FRN 10/22 VAR				0.075001	31 Oct 2022		
	3,000,000.000	Local	99.990384	2,999,711.52	100.053003	3,001,590.09	1,878.57	0.99
		Base	99.990384	2,999,711.52	100.053003	3,001,590.09	1,878.57	0.99
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.081795	1,981,635.90	97.328125	1,946,562.50	-35,073.40	0.64
		Base	99.081795	1,981,635.90	97.328125	1,946,562.50	-35,073.40	0.64
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.009146	2,000,182.92	99.937500	1,998,750.00	-1,432.92	0.66
		Base	100.009146	2,000,182.92	99.937500	1,998,750.00	-1,432.92	0.66
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	5,000,000.000	Local	99.942562	4,997,128.10	99.972656	4,998,632.80	1,504.70	1.64
		Base	99.942562	4,997,128.10	99.972656	4,998,632.80	1,504.70	1.64
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.770097	1,995,401.94	97.769531	1,955,390.62	-40,011.32	0.64
		Base	99.770097	1,995,401.94	97.769531	1,955,390.62	-40,011.32	0.64
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.773454	1,995,469.08	99.542969	1,990,859.38	-4,609.70	0.65
		Base	99.773454	1,995,469.08	99.542969	1,990,859.38	-4,609.70	0.65
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.555646	1,991,112.91	97.613281	1,952,265.62	-38,847.29	0.64
		Base	99.555646	1,991,112.91	97.613281	1,952,265.62	-38,847.29	0.64
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	5,000,000.000	Local	99.981183	4,999,059.13	99.953125	4,997,656.25	-1,402.88	1.64
		Base	99.981183	4,999,059.13	99.953125	4,997,656.25	-1,402.88	1.64
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.705264	1,994,105.28	99.484375	1,989,687.50	-4,417.78	0.65
		Base	99.705264	1,994,105.28	99.484375	1,989,687.50	-4,417.78	0.65
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	3,000,000.000	Local	99.998167	2,999,945.02	99.941406	2,998,242.18	-1,702.84	0.98
		Base	99.998167	2,999,945.02	99.941406	2,998,242.18	-1,702.84	0.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.613173	1,992,263.45	97.468750	1,949,375.00	-42,888.45	0.64
		Base		99.613173	1,992,263.45	97.468750	1,949,375.00	-42,888.45	0.64
91282CBK6	US TREASURY FRN 01/23 VAR					0.069001	31 Jan 2023		
		Local	2,000,000.000	99.990708	1,999,814.16	100.035864	2,000,717.28	903.12	0.66
		Base		99.990708	1,999,814.16	100.035864	2,000,717.28	903.12	0.66
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	2,000,000.000	99.741073	1,994,821.45	99.445312	1,988,906.24	-5,915.21	0.65
		Base		99.741073	1,994,821.45	99.445312	1,988,906.24	-5,915.21	0.65
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
		Local	3,000,000.000	100.018714	3,000,561.42	99.937500	2,998,125.00	-2,436.42	0.98
		Base		100.018714	3,000,561.42	99.937500	2,998,125.00	-2,436.42	0.98
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.605961	1,992,119.22	97.998280	1,959,965.60	-32,153.62	0.64
		Base		99.605961	1,992,119.22	97.998280	1,959,965.60	-32,153.62	0.64
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
		Local	2,000,000.000	99.711348	1,994,226.96	99.726562	1,994,531.24	304.28	0.65
		Base		99.711348	1,994,226.96	99.726562	1,994,531.24	304.28	0.65
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.148438	1,982,968.75	99.085938	1,981,718.76	-1,249.99	0.65
		Base		99.148438	1,982,968.75	99.085938	1,981,718.76	-1,249.99	0.65
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
		Local	3,000,000.000	99.924259	2,997,727.77	99.929688	2,997,890.64	162.87	0.98
		Base		99.924259	2,997,727.77	99.929688	2,997,890.64	162.87	0.98
US DOLLAR Total									
		Local	232,645,604.960		233,560,763.41		233,387,564.16	-173,199.25	76.64
Original Face:		Base	96,500,867.000		233,560,763.41		233,387,564.16	-173,199.25	76.64
FIXED INCOME Total									
		Base	232,645,604.960		233,560,763.41		233,387,564.16	-173,199.25	76.64

& 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
Original Face:	96,500,867.000							

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		303,785,763.750	Base		304,700,922.20		304,527,722.95	-173,199.25	100.00
	Original Face:	96,500,867.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			13,251.910	Local	1.000000	13,251.91	1.000000	13,251.91	0.00	0.00
				Base	1.000000	13,251.91	1.000000	13,251.91	0.00	0.00
US DOLLAR Total										
			13,251.910	Local		13,251.91		13,251.91	0.00	0.00
				Base		13,251.91		13,251.91	0.00	0.00
CASH Total										
			13,251.910	Base		13,251.91		13,251.91	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.045114	31 Dec 2030		
			13,950,651.860	Local	100.059000	13,958,882.79	100.050000	13,957,627.19	-1,255.60	0.54
				Base	100.059000	13,958,882.79	100.050000	13,957,627.19	-1,255.60	0.54
US DOLLAR Total										
			13,950,651.860	Local		13,958,882.79		13,957,627.19	-1,255.60	0.54
				Base		13,958,882.79		13,957,627.19	-1,255.60	0.54
CASH EQUIVALENT Total										
			13,950,651.860	Base		13,958,882.79		13,957,627.19	-1,255.60	0.54
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1									
			49,506.000	Local	20.857952	1,032,593.79	51.180000	2,533,717.08	1,501,123.29	0.10
				Base	20.857952	1,032,593.79	51.180000	2,533,717.08	1,501,123.29	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	50,425.000	19.442744	980,400.38	26.810000	1,351,894.25	371,493.87	0.05
		Base		19.442744	980,400.38	26.810000	1,351,894.25	371,493.87	0.05
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	540,203.000	34.162741	18,454,815.25	30.270000	16,351,944.81	-2,102,870.44	0.63
		Base		34.162741	18,454,815.25	30.270000	16,351,944.81	-2,102,870.44	0.63
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	134,456.000	32.370675	4,352,431.53	119.840000	16,113,207.04	11,760,775.51	0.62
		Base		32.370675	4,352,431.53	119.840000	16,113,207.04	11,760,775.51	0.62
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	133,815.000	42.617156	5,702,814.67	108.220000	14,481,459.30	8,778,644.63	0.56
		Base		42.617156	5,702,814.67	108.220000	14,481,459.30	8,778,644.63	0.56
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,428.000	369.233664	1,265,733.00	318.730000	1,092,606.44	-173,126.56	0.04
		Base		369.233664	1,265,733.00	318.730000	1,092,606.44	-173,126.56	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	58,594.000	38.851457	2,276,462.25	93.000000	5,449,242.00	3,172,779.75	0.21
		Base		38.851457	2,276,462.25	93.000000	5,449,242.00	3,172,779.75	0.21
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	36,390.000	58.340672	2,123,017.06	475.370000	17,298,714.30	15,175,697.24	0.66
		Base		58.340672	2,123,017.06	475.370000	17,298,714.30	15,175,697.24	0.66
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	5,142.000	156.936157	806,965.72	183.490000	943,505.58	136,539.86	0.04
		Base		156.936157	806,965.72	183.490000	943,505.58	136,539.86	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	91,153.000	23.356738	2,129,036.71	78.500000	7,155,510.50	5,026,473.79	0.27
		Base		23.356738	2,129,036.71	78.500000	7,155,510.50	5,026,473.79	0.27
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,204.000	34.022915	789,467.72	127.140000	2,950,156.56	2,160,688.84	0.11
		Base		34.022915	789,467.72	127.140000	2,950,156.56	2,160,688.84	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,750.000	85.052640	1,424,631.72	281.340000	4,712,445.00	3,287,813.28	0.18
		Base		85.052640	1,424,631.72	281.340000	4,712,445.00	3,287,813.28	0.18
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	12,337.000	47.819830	589,953.24	101.900000	1,257,140.30	667,187.06	0.05
		Base		47.819830	589,953.24	101.900000	1,257,140.30	667,187.06	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,375.000	63.741333	597,575.00	69.210000	648,843.75	51,268.75	0.02
		Base		63.741333	597,575.00	69.210000	648,843.75	51,268.75	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,072.000	82.615474	666,872.11	146.110000	1,179,399.92	512,527.81	0.05
		Base		82.615474	666,872.11	146.110000	1,179,399.92	512,527.81	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,386.000	125.735792	1,180,156.14	164.300000	1,542,119.80	361,963.66	0.06
		Base		125.735792	1,180,156.14	164.300000	1,542,119.80	361,963.66	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	16,584.000	108.867751	1,805,462.79	152.910000	2,535,859.44	730,396.65	0.10
		Base		108.867751	1,805,462.79	152.910000	2,535,859.44	730,396.65	0.10
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,438.000	156.589910	851,535.93	541.530000	2,944,840.14	2,093,304.21	0.11
		Base		156.589910	851,535.93	541.530000	2,944,840.14	2,093,304.21	0.11
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	18,935.000	41.377622	783,485.28	54.160000	1,025,519.60	242,034.32	0.04
		Base		41.377622	783,485.28	54.160000	1,025,519.60	242,034.32	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	23,055.000	43.088654	993,408.91	114.900000	2,649,019.50	1,655,610.59	0.10
		Base		43.088654	993,408.91	114.900000	2,649,019.50	1,655,610.59	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	22,009.000	401.088794	8,827,563.26	2,068.630000	45,528,477.67	36,700,914.41	1.75
		Base		401.088794	8,827,563.26	2,068.630000	45,528,477.67	36,700,914.41	1.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	22,806.000	393.719351	8,979,163.53	2,062.520000	47,037,831.12	38,058,667.59	1.80
		Base		393.719351	8,979,163.53	2,062.520000	47,037,831.12	38,058,667.59	1.80
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	141,098.000	20.093281	2,835,121.80	51.160000	7,218,573.68	4,383,451.88	0.28
		Base		20.093281	2,835,121.80	51.160000	7,218,573.68	4,383,451.88	0.28
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	32,320.000	398.798089	12,889,154.24	3,094.080000	100,000,665.60	87,111,511.36	3.84
		Base		398.798089	12,889,154.24	3,094.080000	100,000,665.60	87,111,511.36	3.84
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	18,734.000	43.021120	805,957.67	81.360000	1,524,198.24	718,240.57	0.06
		Base		43.021120	805,957.67	81.360000	1,524,198.24	718,240.57	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	46,362.000	20.514150	951,077.00	23.900000	1,108,051.80	156,974.80	0.04
		Base		20.514150	951,077.00	23.900000	1,108,051.80	156,974.80	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	37,626.000	42.286700	1,591,079.39	84.700000	3,186,922.20	1,595,842.81	0.12
		Base		42.286700	1,591,079.39	84.700000	3,186,922.20	1,595,842.81	0.12
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	49,425.000	47.722283	2,358,673.86	141.440000	6,990,672.00	4,631,998.14	0.27
		Base		47.722283	2,358,673.86	141.440000	6,990,672.00	4,631,998.14	0.27
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	65,321.000	102.186918	6,674,951.70	46.210000	3,018,483.41	-3,656,468.29	0.12
		Base		102.186918	6,674,951.70	46.210000	3,018,483.41	-3,656,468.29	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	33,679.000	71.623364	2,412,203.28	239.060000	8,051,301.74	5,639,098.46	0.31
		Base		71.623364	2,412,203.28	239.060000	8,051,301.74	5,639,098.46	0.31
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	13,745.000	73.018407	1,003,638.01	149.920000	2,060,650.40	1,057,012.39	0.08
		Base		73.018407	1,003,638.01	149.920000	2,060,650.40	1,057,012.39	0.08

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	11,144.000	Local	31.577498	351,899.64	118.070000	1,315,772.08	963,872.44	0.05
		Base	31.577498	351,899.64	118.070000	1,315,772.08	963,872.44	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	8,949.000	Local	43.508608	389,358.53	232.450000	2,080,195.05	1,690,836.52	0.08
		Base	43.508608	389,358.53	232.450000	2,080,195.05	1,690,836.52	0.08
031100100	AMETEK INC COMMON STOCK USD.01							
	17,448.000	Local	50.053181	873,327.91	127.730000	2,228,633.04	1,355,305.13	0.09
		Base	50.053181	873,327.91	127.730000	2,228,633.04	1,355,305.13	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
	44,142.000	Local	73.406487	3,240,309.16	248.810000	10,982,971.02	7,742,661.86	0.42
		Base	73.406487	3,240,309.16	248.810000	10,982,971.02	7,742,661.86	0.42
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	45,336.000	Local	13.987153	634,121.58	65.970000	2,990,815.92	2,356,694.34	0.11
		Base	13.987153	634,121.58	65.970000	2,990,815.92	2,356,694.34	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	28,034.000	Local	52.244256	1,464,615.46	155.080000	4,347,512.72	2,882,897.26	0.17
		Base	52.244256	1,464,615.46	155.080000	4,347,512.72	2,882,897.26	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,513.000	Local	134.455804	875,710.65	339.560000	2,211,554.28	1,335,843.63	0.08
		Base	134.455804	875,710.65	339.560000	2,211,554.28	1,335,843.63	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
	18,854.000	Local	72.711512	1,370,902.84	358.950000	6,767,643.30	5,396,740.46	0.26
		Base	72.711512	1,370,902.84	358.950000	6,767,643.30	5,396,740.46	0.26
03743Q108	APA CORP COMMON STOCK USD.625							
	28,625.000	Local	62.998495	1,803,331.91	17.900000	512,387.50	-1,290,944.41	0.02
		Base	62.998495	1,803,331.91	17.900000	512,387.50	-1,290,944.41	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
	1,211,552.000	Local	10.393515	12,592,284.18	122.150000	147,991,076.80	135,398,792.62	5.68
		Base	10.393515	12,592,284.18	122.150000	147,991,076.80	135,398,792.62	5.68

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
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	69,216.000	22.162942	1,534,030.18	133.600000	9,247,257.60	7,713,227.42	0.35
		Base		22.162942	1,534,030.18	133.600000	9,247,257.60	7,713,227.42	0.35
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	42,172.000	25.491543	1,075,029.35	57.000000	2,403,804.00	1,328,774.65	0.09
		Base		25.491543	1,075,029.35	57.000000	2,403,804.00	1,328,774.65	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,128.000	287.859859	1,188,285.50	301.890000	1,246,201.92	57,916.42	0.05
		Base		287.859859	1,188,285.50	301.890000	1,246,201.92	57,916.42	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,495.000	64.135419	288,288.71	141.770000	637,256.15	348,967.44	0.02
		Base		64.135419	288,288.71	141.770000	637,256.15	348,967.44	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,544.000	97.637741	931,854.60	98.850000	943,424.40	11,569.80	0.04
		Base		97.637741	931,854.60	98.850000	943,424.40	11,569.80	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	16,674.000	50.907912	848,838.52	277.150000	4,621,199.10	3,772,360.58	0.18
		Base		50.907912	848,838.52	277.150000	4,621,199.10	3,772,360.58	0.18
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	32,523.000	47.538999	1,546,110.86	188.470000	6,129,609.81	4,583,498.95	0.24
		Base		47.538999	1,546,110.86	188.470000	6,129,609.81	4,583,498.95	0.24
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,756.000	256.557153	450,514.36	1,404.300000	2,465,950.80	2,015,436.44	0.09
		Base		256.557153	450,514.36	1,404.300000	2,465,950.80	2,015,436.44	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	10,580.000	137.029656	1,449,773.76	184.510000	1,952,115.80	502,342.04	0.07
		Base		137.029656	1,449,773.76	184.510000	1,952,115.80	502,342.04	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	6,330.000	54.178355	342,948.99	183.650000	1,162,504.50	819,555.51	0.04
		Base		54.178355	342,948.99	183.650000	1,162,504.50	819,555.51	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								
		Local	51,997.000	41.087477	2,136,425.54	21.610000	1,123,655.17	-1,012,770.37	0.04
		Base		41.087477	2,136,425.54	21.610000	1,123,655.17	-1,012,770.37	0.04
058498106	BALL CORP COMMON STOCK								
		Local	24,803.000	19.184668	475,837.31	84.740000	2,101,806.22	1,625,968.91	0.08
		Base		19.184668	475,837.31	84.740000	2,101,806.22	1,625,968.91	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	577,088.000	23.777720	13,721,837.14	38.690000	22,327,534.72	8,605,697.58	0.86
		Base		23.777720	13,721,837.14	38.690000	22,327,534.72	8,605,697.58	0.86
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	61,826.000	35.617640	2,202,096.21	47.290000	2,923,751.54	721,655.33	0.11
		Base		35.617640	2,202,096.21	47.290000	2,923,751.54	721,655.33	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	38,705.000	35.134454	1,359,879.03	84.340000	3,264,379.70	1,904,500.67	0.13
		Base		35.134454	1,359,879.03	84.340000	3,264,379.70	1,904,500.67	0.13
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	21,979.000	138.826198	3,051,261.01	243.150000	5,344,193.85	2,292,932.84	0.20
		Base		138.826198	3,051,261.01	243.150000	5,344,193.85	2,292,932.84	0.20
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	10,676.000	68.859456	735,143.55	75.350000	804,436.60	69,293.05	0.03
		Base		68.859456	735,143.55	75.350000	804,436.60	69,293.05	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	147,562.000	95.657359	14,115,391.14	255.470000	37,697,664.14	23,582,273.00	1.45
		Base		95.657359	14,115,391.14	255.470000	37,697,664.14	23,582,273.00	1.45
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	17,474.000	35.080067	612,989.09	114.810000	2,006,189.94	1,393,200.85	0.08
		Base		35.080067	612,989.09	114.810000	2,006,189.94	1,393,200.85	0.08
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,633.000	454.073564	741,502.13	571.170000	932,720.61	191,218.48	0.04
		Base		454.073564	741,502.13	571.170000	932,720.61	191,218.48	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
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	11,661.000	Local	105.071240	1,225,235.73	279.750000	3,262,164.75	2,036,929.02	0.13
		Base	105.071240	1,225,235.73	279.750000	3,262,164.75	2,036,929.02	0.13
09247X101	BLACKROCK INC COMMON STOCK USD.01							
	10,754.000	Local	300.659460	3,233,291.83	753.960000	8,108,085.84	4,874,794.01	0.31
		Base	300.659460	3,233,291.83	753.960000	8,108,085.84	4,874,794.01	0.31
097023105	BOEING CO/THE COMMON STOCK USD5.0							
	40,236.000	Local	82.315030	3,312,027.53	254.720000	10,248,913.92	6,936,886.39	0.39
		Base	82.315030	3,312,027.53	254.720000	10,248,913.92	6,936,886.39	0.39
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
	3,106.000	Local	417.324771	1,296,210.74	2,329.840000	7,236,483.04	5,940,272.30	0.28
		Base	417.324771	1,296,210.74	2,329.840000	7,236,483.04	5,940,272.30	0.28
099724106	BORGWARNER INC COMMON STOCK USD.01							
	18,534.000	Local	34.690173	642,947.66	46.360000	859,236.24	216,288.58	0.03
		Base	34.690173	642,947.66	46.360000	859,236.24	216,288.58	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
	10,734.000	Local	93.609665	1,004,806.14	101.260000	1,086,924.84	82,118.70	0.04
		Base	93.609665	1,004,806.14	101.260000	1,086,924.84	82,118.70	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
	108,542.000	Local	19.618056	2,129,383.06	38.650000	4,195,148.30	2,065,765.24	0.16
		Base	19.618056	2,129,383.06	38.650000	4,195,148.30	2,065,765.24	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
	171,356.000	Local	46.291327	7,932,296.62	63.130000	10,817,704.28	2,885,407.66	0.41
		Base	46.291327	7,932,296.62	63.130000	10,817,704.28	2,885,407.66	0.41
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
	8,762.000	Local	115.795999	1,014,604.54	153.100000	1,341,462.20	326,857.66	0.05
		Base	115.795999	1,014,604.54	153.100000	1,341,462.20	326,857.66	0.05
11135F101	BROADCOM INC COMMON STOCK							
	30,664.000	Local	190.424686	5,839,182.56	463.660000	14,217,670.24	8,378,487.68	0.55
		Base	190.424686	5,839,182.56	463.660000	14,217,670.24	8,378,487.68	0.55

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,841.000	26.896973	372,281.00	68.970000	954,613.77	582,332.77	0.04
		Base		26.896973	372,281.00	68.970000	954,613.77	582,332.77	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	8,188.000	85.373907	699,041.55	98.690000	808,073.72	109,032.17	0.03
		Base		85.373907	699,041.55	98.690000	808,073.72	109,032.17	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	25,433.000	26.412974	671,761.18	79.110000	2,012,004.63	1,340,243.45	0.08
		Base		26.412974	671,761.18	79.110000	2,012,004.63	1,340,243.45	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,836.000	121.309217	1,314,506.68	165.750000	1,796,067.00	481,560.32	0.07
		Base		121.309217	1,314,506.68	165.750000	1,796,067.00	481,560.32	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	16,215.000	27.596302	447,474.03	45.380000	735,836.70	288,362.67	0.03
		Base		27.596302	447,474.03	45.380000	735,836.70	288,362.67	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	10,308.000	54.591649	562,730.72	95.430000	983,692.44	420,961.72	0.04
		Base		54.591649	562,730.72	95.430000	983,692.44	420,961.72	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	27,402.000	74.230970	2,034,077.05	241.740000	6,624,159.48	4,590,082.43	0.25
		Base		74.230970	2,034,077.05	241.740000	6,624,159.48	4,590,082.43	0.25
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	27,221.000	100.546561	2,736,977.93	204.230000	5,559,344.83	2,822,366.90	0.21
		Base		100.546561	2,736,977.93	204.230000	5,559,344.83	2,822,366.90	0.21
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	21,702.000	24.264384	526,585.66	61.220000	1,328,596.44	802,010.78	0.05
		Base		24.264384	526,585.66	61.220000	1,328,596.44	802,010.78	0.05
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	57,982.000	16.831015	975,895.94	96.420000	5,590,624.44	4,614,728.50	0.21
		Base		16.831015	975,895.94	96.420000	5,590,624.44	4,614,728.50	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
			99,191.000	47.076766	4,669,591.52	75.230000	7,462,138.93	2,792,547.41	0.29
		Base		47.076766	4,669,591.52	75.230000	7,462,138.93	2,792,547.41	0.29
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
			30,205.000	17.213646	519,938.18	18.780000	567,249.90	47,311.72	0.02
		Base		17.213646	519,938.18	18.780000	567,249.90	47,311.72	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
			21,165.000	40.652270	860,405.30	136.990000	2,899,393.35	2,038,988.05	0.11
		Base		40.652270	860,405.30	136.990000	2,899,393.35	2,038,988.05	0.11
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
			15,789.000	87.457500	1,380,866.47	87.457500	1,380,866.47	0.00	0.05
		Base		87.457500	1,380,866.47	87.457500	1,380,866.47	0.00	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
			15,347.000	39.347672	603,868.72	50.270000	771,493.69	167,624.97	0.03
		Base		39.347672	603,868.72	50.270000	771,493.69	167,624.97	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
			34,662.000	57.301208	1,986,174.48	127.230000	4,410,046.26	2,423,871.78	0.17
		Base		57.301208	1,986,174.48	127.230000	4,410,046.26	2,423,871.78	0.17
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
			22,236.000	43.268025	962,107.81	60.750000	1,350,837.00	388,729.19	0.05
		Base		43.268025	962,107.81	60.750000	1,350,837.00	388,729.19	0.05
143130102	CARMAX INC COMMON STOCK USD.5								
			12,437.000	27.848912	346,356.92	132.660000	1,649,892.42	1,303,535.50	0.06
		Base		27.848912	346,356.92	132.660000	1,649,892.42	1,303,535.50	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
			60,513.000	29.551621	1,788,257.23	26.540000	1,606,015.02	-182,242.21	0.06
		Base		29.551621	1,788,257.23	26.540000	1,606,015.02	-182,242.21	0.06
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
			61,754.000	10.893018	672,687.42	42.220000	2,607,253.88	1,934,566.46	0.10
		Base		10.893018	672,687.42	42.220000	2,607,253.88	1,934,566.46	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
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	12,469.000	84.289508	1,051,005.88	105.310000	1,313,110.39	262,104.51	0.05
		Base		84.289508	1,051,005.88	105.310000	1,313,110.39	262,104.51	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	41,218.000	60.707997	2,502,262.24	231.870000	9,557,217.66	7,054,955.42	0.37
		Base		60.707997	2,502,262.24	231.870000	9,557,217.66	7,054,955.42	0.37
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	8,881.000	85.418061	758,597.80	149.810000	1,330,462.61	571,864.81	0.05
		Base		85.418061	758,597.80	149.810000	1,330,462.61	571,864.81	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	43,968.000	50.834981	2,235,112.46	63.910000	2,809,994.88	574,882.42	0.11
		Base		50.834981	2,235,112.46	63.910000	2,809,994.88	574,882.42	0.11
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	41,287.000	19.999486	825,718.78	22.650000	935,150.55	109,431.77	0.04
		Base		19.999486	825,718.78	22.650000	935,150.55	109,431.77	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	23,242.000	35.227102	818,748.31	71.880000	1,670,634.96	851,886.65	0.06
		Base		35.227102	818,748.31	71.880000	1,670,634.96	851,886.65	0.06
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	11,075.000	285.394143	3,160,740.13	617.020000	6,833,496.50	3,672,756.37	0.26
		Base		285.394143	3,160,740.13	617.020000	6,833,496.50	3,672,756.37	0.26
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	146,030.000	74.869754	10,933,230.23	104.790000	15,302,483.70	4,369,253.47	0.59
		Base		74.869754	10,933,230.23	104.790000	15,302,483.70	4,369,253.47	0.59
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,120.000	414.820099	879,418.61	1,420.820000	3,012,138.40	2,132,719.79	0.12
		Base		414.820099	879,418.61	1,420.820000	3,012,138.40	2,132,719.79	0.12
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	18,834.000	45.806334	862,716.49	87.350000	1,645,149.90	782,433.41	0.06
		Base		45.806334	862,716.49	87.350000	1,645,149.90	782,433.41	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
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	11,349.000	42.691990	484,511.39	103.090000	1,169,968.41	685,457.02	0.04
		Base		42.691990	484,511.39	103.090000	1,169,968.41	685,457.02	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	320,355.000	29.122581	9,329,564.56	51.710000	16,565,557.05	7,235,992.49	0.64
		Base		29.122581	9,329,564.56	51.710000	16,565,557.05	7,235,992.49	0.64
172908105	CINTAS CORP COMMON STOCK								
		Local	6,662.000	64.128793	427,226.02	341.310000	2,273,807.22	1,846,581.20	0.09
		Base		64.128793	427,226.02	341.310000	2,273,807.22	1,846,581.20	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	157,799.000	80.227481	12,659,816.24	72.750000	11,479,877.25	-1,179,938.99	0.44
		Base		80.227481	12,659,816.24	72.750000	11,479,877.25	-1,179,938.99	0.44
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,364.000	20.295026	656,828.22	44.150000	1,428,870.60	772,042.38	0.05
		Base		20.295026	656,828.22	44.150000	1,428,870.60	772,042.38	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	9,335.000	44.595233	416,296.50	140.360000	1,310,260.60	893,964.10	0.05
		Base		44.595233	416,296.50	140.360000	1,310,260.60	893,964.10	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	9,557.000	69.348718	662,765.70	192.880000	1,843,354.16	1,180,588.46	0.07
		Base		69.348718	662,765.70	192.880000	1,843,354.16	1,180,588.46	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	293,157.000	30.586909	8,966,766.37	52.710000	15,452,305.47	6,485,539.10	0.59
		Base		30.586909	8,966,766.37	52.710000	15,452,305.47	6,485,539.10	0.59
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	40,516.000	26.834478	1,087,225.72	78.120000	3,165,109.92	2,077,884.20	0.12
		Base		26.834478	1,087,225.72	78.120000	3,165,109.92	2,077,884.20	0.12
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	65,023.000	37.732082	2,453,453.16	78.830000	5,125,763.09	2,672,309.93	0.20
		Base		37.732082	2,453,453.16	78.830000	5,125,763.09	2,672,309.93	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
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	347,016.000	Local	15.505327	5,380,596.54	54.110000	18,777,035.76	13,396,439.22	0.72
		Base	15.505327	5,380,596.54	54.110000	18,777,035.76	13,396,439.22	0.72
200340107	COMERICA INC COMMON STOCK USD5.0							
	10,542.000	Local	44.990747	474,292.45	71.740000	756,283.08	281,990.63	0.03
		Base	44.990747	474,292.45	71.740000	756,283.08	281,990.63	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	37,020.000	Local	22.707523	840,632.49	37.600000	1,391,952.00	551,319.51	0.05
		Base	22.707523	840,632.49	37.600000	1,391,952.00	551,319.51	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	102,675.000	Local	47.018039	4,827,577.16	52.970000	5,438,694.75	611,117.59	0.21
		Base	47.018039	4,827,577.16	52.970000	5,438,694.75	611,117.59	0.21
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	25,919.000	Local	54.743888	1,418,906.84	74.800000	1,938,741.20	519,834.36	0.07
		Base	54.743888	1,418,906.84	74.800000	1,938,741.20	519,834.36	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	12,861.000	Local	54.338020	698,841.28	228.000000	2,932,308.00	2,233,466.72	0.11
		Base	54.338020	698,841.28	228.000000	2,932,308.00	2,233,466.72	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,719.000	Local	195.613824	727,487.81	384.090000	1,428,430.71	700,942.90	0.05
		Base	195.613824	727,487.81	384.090000	1,428,430.71	700,942.90	0.05
217204106	COPART INC COMMON STOCK							
	15,761.000	Local	58.993729	929,800.17	108.610000	1,711,802.21	782,002.04	0.07
		Base	58.993729	929,800.17	108.610000	1,711,802.21	782,002.04	0.07
219350105	CORNING INC COMMON STOCK USD.5							
	57,913.000	Local	22.434371	1,299,241.70	43.510000	2,519,794.63	1,220,552.93	0.10
		Base	22.434371	1,299,241.70	43.510000	2,519,794.63	1,220,552.93	0.10
22052L104	CORTEVA INC COMMON STOCK USD.01							
	56,472.000	Local	21.922800	1,238,024.34	46.620000	2,632,724.64	1,394,700.30	0.10
		Base	21.922800	1,238,024.34	46.620000	2,632,724.64	1,394,700.30	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
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	33,454.000	82.507564	2,760,208.05	352.480000	11,791,865.92	9,031,657.87	0.45
		Base		82.507564	2,760,208.05	352.480000	11,791,865.92	9,031,657.87	0.45
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	32,732.000	76.711492	2,510,920.56	172.130000	5,634,159.16	3,123,238.60	0.22
		Base		76.711492	2,510,920.56	172.130000	5,634,159.16	3,123,238.60	0.22
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	11,224.000	61.112952	685,931.77	259.110000	2,908,250.64	2,222,318.87	0.11
		Base		61.112952	685,931.77	259.110000	2,908,250.64	2,222,318.87	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	25,142.000	28.981833	728,661.25	89.120000	2,240,655.04	1,511,993.79	0.09
		Base		28.981833	728,661.25	89.120000	2,240,655.04	1,511,993.79	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	14,666.000	58.262435	854,476.87	133.140000	1,952,631.24	1,098,154.37	0.07
		Base		58.262435	854,476.87	133.140000	1,952,631.24	1,098,154.37	0.07
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	19,286.000	52.954088	1,021,272.54	31.260000	602,880.36	-418,392.18	0.02
		Base		52.954088	1,021,272.54	31.260000	602,880.36	-418,392.18	0.02
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	47,970.000	44.598303	2,139,380.60	225.080000	10,797,087.60	8,657,707.00	0.41
		Base		44.598303	2,139,380.60	225.080000	10,797,087.60	8,657,707.00	0.41
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	9,868.000	38.238435	377,336.88	142.000000	1,401,256.00	1,023,919.12	0.05
		Base		38.238435	377,336.88	142.000000	1,401,256.00	1,023,919.12	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	5,604.000	38.621224	216,433.34	107.770000	603,943.08	387,509.74	0.02
		Base		38.621224	216,433.34	107.770000	603,943.08	387,509.74	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	23,771.000	59.575607	1,416,171.75	374.140000	8,893,681.94	7,477,510.19	0.34
		Base		59.575607	1,416,171.75	374.140000	8,893,681.94	7,477,510.19	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
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	48,340.000	24.572744	1,187,846.43	48.280000	2,333,855.20	1,146,008.77	0.09
		Base		24.572744	1,187,846.43	48.280000	2,333,855.20	1,146,008.77	0.09
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	16,565.000	45.721658	757,379.27	63.810000	1,057,012.65	299,633.38	0.04
		Base		45.721658	757,379.27	63.810000	1,057,012.65	299,633.38	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	44,886.000	34.196075	1,534,925.03	21.850000	980,759.10	-554,165.93	0.04
		Base		34.196075	1,534,925.03	21.850000	980,759.10	-554,165.93	0.04
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	7,280.000	405.340302	2,950,877.40	359.390000	2,616,359.20	-334,518.20	0.10
		Base		405.340302	2,950,877.40	359.390000	2,616,359.20	-334,518.20	0.10
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	11,971.000	104.848247	1,255,138.37	73.490000	879,748.79	-375,389.58	0.03
		Base		104.848247	1,255,138.37	73.490000	879,748.79	-375,389.58	0.03
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	21,247.000	106.544447	2,263,749.87	140.840000	2,992,427.48	728,677.61	0.11
		Base		106.544447	2,263,749.87	140.840000	2,992,427.48	728,677.61	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	183,853.000	54.480328	10,016,371.69	184.520000	33,924,555.56	23,908,183.87	1.30
		Base		54.480328	10,016,371.69	184.520000	33,924,555.56	23,908,183.87	1.30
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	23,229.000	22.797364	529,559.96	94.990000	2,206,522.71	1,676,962.75	0.08
		Base		22.797364	529,559.96	94.990000	2,206,522.71	1,676,962.75	0.08
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	12,155.000	19.712818	239,609.30	43.460000	528,256.30	288,647.00	0.02
		Base		19.712818	239,609.30	43.460000	528,256.30	288,647.00	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	22,355.000	22.397546	500,697.13	36.890000	824,675.95	323,978.82	0.03
		Base		22.397546	500,697.13	36.890000	824,675.95	323,978.82	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
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	18,758.000	Local	56.385773	1,057,684.33	36.200000	679,039.60	-378,644.73	0.03
		Base	56.385773	1,057,684.33	36.200000	679,039.60	-378,644.73	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	18,572.000	Local	61.576304	1,143,595.11	202.620000	3,763,058.64	2,619,463.53	0.14
		Base	61.576304	1,143,595.11	202.620000	3,763,058.64	2,619,463.53	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	17,835.000	Local	51.897656	925,594.70	114.460000	2,041,394.10	1,115,799.40	0.08
		Base	51.897656	925,594.70	114.460000	2,041,394.10	1,115,799.40	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
	61,862.000	Local	52.326206	3,237,003.74	75.960000	4,699,037.52	1,462,033.78	0.18
		Base	52.326206	3,237,003.74	75.960000	4,699,037.52	1,462,033.78	0.18
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,987.000	Local	376.733632	1,125,303.36	367.790000	1,098,588.73	-26,714.63	0.04
		Base	376.733632	1,125,303.36	367.790000	1,098,588.73	-26,714.63	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,927.000	Local	35.940232	392,718.91	137.130000	1,498,419.51	1,105,700.60	0.06
		Base	35.940232	392,718.91	137.130000	1,498,419.51	1,105,700.60	0.06
260557103	DOW INC COMMON STOCK USD.01							
	56,221.000	Local	35.952124	2,021,264.38	63.940000	3,594,770.74	1,573,506.36	0.14
		Base	35.952124	2,021,264.38	63.940000	3,594,770.74	1,573,506.36	0.14
264411505	DUKE REALTY CORP REIT USD.01							
	28,173.000	Local	28.942874	815,407.58	41.930000	1,181,293.89	365,886.31	0.05
		Base	28.942874	815,407.58	41.930000	1,181,293.89	365,886.31	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	55,778.000	Local	57.835449	3,225,945.69	96.530000	5,384,250.34	2,158,304.65	0.21
		Base	57.835449	3,225,945.69	96.530000	5,384,250.34	2,158,304.65	0.21
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	40,702.000	Local	52.629701	2,142,134.08	77.280000	3,145,450.56	1,003,316.48	0.12
		Base	52.629701	2,142,134.08	77.280000	3,145,450.56	1,003,316.48	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
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,242.000	Local	43.273513	1,914,506.77	72.530000	3,208,872.26	1,294,365.49	0.12
		Base	43.273513	1,914,506.77	72.530000	3,208,872.26	1,294,365.49	0.12
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,280.000	Local	36.442989	374,633.93	110.120000	1,132,033.60	757,399.67	0.04
		Base	36.442989	374,633.93	110.120000	1,132,033.60	757,399.67	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	49,644.000	Local	13.345468	662,522.41	61.240000	3,040,198.56	2,377,676.15	0.12
		Base	13.345468	662,522.41	61.240000	3,040,198.56	2,377,676.15	0.12
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,838.000	Local	59.699784	1,124,624.53	214.070000	4,032,650.66	2,908,026.13	0.15
		Base	59.699784	1,124,624.53	214.070000	4,032,650.66	2,908,026.13	0.15
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,713.000	Local	41.976572	1,205,273.31	58.600000	1,682,581.80	477,308.49	0.06
		Base	41.976572	1,205,273.31	58.600000	1,682,581.80	477,308.49	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	47,276.000	Local	20.190790	954,539.77	83.640000	3,954,164.64	2,999,624.87	0.15
		Base	20.190790	954,539.77	83.640000	3,954,164.64	2,999,624.87	0.15
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	21,995.000	Local	41.972784	923,191.39	135.370000	2,977,463.15	2,054,271.76	0.11
		Base	41.972784	923,191.39	135.370000	2,977,463.15	2,054,271.76	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	45,315.000	Local	40.249756	1,823,917.70	90.220000	4,088,319.30	2,264,401.60	0.16
		Base	40.249756	1,823,917.70	90.220000	4,088,319.30	2,264,401.60	0.16
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	9,574.000	Local	200.428968	1,918,906.94	162.160000	1,552,519.84	-366,387.10	0.06
		Base	200.428968	1,918,906.94	162.160000	1,552,519.84	-366,387.10	0.06
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,172.000	Local	68.538163	1,039,861.01	99.470000	1,509,158.84	469,297.83	0.06
		Base	68.538163	1,039,861.01	99.470000	1,509,158.84	469,297.83	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,218.000	Local	110.803900	1,021,390.35	181.130000	1,669,656.34	648,265.99	0.06
		Base	110.803900	1,021,390.35	181.130000	1,669,656.34	648,265.99	0.06
29444U700	EQUINIX INC REIT USD.001							
	6,762.000	Local	313.466192	2,119,658.39	679.590000	4,595,387.58	2,475,729.19	0.18
		Base	313.466192	2,119,658.39	679.590000	4,595,387.58	2,475,729.19	0.18
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	25,957.000	Local	46.910385	1,217,652.86	71.630000	1,859,299.91	641,647.05	0.07
		Base	46.910385	1,217,652.86	71.630000	1,859,299.91	641,647.05	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,944.000	Local	186.707334	923,081.06	271.840000	1,343,976.96	420,895.90	0.05
		Base	186.707334	923,081.06	271.840000	1,343,976.96	420,895.90	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	9,555.000	Local	121.743704	1,163,261.09	201.670000	1,926,956.85	763,695.76	0.07
		Base	121.743704	1,163,261.09	201.670000	1,926,956.85	763,695.76	0.07
30034W106	EVERGY INC COMMON STOCK							
	17,196.000	Local	54.315550	934,010.20	59.530000	1,023,677.88	89,667.68	0.04
		Base	54.315550	934,010.20	59.530000	1,023,677.88	89,667.68	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	25,980.000	Local	38.323637	995,648.08	86.590000	2,249,608.20	1,253,960.12	0.09
		Base	38.323637	995,648.08	86.590000	2,249,608.20	1,253,960.12	0.09
30161N101	EXELON CORP COMMON STOCK							
	73,983.000	Local	41.259193	3,052,478.84	43.740000	3,236,016.42	183,537.58	0.12
		Base	41.259193	3,052,478.84	43.740000	3,236,016.42	183,537.58	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,302.000	Local	70.497758	726,267.90	172.120000	1,773,180.24	1,046,912.34	0.07
		Base	70.497758	726,267.90	172.120000	1,773,180.24	1,046,912.34	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	12,827.000	Local	44.168407	566,548.16	107.690000	1,381,339.63	814,791.47	0.05
		Base	44.168407	566,548.16	107.690000	1,381,339.63	814,791.47	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
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	9,796.000	Local	87.646772	858,587.78	132.550000	1,298,459.80	439,872.02	0.05
		Base	87.646772	858,587.78	132.550000	1,298,459.80	439,872.02	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
	320,490.000	Local	58.763094	18,832,983.99	55.830000	17,892,956.70	-940,027.29	0.69
		Base	58.763094	18,832,983.99	55.830000	17,892,956.70	-940,027.29	0.69
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
	9,936.000	Local	30.512732	303,174.51	56.470000	561,085.92	257,911.41	0.02
		Base	30.512732	303,174.51	56.470000	561,085.92	257,911.41	0.02
302491303	FMC CORP COMMON STOCK USD.1							
	9,841.000	Local	31.381767	308,827.97	110.610000	1,088,513.01	779,685.04	0.04
		Base	31.381767	308,827.97	110.610000	1,088,513.01	779,685.04	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	182,278.000	Local	77.419349	14,111,844.11	294.530000	53,686,339.34	39,574,495.23	2.06
		Base	77.419349	14,111,844.11	294.530000	53,686,339.34	39,574,495.23	2.06
311900104	FASTENAL CO COMMON STOCK USD.01							
	43,506.000	Local	16.694232	726,299.24	50.280000	2,187,481.68	1,461,182.44	0.08
		Base	16.694232	726,299.24	50.280000	2,187,481.68	1,461,182.44	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,223.000	Local	145.454532	759,709.02	101.450000	529,873.35	-229,835.67	0.02
		Base	145.454532	759,709.02	101.450000	529,873.35	-229,835.67	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	18,321.000	Local	86.021472	1,575,999.39	284.040000	5,203,896.84	3,627,897.45	0.20
		Base	86.021472	1,575,999.39	284.040000	5,203,896.84	3,627,897.45	0.20
315616102	F5 NETWORKS INC COMMON STOCK							
	4,679.000	Local	128.663680	602,017.36	208.620000	976,132.98	374,115.62	0.04
		Base	128.663680	602,017.36	208.620000	976,132.98	374,115.62	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	47,053.000	Local	85.818482	4,038,017.03	140.610000	6,616,122.33	2,578,105.30	0.25
		Base	85.818482	4,038,017.03	140.610000	6,616,122.33	2,578,105.30	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	54,061.000	24.220316	1,309,374.49	37.450000	2,024,584.45	715,209.96	0.08
		Base		24.220316	1,309,374.49	37.450000	2,024,584.45	715,209.96	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
		Local	13,187.000	88.800367	1,171,010.44	166.750000	2,198,932.25	1,027,921.81	0.08
		Base		88.800367	1,171,010.44	166.750000	2,198,932.25	1,027,921.81	0.08
337738108	FISERV INC COMMON STOCK USD.01								
		Local	43,575.000	46.555751	2,028,666.85	119.040000	5,187,168.00	3,158,501.15	0.20
		Base		46.555751	2,028,666.85	119.040000	5,187,168.00	3,158,501.15	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,118.000	43.718215	1,797,605.55	34.690000	1,426,383.42	-371,222.13	0.05
		Base		43.718215	1,797,605.55	34.690000	1,426,383.42	-371,222.13	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	6,321.000	211.539207	1,337,139.33	268.630000	1,698,010.23	360,870.90	0.07
		Base		211.539207	1,337,139.33	268.630000	1,698,010.23	360,870.90	0.07
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	296,397.000	11.999247	3,556,540.93	12.250000	3,630,863.25	74,322.32	0.14
		Base		11.999247	3,556,540.93	12.250000	3,630,863.25	74,322.32	0.14
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	10,211.000	82.144753	838,780.07	184.420000	1,883,112.62	1,044,332.55	0.07
		Base		82.144753	838,780.07	184.420000	1,883,112.62	1,044,332.55	0.07
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	25,557.000	24.980783	638,433.86	70.640000	1,805,346.48	1,166,912.62	0.07
		Base		24.980783	638,433.86	70.640000	1,805,346.48	1,166,912.62	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	10,533.000	56.744677	597,691.68	95.820000	1,009,272.06	411,580.38	0.04
		Base		56.744677	597,691.68	95.820000	1,009,272.06	411,580.38	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	25,603.000	40.600602	1,039,497.22	36.110000	924,524.33	-114,972.89	0.04
		Base		40.600602	1,039,497.22	36.110000	924,524.33	-114,972.89	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	11,731.000	Local	40.466065	474,707.41	34.930000	409,763.83	-64,943.58	0.02
		Base	40.466065	474,707.41	34.930000	409,763.83	-64,943.58	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	20,656.000	Local	25.365190	523,943.36	29.600000	611,417.60	87,474.24	0.02
		Base	25.365190	523,943.36	29.600000	611,417.60	87,474.24	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	110,179.000	Local	22.764815	2,508,204.58	32.930000	3,628,194.47	1,119,989.89	0.14
		Base	22.764815	2,508,204.58	32.930000	3,628,194.47	1,119,989.89	0.14
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	14,583.000	Local	53.544029	780,832.58	124.770000	1,819,520.91	1,038,688.33	0.07
		Base	53.544029	780,832.58	124.770000	1,819,520.91	1,038,688.33	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
	15,589.000	Local	26.223851	408,803.61	29.780000	464,240.42	55,436.81	0.02
		Base	26.223851	408,803.61	29.780000	464,240.42	55,436.81	0.02
366651107	GARTNER INC COMMON STOCK USD.0005							
	6,775.000	Local	110.469240	748,429.10	182.550000	1,236,776.25	488,347.15	0.05
		Base	110.469240	748,429.10	182.550000	1,236,776.25	488,347.15	0.05
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,760.000	Local	297.403200	1,415,639.23	327.450000	1,558,662.00	143,022.77	0.06
		Base	297.403200	1,415,639.23	327.450000	1,558,662.00	143,022.77	0.06
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	17,635.000	Local	67.604413	1,192,203.82	181.560000	3,201,810.60	2,009,606.78	0.12
		Base	67.604413	1,192,203.82	181.560000	3,201,810.60	2,009,606.78	0.12
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	663,832.000	Local	29.362861	19,492,006.50	13.130000	8,716,114.16	-10,775,892.34	0.33
		Base	29.362861	19,492,006.50	13.130000	8,716,114.16	-10,775,892.34	0.33
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	46,333.000	Local	31.938767	1,479,818.89	61.320000	2,841,139.56	1,361,320.67	0.11
		Base	31.938767	1,479,818.89	61.320000	2,841,139.56	1,361,320.67	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
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	95,450.000	Local	34.896757	3,330,895.45	57.460000	5,484,557.00	2,153,661.55	0.21
		Base	34.896757	3,330,895.45	57.460000	5,484,557.00	2,153,661.55	0.21
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	10,939.000	Local	45.272135	495,231.89	115.590000	1,264,439.01	769,207.12	0.05
		Base	45.272135	495,231.89	115.590000	1,264,439.01	769,207.12	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	95,008.000	Local	25.187849	2,393,047.12	64.630000	6,140,367.04	3,747,319.92	0.24
		Base	25.187849	2,393,047.12	64.630000	6,140,367.04	3,747,319.92	0.24
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	22,697.000	Local	109.252466	2,479,703.23	201.580000	4,575,261.26	2,095,558.03	0.18
		Base	109.252466	2,479,703.23	201.580000	4,575,261.26	2,095,558.03	0.18
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	7,299.000	Local	24.473025	178,628.61	96.630000	705,302.37	526,673.76	0.03
		Base	24.473025	178,628.61	96.630000	705,302.37	526,673.76	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	26,069.000	Local	129.912224	3,386,681.78	327.000000	8,524,563.00	5,137,881.22	0.33
		Base	129.912224	3,386,681.78	327.000000	8,524,563.00	5,137,881.22	0.33
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,417.000	Local	113.864440	389,074.79	400.930000	1,369,977.81	980,903.02	0.05
		Base	113.864440	389,074.79	400.930000	1,369,977.81	980,903.02	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	20,001.000	Local	75.508600	1,510,247.51	188.340000	3,766,988.34	2,256,740.83	0.14
		Base	75.508600	1,510,247.51	188.340000	3,766,988.34	2,256,740.83	0.14
40434L105	HP INC COMMON STOCK USD.01							
	104,127.000	Local	15.588651	1,623,199.49	31.750000	3,306,032.25	1,682,832.76	0.13
		Base	15.588651	1,623,199.49	31.750000	3,306,032.25	1,682,832.76	0.13
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	67,028.000	Local	30.824318	2,066,092.37	21.460000	1,438,420.88	-627,671.49	0.06
		Base	30.824318	2,066,092.37	21.460000	1,438,420.88	-627,671.49	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
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	26,414.000	Local	31.824629	840,615.74	19.670000	519,563.38	-321,052.36	0.02
		Base	31.824629	840,615.74	19.670000	519,563.38	-321,052.36	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	27,160.000	Local	44.034804	1,195,985.27	66.790000	1,814,016.40	618,031.13	0.07
		Base	44.034804	1,195,985.27	66.790000	1,814,016.40	618,031.13	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
	9,662.000	Local	43.199351	417,392.13	96.120000	928,711.44	511,319.31	0.04
		Base	43.199351	417,392.13	96.120000	928,711.44	511,319.31	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,811.000	Local	34.442281	1,405,623.91	31.740000	1,295,341.14	-110,282.77	0.05
		Base	34.442281	1,405,623.91	31.740000	1,295,341.14	-110,282.77	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,783.000	Local	126.817707	733,386.80	151.720000	877,396.76	144,009.96	0.03
		Base	126.817707	733,386.80	151.720000	877,396.76	144,009.96	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	11,181.000	Local	59.464020	664,867.21	158.160000	1,768,386.96	1,103,519.75	0.07
		Base	59.464020	664,867.21	158.160000	1,768,386.96	1,103,519.75	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,715.000	Local	51.357546	1,063,871.56	70.760000	1,465,793.40	401,921.84	0.06
		Base	51.357546	1,063,871.56	70.760000	1,465,793.40	401,921.84	0.06
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	97,530.000	Local	10.794024	1,052,741.17	15.740000	1,535,122.20	482,381.03	0.06
		Base	10.794024	1,052,741.17	15.740000	1,535,122.20	482,381.03	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	21,029.000	Local	70.919199	1,491,359.83	120.920000	2,542,826.68	1,051,466.85	0.10
		Base	70.919199	1,491,359.83	120.920000	2,542,826.68	1,051,466.85	0.10
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	11,307.000	Local	68.060909	769,564.70	35.780000	404,564.46	-365,000.24	0.02
		Base	68.060909	769,564.70	35.780000	404,564.46	-365,000.24	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
436440101	HOLOGIC INC COMMON STOCK USD.01							
	19,476.000	Local	35.920359	699,584.91	74.380000	1,448,624.88	749,039.97	0.06
		Base	35.920359	699,584.91	74.380000	1,448,624.88	749,039.97	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	81,565.000	Local	55.603732	4,535,318.38	305.250000	24,897,716.25	20,362,397.87	0.95
		Base	55.603732	4,535,318.38	305.250000	24,897,716.25	20,362,397.87	0.95
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	53,201.000	Local	53.339431	2,837,711.07	217.070000	11,548,341.07	8,710,630.00	0.44
		Base	53.339431	2,837,711.07	217.070000	11,548,341.07	8,710,630.00	0.44
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,258.000	Local	14.826998	315,192.33	47.780000	1,015,707.24	700,514.91	0.04
		Base	14.826998	315,192.33	47.780000	1,015,707.24	700,514.91	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,526.000	Local	18.404379	985,112.81	16.850000	901,913.10	-83,199.71	0.03
		Base	18.404379	985,112.81	16.850000	901,913.10	-83,199.71	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	29,621.000	Local	33.444695	990,665.31	32.130000	951,722.73	-38,942.58	0.04
		Base	33.444695	990,665.31	32.130000	951,722.73	-38,942.58	0.04
444859102	HUMANA INC COMMON STOCK USD.166							
	10,032.000	Local	66.935615	671,498.09	419.250000	4,205,916.00	3,534,417.91	0.16
		Base	66.935615	671,498.09	419.250000	4,205,916.00	3,534,417.91	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,330.000	Local	84.503545	534,907.44	168.070000	1,063,883.10	528,975.66	0.04
		Base	84.503545	534,907.44	168.070000	1,063,883.10	528,975.66	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	77,093.000	Local	10.304937	794,438.53	15.720000	1,211,901.96	417,463.43	0.05
		Base	10.304937	794,438.53	15.720000	1,211,901.96	417,463.43	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,070.000	Local	225.860094	693,390.49	205.850000	631,959.50	-61,430.99	0.02
		Base	225.860094	693,390.49	205.850000	631,959.50	-61,430.99	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
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,710.000	Local	232.219074	629,313.69	210.940000	571,647.40	-57,666.29	0.02
		Base	232.219074	629,313.69	210.940000	571,647.40	-57,666.29	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,740.000	Local	159.842113	917,493.73	209.320000	1,201,496.80	284,003.07	0.05
		Base	159.842113	917,493.73	209.320000	1,201,496.80	284,003.07	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,464.000	Local	128.124587	828,197.33	489.310000	3,162,899.84	2,334,702.51	0.12
		Base	128.124587	828,197.33	489.310000	3,162,899.84	2,334,702.51	0.12
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	21,844.000	Local	53.142829	1,160,851.96	221.520000	4,838,882.88	3,678,030.92	0.19
		Base	53.142829	1,160,851.96	221.520000	4,838,882.88	3,678,030.92	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,074.000	Local	189.914034	2,103,108.01	384.060000	4,253,080.44	2,149,972.43	0.16
		Base	189.914034	2,103,108.01	384.060000	4,253,080.44	2,149,972.43	0.16
45337C102	INCYTE CORP COMMON STOCK USD.001							
	14,117.000	Local	126.286998	1,782,793.55	81.270000	1,147,288.59	-635,504.96	0.04
		Base	126.286998	1,782,793.55	81.270000	1,147,288.59	-635,504.96	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,182.000	Local	17.971129	506,462.35	49.210000	1,386,836.22	880,373.87	0.05
		Base	17.971129	506,462.35	49.210000	1,386,836.22	880,373.87	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	310,578.000	Local	30.441591	9,454,488.55	64.000000	19,876,992.00	10,422,503.45	0.76
		Base	30.441591	9,454,488.55	64.000000	19,876,992.00	10,422,503.45	0.76
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	42,565.000	Local	33.704404	1,434,627.95	111.680000	4,753,659.20	3,319,031.25	0.18
		Base	33.704404	1,434,627.95	111.680000	4,753,659.20	3,319,031.25	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,531.000	Local	119.580612	8,075,398.33	133.260000	8,999,181.06	923,782.73	0.35
		Base	119.580612	8,075,398.33	133.260000	8,999,181.06	923,782.73	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
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	18,861.000	Local	105.693597	1,993,486.94	139.610000	2,633,184.21	639,697.27	0.10
		Base	105.693597	1,993,486.94	139.610000	2,633,184.21	639,697.27	0.10
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	29,795.000	Local	34.857953	1,038,592.72	54.070000	1,611,015.65	572,422.93	0.06
		Base	34.857953	1,038,592.72	54.070000	1,611,015.65	572,422.93	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	29,569.000	Local	17.805439	526,489.03	29.200000	863,414.80	336,925.77	0.03
		Base	17.805439	526,489.03	29.200000	863,414.80	336,925.77	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
	19,927.000	Local	69.563036	1,386,182.61	383.060000	7,633,236.62	6,247,054.01	0.29
		Base	69.563036	1,386,182.61	383.060000	7,633,236.62	6,247,054.01	0.29
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	8,913.000	Local	173.724574	1,548,407.13	738.940000	6,586,172.22	5,037,765.09	0.25
		Base	173.724574	1,548,407.13	738.940000	6,586,172.22	5,037,765.09	0.25
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	14,548.000	Local	109.194274	1,588,558.30	193.140000	2,809,800.72	1,221,242.42	0.11
		Base	109.194274	1,588,558.30	193.140000	2,809,800.72	1,221,242.42	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01							
	21,844.000	Local	30.792479	672,630.92	37.010000	808,446.44	135,815.52	0.03
		Base	30.792479	672,630.92	37.010000	808,446.44	135,815.52	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
	61,700.000	Local	321.970353	19,865,570.77	397.820000	24,545,494.00	4,679,923.23	0.94
		Base	321.970353	19,865,570.77	397.820000	24,545,494.00	4,679,923.23	0.94
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	231,103.000	Local	45.812086	10,587,310.56	152.230000	35,180,809.69	24,593,499.13	1.35
		Base	45.812086	10,587,310.56	152.230000	35,180,809.69	24,593,499.13	1.35
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	9,837.000	Local	77.505902	762,425.56	129.270000	1,271,628.99	509,203.43	0.05
		Base	77.505902	762,425.56	129.270000	1,271,628.99	509,203.43	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	199,792.000	Local	67.077320	13,401,512.01	164.350000	32,835,815.20	19,434,303.19	1.26
		Base	67.077320	13,401,512.01	164.350000	32,835,815.20	19,434,303.19	1.26
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	24,997.000	Local	20.381321	509,471.89	25.330000	633,174.01	123,702.12	0.02
		Base	20.381321	509,471.89	25.330000	633,174.01	123,702.12	0.02
482480100	KLA CORP COMMON STOCK USD.001							
	11,707.000	Local	55.981690	655,377.64	330.400000	3,867,992.80	3,212,615.16	0.15
		Base	55.981690	655,377.64	330.400000	3,867,992.80	3,212,615.16	0.15
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	7,097.000	Local	113.101943	802,684.49	263.920000	1,873,040.24	1,070,355.75	0.07
		Base	113.101943	802,684.49	263.920000	1,873,040.24	1,070,355.75	0.07
487836108	KELLOGG CO COMMON STOCK USD.25							
	19,275.000	Local	47.078894	907,445.69	63.300000	1,220,107.50	312,661.81	0.05
		Base	47.078894	907,445.69	63.300000	1,220,107.50	312,661.81	0.05
493267108	KEYCORP COMMON STOCK USD1.0							
	74,041.000	Local	13.376130	990,382.03	19.980000	1,479,339.18	488,957.15	0.06
		Base	13.376130	990,382.03	19.980000	1,479,339.18	488,957.15	0.06
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	14,060.000	Local	61.050142	858,364.99	143.400000	2,016,204.00	1,157,839.01	0.08
		Base	61.050142	858,364.99	143.400000	2,016,204.00	1,157,839.01	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	25,784.000	Local	66.239956	1,707,931.03	139.050000	3,585,265.20	1,877,334.17	0.14
		Base	66.239956	1,707,931.03	139.050000	3,585,265.20	1,877,334.17	0.14
49446R109	KIMCO REALTY CORP REIT USD.01							
	32,775.000	Local	22.823155	748,028.91	18.750000	614,531.25	-133,497.66	0.02
		Base	22.823155	748,028.91	18.750000	614,531.25	-133,497.66	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	147,636.000	Local	33.733481	4,980,276.27	16.650000	2,458,139.40	-2,522,136.87	0.09
		Base	33.733481	4,980,276.27	16.650000	2,458,139.40	-2,522,136.87	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
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	49,120.000	Local	31.855248	1,564,729.78	40.000000	1,964,800.00	400,070.22	0.08
		Base	31.855248	1,564,729.78	40.000000	1,964,800.00	400,070.22	0.08
501044101	KROGER CO COMMON STOCK USD1.0							
	58,679.000	Local	15.110103	886,645.74	35.990000	2,111,857.21	1,225,211.47	0.08
		Base	15.110103	886,645.74	35.990000	2,111,857.21	1,225,211.47	0.08
501797104	L BRANDS INC COMMON STOCK USD.5							
	17,725.000	Local	30.184631	535,022.58	61.860000	1,096,468.50	561,445.92	0.04
		Base	30.184631	535,022.58	61.860000	1,096,468.50	561,445.92	0.04
501889208	LKQ CORP COMMON STOCK USD.01							
	21,218.000	Local	31.029811	658,390.52	42.330000	898,157.94	239,767.42	0.03
		Base	31.029811	658,390.52	42.330000	898,157.94	239,767.42	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	15,967.000	Local	68.369185	1,091,650.77	202.680000	3,236,191.56	2,144,540.79	0.12
		Base	68.369185	1,091,650.77	202.680000	3,236,191.56	2,144,540.79	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	7,381.000	Local	78.930532	582,586.26	255.030000	1,882,376.43	1,299,790.17	0.07
		Base	78.930532	582,586.26	255.030000	1,882,376.43	1,299,790.17	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,928.000	Local	58.218228	636,208.80	595.240000	6,504,782.72	5,868,573.92	0.25
		Base	58.218228	636,208.80	595.240000	6,504,782.72	5,868,573.92	0.25
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	11,090.000	Local	76.026085	843,129.28	77.480000	859,253.20	16,123.92	0.03
		Base	76.026085	843,129.28	77.480000	859,253.20	16,123.92	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	24,890.000	Local	55.233433	1,374,760.15	60.760000	1,512,316.40	137,556.25	0.06
		Base	55.233433	1,374,760.15	60.760000	1,512,316.40	137,556.25	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,190.000	Local	50.635543	870,424.98	290.850000	4,999,711.50	4,129,286.52	0.19
		Base	50.635543	870,424.98	290.850000	4,999,711.50	4,129,286.52	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
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	10,046.000	Local	24.512959	246,257.19	45.650000	458,599.90	212,342.71	0.02
		Base	24.512959	246,257.19	45.650000	458,599.90	212,342.71	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,145.000	Local	84.669630	858,973.40	96.280000	976,760.60	117,787.20	0.04
		Base	84.669630	858,973.40	96.280000	976,760.60	117,787.20	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	20,858.000	Local	52.051214	1,085,684.22	101.230000	2,111,455.34	1,025,771.12	0.08
		Base	52.051214	1,085,684.22	101.230000	2,111,455.34	1,025,771.12	0.08
532457108	ELI LILLY + CO COMMON STOCK							
	60,202.000	Local	64.382460	3,875,952.83	186.820000	11,246,937.64	7,370,984.81	0.43
		Base	64.382460	3,875,952.83	186.820000	11,246,937.64	7,370,984.81	0.43
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	13,776.000	Local	39.689340	546,760.35	62.270000	857,831.52	311,071.17	0.03
		Base	39.689340	546,760.35	62.270000	857,831.52	311,071.17	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,841.000	Local	70.082504	759,764.43	84.650000	917,690.65	157,926.22	0.04
		Base	70.082504	759,764.43	84.650000	917,690.65	157,926.22	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	18,664.000	Local	94.939963	1,771,959.47	369.500000	6,896,348.00	5,124,388.53	0.26
		Base	94.939963	1,771,959.47	369.500000	6,896,348.00	5,124,388.53	0.26
540424108	LOEWS CORP COMMON STOCK USD.01							
	17,713.000	Local	30.481047	539,910.78	51.280000	908,322.64	368,411.86	0.03
		Base	30.481047	539,910.78	51.280000	908,322.64	368,411.86	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	55,556.000	Local	29.456430	1,636,481.41	190.180000	10,565,640.08	8,929,158.67	0.41
		Base	29.456430	1,636,481.41	190.180000	10,565,640.08	8,929,158.67	0.41
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	74,890.000	Local	39.375737	2,948,848.95	13.350000	999,781.50	-1,949,067.45	0.04
		Base	39.375737	2,948,848.95	13.350000	999,781.50	-1,949,067.45	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
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	9,729.000	100.906755	981,721.82	151.610000	1,475,013.69	493,291.87	0.06
		Base		100.906755	981,721.82	151.610000	1,475,013.69	493,291.87	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	31,078.000	31.650984	983,649.27	37.990000	1,180,653.22	197,003.95	0.05
		Base		31.650984	983,649.27	37.990000	1,180,653.22	197,003.95	0.05
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	6,290.000	159.019984	1,000,235.70	419.280000	2,637,271.20	1,637,035.50	0.10
		Base		159.019984	1,000,235.70	419.280000	2,637,271.20	1,637,035.50	0.10
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	59,900.000	16.991190	1,017,772.27	10.680000	639,732.00	-378,040.27	0.02
		Base		16.991190	1,017,772.27	10.680000	639,732.00	-378,040.27	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	69,816.000	32.426638	2,263,898.15	53.490000	3,734,457.84	1,470,559.69	0.14
		Base		32.426638	2,263,898.15	53.490000	3,734,457.84	1,470,559.69	0.14
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,877.000	328.279538	944,460.23	497.920000	1,432,515.84	488,055.61	0.05
		Base		328.279538	944,460.23	497.920000	1,432,515.84	488,055.61	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	38,489.000	43.142706	1,660,519.63	121.800000	4,687,960.20	3,027,440.57	0.18
		Base		43.142706	1,660,519.63	121.800000	4,687,960.20	3,027,440.57	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,156.000	41.571588	837,916.93	148.110000	2,985,305.16	2,147,388.23	0.11
		Base		41.571588	837,916.93	148.110000	2,985,305.16	2,147,388.23	0.11
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	4,722.000	140.964945	665,636.47	335.820000	1,585,742.04	920,105.57	0.06
		Base		140.964945	665,636.47	335.820000	1,585,742.04	920,105.57	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	19,830.000	20.968193	415,799.27	59.900000	1,187,817.00	772,017.73	0.05
		Base		20.968193	415,799.27	59.900000	1,187,817.00	772,017.73	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	66,690.000	Local	44.200983	2,947,763.53	356.050000	23,744,974.50	20,797,210.97	0.91
		Base	44.200983	2,947,763.53	356.050000	23,744,974.50	20,797,210.97	0.91
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
	20,259.000	Local	55.822437	1,130,906.76	91.370000	1,851,064.83	720,158.07	0.07
		Base	55.822437	1,130,906.76	91.370000	1,851,064.83	720,158.07	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	18,851.000	Local	26.065710	491,364.69	89.160000	1,680,755.16	1,189,390.47	0.06
		Base	26.065710	491,364.69	89.160000	1,680,755.16	1,189,390.47	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	56,536.000	Local	59.012972	3,336,357.36	224.140000	12,671,979.04	9,335,621.68	0.49
		Base	59.012972	3,336,357.36	224.140000	12,671,979.04	9,335,621.68	0.49
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	12,165.000	Local	65.725846	799,554.92	195.040000	2,372,661.60	1,573,106.68	0.09
		Base	65.725846	799,554.92	195.040000	2,372,661.60	1,573,106.68	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	191,802.000	Local	48.120887	9,229,682.46	77.090000	14,786,016.18	5,556,333.72	0.57
		Base	48.120887	9,229,682.46	77.090000	14,786,016.18	5,556,333.72	0.57
59156R108	METLIFE INC COMMON STOCK USD.01							
	57,981.000	Local	36.093317	2,092,726.62	60.790000	3,524,664.99	1,431,938.37	0.14
		Base	36.093317	2,092,726.62	60.790000	3,524,664.99	1,431,938.37	0.14
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,807.000	Local	427.411832	772,333.18	1,155.690000	2,088,331.83	1,315,998.65	0.08
		Base	427.411832	772,333.18	1,155.690000	2,088,331.83	1,315,998.65	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	573,110.000	Local	43.427856	24,888,938.75	235.770000	135,122,144.70	110,233,205.95	5.18
		Base	43.427856	24,888,938.75	235.770000	135,122,144.70	110,233,205.95	5.18
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	19,733.000	Local	47.243494	932,255.87	155.220000	3,062,956.26	2,130,700.39	0.12
		Base	47.243494	932,255.87	155.220000	3,062,956.26	2,130,700.39	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	84,372.000	Local	21.587709	1,821,398.18	88.210000	7,442,454.12	5,621,055.94	0.29
		Base	21.587709	1,821,398.18	88.210000	7,442,454.12	5,621,055.94	0.29
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,672.000	Local	91.449455	793,049.67	144.360000	1,251,889.92	458,840.25	0.05
		Base	91.449455	793,049.67	144.360000	1,251,889.92	458,840.25	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,535.000	Local	83.135226	377,018.25	192.310000	872,125.85	495,107.60	0.03
		Base	83.135226	377,018.25	192.310000	872,125.85	495,107.60	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	14,266.000	Local	51.620304	736,415.25	51.150000	729,705.90	-6,709.35	0.03
		Base	51.620304	736,415.25	51.150000	729,705.90	-6,709.35	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	108,569.000	Local	19.894083	2,159,880.70	58.530000	6,354,543.57	4,194,662.87	0.24
		Base	19.894083	2,159,880.70	58.530000	6,354,543.57	4,194,662.87	0.24
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,212.000	Local	364.831395	1,171,838.44	353.210000	1,134,510.52	-37,327.92	0.04
		Base	364.831395	1,171,838.44	353.210000	1,134,510.52	-37,327.92	0.04
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	28,007.000	Local	30.065454	842,043.17	91.090000	2,551,157.63	1,709,114.46	0.10
		Base	30.065454	842,043.17	91.090000	2,551,157.63	1,709,114.46	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
	12,250.000	Local	46.409141	568,511.98	298.610000	3,657,972.50	3,089,460.52	0.14
		Base	46.409141	568,511.98	298.610000	3,657,972.50	3,089,460.52	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	113,753.000	Local	37.509919	4,266,865.87	77.660000	8,834,057.98	4,567,192.11	0.34
		Base	37.509919	4,266,865.87	77.660000	8,834,057.98	4,567,192.11	0.34
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,152.000	Local	46.699015	1,221,272.65	31.610000	826,664.72	-394,607.93	0.03
		Base	46.699015	1,221,272.65	31.610000	826,664.72	-394,607.93	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
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,857.000	Local	82.291591	1,058,022.99	188.050000	2,417,758.85	1,359,735.86	0.09
		Base	82.291591	1,058,022.99	188.050000	2,417,758.85	1,359,735.86	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	18,507.000	Local	24.739188	457,848.15	37.730000	698,269.11	240,420.96	0.03
		Base	24.739188	457,848.15	37.730000	698,269.11	240,420.96	0.03
62944T105	NVR INC COMMON STOCK USD.01							
	265.000	Local	3,619.243057	959,099.41	4,710.930000	1,248,396.45	289,297.04	0.05
		Base	3,619.243057	959,099.41	4,710.930000	1,248,396.45	289,297.04	0.05
62955J103	NOV INC COMMON STOCK USD.01							
	29,446.000	Local	44.037652	1,296,732.71	13.720000	403,999.12	-892,733.59	0.02
		Base	44.037652	1,296,732.71	13.720000	403,999.12	-892,733.59	0.02
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,706.000	Local	37.576831	327,143.89	147.460000	1,283,786.76	956,642.87	0.05
		Base	37.576831	327,143.89	147.460000	1,283,786.76	956,642.87	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	16,936.000	Local	36.191513	612,939.46	72.670000	1,230,739.12	617,799.66	0.05
		Base	36.191513	612,939.46	72.670000	1,230,739.12	617,799.66	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	33,498.000	Local	66.978394	2,243,642.23	521.660000	17,474,566.68	15,230,924.45	0.67
		Base	66.978394	2,243,642.23	521.660000	17,474,566.68	15,230,924.45	0.67
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	28,652.000	Local	32.908553	942,895.85	26.780000	767,300.56	-175,595.29	0.03
		Base	32.908553	942,895.85	26.780000	767,300.56	-175,595.29	0.03
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	60,890.000	Local	36.637599	2,230,863.39	60.270000	3,669,840.30	1,438,976.91	0.14
		Base	36.637599	2,230,863.39	60.270000	3,669,840.30	1,438,976.91	0.14
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	29,635.000	Local	12.044851	356,949.17	25.430000	753,618.05	396,668.88	0.03
		Base	12.044851	356,949.17	25.430000	753,618.05	396,668.88	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
65249B208	NEWS CORP CLASS B COMMON STOCK							
	9,228.000	Local	12.874669	118,807.45	23.460000	216,488.88	97,681.43	0.01
		Base	12.874669	118,807.45	23.460000	216,488.88	97,681.43	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	148,425.000	Local	18.920232	2,808,235.49	75.610000	11,222,414.25	8,414,178.76	0.43
		Base	18.920232	2,808,235.49	75.610000	11,222,414.25	8,414,178.76	0.43
654106103	NIKE INC CL B COMMON STOCK							
	95,133.000	Local	21.210188	2,017,788.78	132.890000	12,642,224.37	10,624,435.59	0.48
		Base	21.210188	2,017,788.78	132.890000	12,642,224.37	10,624,435.59	0.48
65473P105	NISOURCE INC COMMON STOCK USD.01							
	29,053.000	Local	12.564875	365,047.30	24.110000	700,467.83	335,420.53	0.03
		Base	12.564875	365,047.30	24.110000	700,467.83	335,420.53	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	19,271.000	Local	49.578986	955,436.64	268.520000	5,174,648.92	4,219,212.28	0.20
		Base	49.578986	955,436.64	268.520000	5,174,648.92	4,219,212.28	0.20
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	15,785.000	Local	61.407159	969,312.00	105.110000	1,659,161.35	689,849.35	0.06
		Base	61.407159	969,312.00	105.110000	1,659,161.35	689,849.35	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	11,750.000	Local	72.456216	851,360.54	323.640000	3,802,770.00	2,951,409.46	0.15
		Base	72.456216	851,360.54	323.640000	3,802,770.00	2,951,409.46	0.15
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	44,874.000	Local	27.463652	1,232,403.94	21.260000	954,021.24	-278,382.70	0.04
		Base	27.463652	1,232,403.94	21.260000	954,021.24	-278,382.70	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	22,881.000	Local	35.606920	814,721.93	80.270000	1,836,657.87	1,021,935.94	0.07
		Base	35.606920	814,721.93	80.270000	1,836,657.87	1,021,935.94	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	46,934.000	Local	56.579713	2,655,512.25	533.930000	25,059,470.62	22,403,958.37	0.96
		Base	56.579713	2,655,512.25	533.930000	25,059,470.62	22,403,958.37	0.96

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	5,496.000	Local	66.617549	366,130.05	507.250000	2,787,846.00	2,421,715.95	0.11
		Base	66.617549	366,130.05	507.250000	2,787,846.00	2,421,715.95	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	63,542.000	Local	43.835391	2,785,388.42	26.620000	1,691,488.04	-1,093,900.38	0.06
		Base	43.835391	2,785,388.42	26.620000	1,691,488.04	-1,093,900.38	0.06
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	11.910000	109,286.16	63,864.96	0.00
		Base	4.950000	45,421.20	11.910000	109,286.16	63,864.96	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	7,291.000	Local	124.919694	910,789.49	240.410000	1,752,829.31	842,039.82	0.07
		Base	124.919694	910,789.49	240.410000	1,752,829.31	842,039.82	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	16,278.000	Local	44.188911	719,307.10	74.150000	1,207,013.70	487,706.60	0.05
		Base	44.188911	719,307.10	74.150000	1,207,013.70	487,706.60	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
	33,685.000	Local	38.859153	1,308,970.58	50.660000	1,706,482.10	397,511.52	0.07
		Base	38.859153	1,308,970.58	50.660000	1,706,482.10	397,511.52	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01							
	143,770.000	Local	23.692895	3,406,327.58	70.170000	10,088,340.90	6,682,013.32	0.39
		Base	23.692895	3,406,327.58	70.170000	10,088,340.90	6,682,013.32	0.39
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	30,863.000	Local	34.316081	1,059,097.20	68.450000	2,112,572.35	1,053,475.15	0.08
		Base	34.316081	1,059,097.20	68.450000	2,112,572.35	1,053,475.15	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	32,137.000	Local	82.156748	2,640,271.40	175.410000	5,637,151.17	2,996,879.77	0.22
		Base	82.156748	2,640,271.40	175.410000	5,637,151.17	2,996,879.77	0.22
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	17,906.000	Local	41.228543	738,238.29	150.260000	2,690,555.56	1,952,317.27	0.10
		Base	41.228543	738,238.29	150.260000	2,690,555.56	1,952,317.27	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
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	58,283.000	26.725676	1,557,652.55	28.840000	1,680,881.72	123,229.17	0.06
		Base		26.725676	1,557,652.55	28.840000	1,680,881.72	123,229.17	0.06
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	5,387.000	115.769237	623,648.88	105.700000	569,405.90	-54,242.98	0.02
		Base		115.769237	623,648.88	105.700000	569,405.90	-54,242.98	0.02
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	26,273.000	33.558664	881,686.79	92.920000	2,441,287.16	1,559,600.37	0.09
		Base		33.558664	881,686.79	92.920000	2,441,287.16	1,559,600.37	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	7,192.000	108.925677	783,393.47	134.480000	967,180.16	183,786.69	0.04
		Base		108.925677	783,393.47	134.480000	967,180.16	183,786.69	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	9,769.000	59.576046	581,998.39	315.430000	3,081,435.67	2,499,437.28	0.12
		Base		59.576046	581,998.39	315.430000	3,081,435.67	2,499,437.28	0.12
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	24,249.000	36.515357	885,460.88	98.020000	2,376,886.98	1,491,426.10	0.09
		Base		36.515357	885,460.88	98.020000	2,376,886.98	1,491,426.10	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	3,716.000	313.895422	1,166,435.39	370.060000	1,375,142.96	208,707.57	0.05
		Base		313.895422	1,166,435.39	370.060000	1,375,142.96	208,707.57	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	88,822.000	29.106651	2,585,310.95	242.840000	21,569,534.48	18,984,223.53	0.83
		Base		29.106651	2,585,310.95	242.840000	21,569,534.48	18,984,223.53	0.83
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	11,300.000	102.619800	1,159,603.74	104.840000	1,184,692.00	25,088.26	0.05
		Base		102.619800	1,159,603.74	104.840000	1,184,692.00	25,088.26	0.05
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	32,220.000	16.287505	524,783.41	17.900000	576,738.00	51,954.59	0.02
		Base		16.287505	524,783.41	17.900000	576,738.00	51,954.59	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
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	104,734.000	59.555079	6,237,441.67	141.450000	14,814,624.30	8,577,182.63	0.57
		Base		59.555079	6,237,441.67	141.450000	14,814,624.30	8,577,182.63	0.57
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	8,488.000	32.778782	278,226.30	128.290000	1,088,925.52	810,699.22	0.04
		Base		32.778782	278,226.30	128.290000	1,088,925.52	810,699.22	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	421,339.000	27.311276	11,507,305.76	36.230000	15,265,111.97	3,757,806.21	0.59
		Base		27.311276	11,507,305.76	36.230000	15,265,111.97	3,757,806.21	0.59
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	118,044.000	43.819860	5,172,671.61	88.740000	10,475,224.56	5,302,552.95	0.40
		Base		43.819860	5,172,671.61	88.740000	10,475,224.56	5,302,552.95	0.40
718546104	PHILLIPS 66 COMMON STOCK								
		Local	33,129.000	37.056411	1,227,641.85	81.540000	2,701,338.66	1,473,696.81	0.10
		Base		37.056411	1,227,641.85	81.540000	2,701,338.66	1,473,696.81	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	8,541.000	46.799156	399,711.59	81.350000	694,810.35	295,098.76	0.03
		Base		46.799156	399,711.59	81.350000	694,810.35	295,098.76	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,336.000	100.614925	1,543,030.49	158.820000	2,435,663.52	892,633.03	0.09
		Base		100.614925	1,543,030.49	158.820000	2,435,663.52	892,633.03	0.09
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	3,043.000	340.948452	1,037,506.14	345.240000	1,050,565.32	13,059.18	0.04
		Base		340.948452	1,037,506.14	345.240000	1,050,565.32	13,059.18	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	17,185.000	46.664954	801,937.24	171.600000	2,948,946.00	2,147,008.76	0.11
		Base		46.664954	801,937.24	171.600000	2,948,946.00	2,147,008.76	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	19,388.000	33.382196	647,214.01	59.960000	1,162,504.48	515,290.47	0.04
		Base		33.382196	647,214.01	59.960000	1,162,504.48	515,290.47	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
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	187,979.000	60.898412	11,447,622.68	135.430000	25,457,995.97	14,010,373.29	0.98
		Base		60.898412	11,447,622.68	135.430000	25,457,995.97	14,010,373.29	0.98
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	44,377.000	23.346144	1,036,031.84	95.610000	4,242,884.97	3,206,853.13	0.16
		Base		23.346144	1,036,031.84	95.610000	4,242,884.97	3,206,853.13	0.16
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,090.000	55.376140	3,106,047.69	106.000000	5,945,540.00	2,839,492.31	0.23
		Base		55.376140	3,106,047.69	106.000000	5,945,540.00	2,839,492.31	0.23
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	30,017.000	50.977304	1,530,185.73	91.100000	2,734,548.70	1,204,362.97	0.10
		Base		50.977304	1,530,185.73	91.100000	2,734,548.70	1,204,362.97	0.10
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	38,354.000	31.722714	1,216,692.97	60.210000	2,309,294.34	1,092,601.37	0.09
		Base		31.722714	1,216,692.97	60.210000	2,309,294.34	1,092,601.37	0.09
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	11,529.000	111.016780	1,279,912.46	246.760000	2,844,896.04	1,564,983.58	0.11
		Base		111.016780	1,279,912.46	246.760000	2,844,896.04	1,564,983.58	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	20,326.000	20.176731	410,112.23	52.440000	1,065,895.44	655,783.21	0.04
		Base		20.176731	410,112.23	52.440000	1,065,895.44	655,783.21	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	8,654.000	81.666477	706,741.69	182.700000	1,581,085.80	874,344.11	0.06
		Base		81.666477	706,741.69	182.700000	1,581,085.80	874,344.11	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	85,797.000	46.816460	4,016,711.80	132.590000	11,375,824.23	7,359,112.43	0.44
		Base		46.816460	4,016,711.80	132.590000	11,375,824.23	7,359,112.43	0.44
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	10,527.000	25.144296	264,694.00	87.980000	926,165.46	661,471.46	0.04
		Base		25.144296	264,694.00	87.980000	926,165.46	661,471.46	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
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	10,213.000	Local	50.657810	517,368.21	128.340000	1,310,736.42	793,368.21	0.05
		Base	50.657810	517,368.21	128.340000	1,310,736.42	793,368.21	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,655.000	Local	95.645291	349,583.54	123.160000	450,149.80	100,566.26	0.02
		Base	95.645291	349,583.54	123.160000	450,149.80	100,566.26	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	9,250.000	Local	77.835917	719,982.23	122.560000	1,133,680.00	413,697.77	0.04
		Base	77.835917	719,982.23	122.560000	1,133,680.00	413,697.77	0.04
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	115,174.000	Local	33.303684	3,835,718.49	77.270000	8,899,494.98	5,063,776.49	0.34
		Base	33.303684	3,835,718.49	77.270000	8,899,494.98	5,063,776.49	0.34
756109104	REALTY INCOME CORP REIT USD1.0							
	26,611.000	Local	54.640074	1,454,027.00	63.500000	1,689,798.50	235,771.50	0.06
		Base	54.640074	1,454,027.00	63.500000	1,689,798.50	235,771.50	0.06
758849103	REGENCY CENTERS CORP REIT USD.01							
	11,971.000	Local	66.458730	795,577.46	56.710000	678,875.41	-116,702.05	0.03
		Base	66.458730	795,577.46	56.710000	678,875.41	-116,702.05	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	7,957.000	Local	348.894374	2,776,152.53	473.140000	3,764,774.98	988,622.45	0.14
		Base	348.894374	2,776,152.53	473.140000	3,764,774.98	988,622.45	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	72,825.000	Local	12.685705	923,836.46	20.660000	1,504,564.50	580,728.04	0.06
		Base	12.685705	923,836.46	20.660000	1,504,564.50	580,728.04	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	15,945.000	Local	27.694166	441,583.48	99.350000	1,584,135.75	1,142,552.27	0.06
		Base	27.694166	441,583.48	99.350000	1,584,135.75	1,142,552.27	0.06
761152107	RESMED INC COMMON STOCK USD.004							
	10,990.000	Local	84.141695	924,717.23	194.020000	2,132,279.80	1,207,562.57	0.08
		Base	84.141695	924,717.23	194.020000	2,132,279.80	1,207,562.57	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
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	8,643.000	30.866919	266,782.78	78.070000	674,759.01	407,976.23	0.03
		Base		30.866919	266,782.78	78.070000	674,759.01	407,976.23	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	8,809.000	54.596488	480,940.46	265.440000	2,338,260.96	1,857,320.50	0.09
		Base		54.596488	480,940.46	265.440000	2,338,260.96	1,857,320.50	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	16,784.000	26.770407	449,314.51	34.420000	577,705.28	128,390.77	0.02
		Base		26.770407	449,314.51	34.420000	577,705.28	128,390.77	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,942.000	100.193610	795,737.65	403.340000	3,203,326.28	2,407,588.63	0.12
		Base		100.193610	795,737.65	403.340000	3,203,326.28	2,407,588.63	0.12
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	26,979.000	18.903818	510,006.11	119.910000	3,235,051.89	2,725,045.78	0.12
		Base		18.903818	510,006.11	119.910000	3,235,051.89	2,725,045.78	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	18,219.000	55.605590	1,013,078.24	352.870000	6,428,938.53	5,415,860.29	0.25
		Base		55.605590	1,013,078.24	352.870000	6,428,938.53	5,415,860.29	0.25
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	8,429.000	161.130662	1,358,170.35	277.550000	2,339,468.95	981,298.60	0.09
		Base		161.130662	1,358,170.35	277.550000	2,339,468.95	981,298.60	0.09
78440X804	SL GREEN REALTY CORP REIT USD.01								
		Local	184.000	126.829076	23,336.55	69.990000	12,878.16	-10,458.39	0.00
		Base		126.829076	23,336.55	69.990000	12,878.16	-10,458.39	0.00
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	26,749.000	280.289045	7,497,451.66	396.330000	10,601,431.17	3,103,979.51	0.41
		Base		280.289045	7,497,451.66	396.330000	10,601,431.17	3,103,979.51	0.41
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	3,929.000	260.618394	1,023,969.67	493.660000	1,939,590.14	915,620.47	0.07
		Base		260.618394	1,023,969.67	493.660000	1,939,590.14	915,620.47	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
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
	69,386.000	Local	71.222220	4,941,824.94	211.870000	14,700,811.82	9,758,986.88	0.56
		Base	71.222220	4,941,824.94	211.870000	14,700,811.82	9,758,986.88	0.56
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	10,823.000	Local	54.559676	590,499.37	69.240000	749,384.52	158,885.15	0.03
		Base	54.559676	590,499.37	69.240000	749,384.52	158,885.15	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	105,490.000	Local	80.301994	8,471,057.30	27.190000	2,868,273.10	-5,602,784.20	0.11
		Base	80.301994	8,471,057.30	27.190000	2,868,273.10	-5,602,784.20	0.11
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	113,042.000	Local	26.337589	2,977,253.78	65.180000	7,368,077.56	4,390,823.78	0.28
		Base	26.337589	2,977,253.78	65.180000	7,368,077.56	4,390,823.78	0.28
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	11,763.000	Local	24.523043	288,464.56	45.820000	538,980.66	250,516.10	0.02
		Base	24.523043	288,464.56	45.820000	538,980.66	250,516.10	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	21,873.000	Local	67.780852	1,482,570.58	132.580000	2,899,922.34	1,417,351.76	0.11
		Base	67.780852	1,482,570.58	132.580000	2,899,922.34	1,417,351.76	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	14,780.000	Local	286.369889	4,232,546.96	500.110000	7,391,625.80	3,159,078.84	0.28
		Base	286.369889	4,232,546.96	500.110000	7,391,625.80	3,159,078.84	0.28
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	6,205.000	Local	111.988224	694,886.93	738.010000	4,579,352.05	3,884,465.12	0.18
		Base	111.988224	694,886.93	738.010000	4,579,352.05	3,884,465.12	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	24,871.000	Local	85.733760	2,132,284.34	113.770000	2,829,573.67	697,289.33	0.11
		Base	85.733760	2,132,284.34	113.770000	2,829,573.67	697,289.33	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	12,603.000	Local	92.889733	1,170,689.31	183.480000	2,312,398.44	1,141,709.13	0.09
		Base	92.889733	1,170,689.31	183.480000	2,312,398.44	1,141,709.13	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
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	10,274.000	Local	53.085827	545,403.79	67.610000	694,625.14	149,221.35	0.03
		Base	53.085827	545,403.79	67.610000	694,625.14	149,221.35	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK							
	8,660.000	Local	67.031382	580,491.77	126.530000	1,095,749.80	515,258.03	0.04
		Base	67.031382	580,491.77	126.530000	1,095,749.80	515,258.03	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0							
	4,109.000	Local	54.147328	222,491.37	230.740000	948,110.66	725,619.29	0.04
		Base	54.147328	222,491.37	230.740000	948,110.66	725,619.29	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
	80,057.000	Local	36.631479	2,932,606.33	62.160000	4,976,343.12	2,043,736.79	0.19
		Base	36.631479	2,932,606.33	62.160000	4,976,343.12	2,043,736.79	0.19
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
	44,742.000	Local	18.843593	843,100.05	61.060000	2,731,946.52	1,888,846.47	0.10
		Base	18.843593	843,100.05	61.060000	2,731,946.52	1,888,846.47	0.10
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
	1.000	Local	50.000000	50.00	85.000000	85.00	35.00	0.00
		Base	50.000000	50.00	85.000000	85.00	35.00	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
	12,145.000	Local	64.188338	779,567.37	199.670000	2,424,992.15	1,645,424.78	0.09
		Base	64.188338	779,567.37	199.670000	2,424,992.15	1,645,424.78	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001							
	88,980.000	Local	18.584049	1,653,608.72	109.270000	9,722,844.60	8,069,235.88	0.37
		Base	18.584049	1,653,608.72	109.270000	9,722,844.60	8,069,235.88	0.37
857477103	STATE STREET CORP COMMON STOCK USD1.0							
	26,739.000	Local	55.534892	1,484,947.47	84.010000	2,246,343.39	761,395.92	0.09
		Base	55.534892	1,484,947.47	84.010000	2,246,343.39	761,395.92	0.09
863667101	STRYKER CORP COMMON STOCK USD.1							
	24,790.000	Local	71.152994	1,763,882.71	243.580000	6,038,348.20	4,274,465.49	0.23
		Base	71.152994	1,763,882.71	243.580000	6,038,348.20	4,274,465.49	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
871607107	SYNOPSYS INC COMMON STOCK USD.01							
	11,574.000	Local	77.423712	896,102.04	247.780000	2,867,805.72	1,971,703.68	0.11
		Base	77.423712	896,102.04	247.780000	2,867,805.72	1,971,703.68	0.11
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	41,179.000	Local	31.210089	1,285,200.25	40.660000	1,674,338.14	389,137.89	0.06
		Base	31.210089	1,285,200.25	40.660000	1,674,338.14	389,137.89	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0							
	38,600.000	Local	34.234249	1,321,442.01	78.740000	3,039,364.00	1,717,921.99	0.12
		Base	34.234249	1,321,442.01	78.740000	3,039,364.00	1,717,921.99	0.12
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	91,041.000	Local	11.917161	1,084,950.21	66.150000	6,022,362.15	4,937,411.94	0.23
		Base	11.917161	1,084,950.21	66.150000	6,022,362.15	4,937,411.94	0.23
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	44,239.000	Local	89.006380	3,937,553.23	125.290000	5,542,704.31	1,605,151.08	0.21
		Base	89.006380	3,937,553.23	125.290000	5,542,704.31	1,605,151.08	0.21
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	8,716.000	Local	109.357256	953,157.84	176.700000	1,540,117.20	586,959.36	0.06
		Base	109.357256	953,157.84	176.700000	1,540,117.20	586,959.36	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
	21,009.000	Local	32.081880	674,008.22	41.210000	865,780.89	191,772.67	0.03
		Base	32.081880	674,008.22	41.210000	865,780.89	191,772.67	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
	37,957.000	Local	50.032292	1,899,075.70	198.070000	7,518,142.99	5,619,067.29	0.29
		Base	50.032292	1,899,075.70	198.070000	7,518,142.99	5,619,067.29	0.29
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	2,797.000	Local	317.439832	887,879.21	413.650000	1,156,979.05	269,099.84	0.04
		Base	317.439832	887,879.21	413.650000	1,156,979.05	269,099.84	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,530.000	Local	264.187561	932,582.09	415.460000	1,466,573.80	533,991.71	0.06
		Base	264.187561	932,582.09	415.460000	1,466,573.80	533,991.71	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
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	12,587.000	79.376508	999,112.11	121.680000	1,531,586.16	532,474.05	0.06
		Base		79.376508	999,112.11	121.680000	1,531,586.16	532,474.05	0.06
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	57,496.000	672.285402	38,653,721.45	667.930000	38,403,303.28	-250,418.17	1.47
		Base		672.285402	38,653,721.45	667.930000	38,403,303.28	-250,418.17	1.47
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	69,633.000	41.107290	2,862,423.90	188.990000	13,159,940.67	10,297,516.77	0.50
		Base		41.107290	2,862,423.90	188.990000	13,159,940.67	10,297,516.77	0.50
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	17,341.000	32.148386	557,485.16	56.080000	972,483.28	414,998.12	0.04
		Base		32.148386	557,485.16	56.080000	972,483.28	414,998.12	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	30,030.000	80.714628	2,423,860.28	456.380000	13,705,091.40	11,281,231.12	0.53
		Base		80.714628	2,423,860.28	456.380000	13,705,091.40	11,281,231.12	0.53
88579Y101	3M CO COMMON STOCK USD.01								
		Local	43,736.000	79.999349	3,498,851.52	192.680000	8,427,052.48	4,928,200.96	0.32
		Base		79.999349	3,498,851.52	192.680000	8,427,052.48	4,928,200.96	0.32
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	8,828.000	73.467340	648,569.68	177.080000	1,563,262.24	914,692.56	0.06
		Base		73.467340	648,569.68	177.080000	1,563,262.24	914,692.56	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,128.000	299.519867	1,236,418.01	587.920000	2,426,933.76	1,190,515.75	0.09
		Base		299.519867	1,236,418.01	587.920000	2,426,933.76	1,190,515.75	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	19,207.000	49.027175	941,664.95	150.400000	2,888,732.80	1,947,067.85	0.11
		Base		49.027175	941,664.95	150.400000	2,888,732.80	1,947,067.85	0.11
896239100	TRIMBLE INC COMMON STOCK								
		Local	18,961.000	68.326107	1,295,531.32	77.790000	1,474,976.19	179,444.87	0.06
		Base		68.326107	1,295,531.32	77.790000	1,474,976.19	179,444.87	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
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	102,183.000	33.384039	3,411,281.28	58.320000	5,959,312.56	2,548,031.28	0.23
		Base		33.384039	3,411,281.28	58.320000	5,959,312.56	2,548,031.28	0.23
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	60,308.000	37.842814	2,282,224.43	63.630000	3,837,398.04	1,555,173.61	0.15
		Base		37.842814	2,282,224.43	63.630000	3,837,398.04	1,555,173.61	0.15
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,056.000	335.048923	1,023,909.51	424.530000	1,297,363.68	273,454.17	0.05
		Base		335.048923	1,023,909.51	424.530000	1,297,363.68	273,454.17	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	22,306.000	26.178720	583,942.52	74.300000	1,657,335.80	1,073,393.28	0.06
		Base		26.178720	583,942.52	74.300000	1,657,335.80	1,073,393.28	0.06
902653104	UDR INC REIT USD.01								
		Local	22,328.000	37.072449	827,753.64	43.860000	979,306.08	151,552.44	0.04
		Base		37.072449	827,753.64	43.860000	979,306.08	151,552.44	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	103,885.000	27.243412	2,830,181.83	55.310000	5,745,879.35	2,915,697.52	0.22
		Base		27.243412	2,830,181.83	55.310000	5,745,879.35	2,915,697.52	0.22
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	4,277.000	210.984671	902,381.44	309.170000	1,322,320.09	419,938.65	0.05
		Base		210.984671	902,381.44	309.170000	1,322,320.09	419,938.65	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	14,279.000	27.094358	386,880.34	22.160000	316,422.64	-70,457.70	0.01
		Base		27.094358	386,880.34	22.160000	316,422.64	-70,457.70	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	14,758.000	24.418619	360,369.98	18.460000	272,432.68	-87,937.30	0.01
		Base		24.418619	360,369.98	18.460000	272,432.68	-87,937.30	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	51,067.000	34.535573	1,763,628.13	220.410000	11,255,677.47	9,492,049.34	0.43
		Base		34.535573	1,763,628.13	220.410000	11,255,677.47	9,492,049.34	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
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,183.000	51.772777	1,148,475.51	57.540000	1,276,409.82	127,934.31	0.05
		Base		51.772777	1,148,475.51	57.540000	1,276,409.82	127,934.31	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	54,227.000	74.788319	4,055,546.20	169.990000	9,218,047.73	5,162,501.53	0.35
		Base		74.788319	4,055,546.20	169.990000	9,218,047.73	5,162,501.53	0.35
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	5,468.000	114.697090	627,163.69	329.310000	1,800,667.08	1,173,503.39	0.07
		Base		114.697090	627,163.69	329.310000	1,800,667.08	1,173,503.39	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	71,937.000	59.888114	4,308,171.28	372.070000	26,765,599.59	22,457,428.31	1.03
		Base		59.888114	4,308,171.28	372.070000	26,765,599.59	22,457,428.31	1.03
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	5,890.000	113.817065	670,382.51	133.390000	785,667.10	115,284.59	0.03
		Base		113.817065	670,382.51	133.390000	785,667.10	115,284.59	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	15,440.000	23.649617	365,150.09	27.830000	429,695.20	64,545.11	0.02
		Base		23.649617	365,150.09	27.830000	429,695.20	64,545.11	0.02
918204108	VF CORP COMMON STOCK								
		Local	24,247.000	28.116831	681,748.81	79.920000	1,937,820.24	1,256,071.43	0.07
		Base		28.116831	681,748.81	79.920000	1,937,820.24	1,256,071.43	0.07
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	30,913.000	32.290872	998,207.74	71.600000	2,213,370.80	1,215,163.06	0.08
		Base		32.290872	998,207.74	71.600000	2,213,370.80	1,215,163.06	0.08
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	6,923.000	51.503448	356,558.37	176.530000	1,222,117.19	865,558.82	0.05
		Base		51.503448	356,558.37	176.530000	1,222,117.19	865,558.82	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	28,385.000	44.479101	1,262,539.27	53.340000	1,514,055.90	251,516.63	0.06
		Base		44.479101	1,262,539.27	53.340000	1,514,055.90	251,516.63	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	7,610.000	61.754319	469,950.37	198.760000	1,512,563.60	1,042,613.23	0.06
		Base		61.754319	469,950.37	198.760000	1,512,563.60	1,042,613.23	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	313,646.000	43.701444	13,706,782.96	58.150000	18,238,514.90	4,531,731.94	0.70
		Base		43.701444	13,706,782.96	58.150000	18,238,514.90	4,531,731.94	0.70
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	12,331.000	88.759449	1,094,492.77	176.690000	2,178,764.39	1,084,271.62	0.08
		Base		88.759449	1,094,492.77	176.690000	2,178,764.39	1,084,271.62	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	19,707.000	95.500592	1,882,030.16	214.890000	4,234,837.23	2,352,807.07	0.16
		Base		95.500592	1,882,030.16	214.890000	4,234,837.23	2,352,807.07	0.16
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001								
		Local	44,622.000	49.565602	2,211,716.30	45.100000	2,012,452.20	-199,264.10	0.08
		Base		49.565602	2,211,716.30	45.100000	2,012,452.20	-199,264.10	0.08
92556V106	VIATRIS INC COMMON STOCK								
		Local	130,476.000	15.096208	1,969,692.83	13.970000	1,822,749.72	-146,943.11	0.07
		Base		15.096208	1,969,692.83	13.970000	1,822,749.72	-146,943.11	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	128,481.000	36.474429	4,686,271.07	211.730000	27,203,282.13	22,517,011.06	1.04
		Base		36.474429	4,686,271.07	211.730000	27,203,282.13	22,517,011.06	1.04
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	11,891.000	58.688947	697,870.27	45.390000	539,732.49	-158,137.78	0.02
		Base		58.688947	697,870.27	45.390000	539,732.49	-158,137.78	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	10,049.000	63.327794	636,381.00	168.750000	1,695,768.75	1,059,387.75	0.07
		Base		63.327794	636,381.00	168.750000	1,695,768.75	1,059,387.75	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	23,904.000	40.430968	966,461.85	93.590000	2,237,175.36	1,270,713.51	0.09
		Base		40.430968	966,461.85	93.590000	2,237,175.36	1,270,713.51	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
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	13,574.000	71.855905	975,372.06	79.160000	1,074,517.84	99,145.78	0.04
		Base		71.855905	975,372.06	79.160000	1,074,517.84	99,145.78	0.04
931142103	WALMART INC COMMON STOCK USD.1								
		Local	105,140.000	60.015111	6,309,988.79	135.830000	14,281,166.20	7,971,177.41	0.55
		Base		60.015111	6,309,988.79	135.830000	14,281,166.20	7,971,177.41	0.55
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	54,465.000	41.464759	2,258,378.10	54.900000	2,990,128.50	731,750.40	0.11
		Base		41.464759	2,258,378.10	54.900000	2,990,128.50	731,750.40	0.11
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	29,463.000	36.126556	1,064,396.71	129.020000	3,801,316.26	2,736,919.55	0.15
		Base		36.126556	1,064,396.71	129.020000	3,801,316.26	2,736,919.55	0.15
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	4,709.000	62.074198	292,307.40	284.170000	1,338,156.53	1,045,849.13	0.05
		Base		62.074198	292,307.40	284.170000	1,338,156.53	1,045,849.13	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	313,418.000	36.991702	11,593,865.35	39.070000	12,245,241.26	651,375.91	0.47
		Base		36.991702	11,593,865.35	39.070000	12,245,241.26	651,375.91	0.47
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	31,629.000	57.622678	1,822,547.69	71.630000	2,265,585.27	443,037.58	0.09
		Base		57.622678	1,822,547.69	71.630000	2,265,585.27	443,037.58	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	5,601.000	205.467313	1,150,822.42	281.780000	1,578,249.78	427,427.36	0.06
		Base		205.467313	1,150,822.42	281.780000	1,578,249.78	427,427.36	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	23,056.000	41.284364	951,852.29	66.750000	1,538,988.00	587,135.71	0.06
		Base		41.284364	951,852.29	66.750000	1,538,988.00	587,135.71	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	31,155.000	17.528040	546,086.10	24.660000	768,282.30	222,196.20	0.03
		Base		17.528040	546,086.10	24.660000	768,282.30	222,196.20	0.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96145D105	WESTROCK CO COMMON STOCK							
	19,908.000	Local	43.326834	862,550.61	52.050000	1,036,211.40	173,660.79	0.04
		Base	43.326834	862,550.61	52.050000	1,036,211.40	173,660.79	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
	56,616.000	Local	27.562779	1,560,494.31	35.600000	2,015,529.60	455,035.29	0.08
		Base	27.562779	1,560,494.31	35.600000	2,015,529.60	455,035.29	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,743.000	Local	94.192134	446,753.29	220.350000	1,045,120.05	598,366.76	0.04
		Base	94.192134	446,753.29	220.350000	1,045,120.05	598,366.76	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	92,010.000	Local	27.954235	2,572,069.18	23.690000	2,179,716.90	-392,352.28	0.08
		Base	27.954235	2,572,069.18	23.690000	2,179,716.90	-392,352.28	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	69.780000	623,065.62	453,095.41	0.02
		Base	19.035750	169,970.21	69.780000	623,065.62	453,095.41	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	7,365.000	Local	87.699564	645,907.29	125.370000	923,350.05	277,442.76	0.04
		Base	87.699564	645,907.29	125.370000	923,350.05	277,442.76	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	39,839.000	Local	27.697888	1,103,456.17	66.510000	2,649,691.89	1,546,235.72	0.10
		Base	27.697888	1,103,456.17	66.510000	2,649,691.89	1,546,235.72	0.10
983919101	XILINX INC COMMON STOCK USD.01							
	18,577.000	Local	42.429064	788,204.72	123.900000	2,301,690.30	1,513,485.58	0.09
		Base	42.429064	788,204.72	123.900000	2,301,690.30	1,513,485.58	0.09
98419M100	XYLEM INC COMMON STOCK							
	13,662.000	Local	32.010833	437,332.00	105.180000	1,436,969.16	999,637.16	0.06
		Base	32.010833	437,332.00	105.180000	1,436,969.16	999,637.16	0.06
988498101	YUM BRANDS INC COMMON STOCK							
	22,863.000	Local	26.380491	603,137.17	108.180000	2,473,319.34	1,870,182.17	0.09
		Base	26.380491	603,137.17	108.180000	2,473,319.34	1,870,182.17	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
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	4,040.000	250.094265	1,010,380.83	485.180000	1,960,127.20	949,746.37	0.08
		Base		250.094265	1,010,380.83	485.180000	1,960,127.20	949,746.37	0.08
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	15,717.000	74.919312	1,177,506.82	160.080000	2,515,977.36	1,338,470.54	0.10
		Base		74.919312	1,177,506.82	160.080000	2,515,977.36	1,338,470.54	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	12,432.000	36.858168	458,220.74	54.960000	683,262.72	225,041.98	0.03
		Base		36.858168	458,220.74	54.960000	683,262.72	225,041.98	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	36,009.000	39.475533	1,421,474.46	157.480000	5,670,697.32	4,249,222.86	0.22
		Base		39.475533	1,421,474.46	157.480000	5,670,697.32	4,249,222.86	0.22
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	6,988.000	35.035870	244,830.66	125.620000	877,832.56	633,001.90	0.03
		Base		35.035870	244,830.66	125.620000	877,832.56	633,001.90	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	118,968.000	11.030151	1,312,235.05	11.680000	1,389,546.24	77,311.19	0.05
		Base		11.030151	1,312,235.05	11.680000	1,389,546.24	77,311.19	0.05
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	17,325.000	50.747908	879,207.50	230.110000	3,986,655.75	3,107,448.25	0.15
		Base		50.747908	879,207.50	230.110000	3,986,655.75	3,107,448.25	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	48,043.000	77.213642	3,709,575.02	276.250000	13,271,878.75	9,562,303.73	0.51
		Base		77.213642	3,709,575.02	276.250000	13,271,878.75	9,562,303.73	0.51
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	30,217.000	39.748147	1,201,069.76	138.280000	4,178,406.76	2,977,337.00	0.16
		Base		39.748147	1,201,069.76	138.280000	4,178,406.76	2,977,337.00	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,032.000	251.063628	761,224.92	247.810000	751,359.92	-9,865.00	0.03
		Base		251.063628	761,224.92	247.810000	751,359.92	-9,865.00	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
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
	28,166.000	Local	49.140290	1,384,085.40	96.780000	2,725,905.48	1,341,820.08	0.10
		Base	49.140290	1,384,085.40	96.780000	2,725,905.48	1,341,820.08	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	28,557.000	Local	22.897166	653,874.37	25.220000	720,207.54	66,333.17	0.03
		Base	22.897166	653,874.37	25.220000	720,207.54	66,333.17	0.03
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	41,537.000	Local	36.744374	1,526,251.06	59.670000	2,478,512.79	952,261.73	0.10
		Base	36.744374	1,526,251.06	59.670000	2,478,512.79	952,261.73	0.10
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	39,776.000	Local	161.789709	6,435,347.48	280.140000	11,142,848.64	4,707,501.16	0.43
		Base	161.789709	6,435,347.48	280.140000	11,142,848.64	4,707,501.16	0.43
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	102,092.000	Local	76.588446	7,819,067.66	118.130000	12,060,127.96	4,241,060.30	0.46
		Base	76.588446	7,819,067.66	118.130000	12,060,127.96	4,241,060.30	0.46
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,455.000	Local	37.763025	772,442.68	137.900000	2,820,744.50	2,048,301.82	0.11
		Base	37.763025	772,442.68	137.900000	2,820,744.50	2,048,301.82	0.11
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	27,066.000	Local	36.778885	995,457.30	25.150000	680,709.90	-314,747.40	0.03
		Base	36.778885	995,457.30	25.150000	680,709.90	-314,747.40	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	23,929.000	Local	43.695477	1,045,589.07	27.590000	660,201.11	-385,387.96	0.03
		Base	43.695477	1,045,589.07	27.590000	660,201.11	-385,387.96	0.03
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
	16,952.000	Local	30.007265	508,683.16	76.750000	1,301,066.00	792,382.84	0.05
		Base	30.007265	508,683.16	76.750000	1,301,066.00	792,382.84	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,656.000	Local	27.784765	351,643.98	62.320000	788,721.92	437,077.94	0.03
		Base	27.784765	351,643.98	62.320000	788,721.92	437,077.94	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	6,464.000	149.597644	966,999.17	190.480000	1,231,262.72	264,263.55	0.05
		Base		149.597644	966,999.17	190.480000	1,231,262.72	264,263.55	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	18,197.000	33.316578	606,261.77	165.560000	3,012,695.32	2,406,433.55	0.12
		Base		33.316578	606,261.77	165.560000	3,012,695.32	2,406,433.55	0.12
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	9,771.000	130.842912	1,278,466.09	228.880000	2,236,386.48	957,920.39	0.09
		Base		130.842912	1,278,466.09	228.880000	2,236,386.48	957,920.39	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	10,348.000	112.457093	1,163,706.00	40.470000	418,783.56	-744,922.44	0.02
		Base		112.457093	1,163,706.00	40.470000	418,783.56	-744,922.44	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	34,226.000	80.283587	2,747,786.05	157.970000	5,406,681.22	2,658,895.17	0.21
		Base		80.283587	2,747,786.05	157.970000	5,406,681.22	2,658,895.17	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	11,307.000	54.693423	618,418.53	131.850000	1,490,827.95	872,409.42	0.06
		Base		54.693423	618,418.53	131.850000	1,490,827.95	872,409.42	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	25,077.000	39.314291	985,884.48	129.110000	3,237,691.47	2,251,806.99	0.12
		Base		39.314291	985,884.48	129.110000	3,237,691.47	2,251,806.99	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	19,514.000	55.934857	1,091,512.79	104.050000	2,030,431.70	938,918.91	0.08
		Base		55.934857	1,091,512.79	104.050000	2,030,431.70	938,918.91	0.08
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		Local	5,992.000	202.631899	1,214,170.34	202.631899	1,214,170.34	0.00	0.05
		Base		202.631899	1,214,170.34	202.631899	1,214,170.34	0.00	0.05
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	16,628.000	80.181490	1,333,257.81	85.610000	1,423,523.08	90,265.27	0.05
		Base		80.181490	1,333,257.81	85.610000	1,423,523.08	90,265.27	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
US DOLLAR Total									
		22,876,462.000	Local		1,060,902,008.37		2,593,404,488.46	1,532,502,480.09	99.46
			Base		1,060,902,008.37		2,593,404,488.46	1,532,502,480.09	99.46
EQUITY Total									
		22,876,462.000	Base		1,060,902,008.37		2,593,404,488.46	1,532,502,480.09	99.46

& 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
FUND Total								
		36,840,365.770	Base	1,074,874,143.07		2,607,375,367.56	1,532,501,224.49	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								
		Local	234,375.010	1.000000	234,375.01	1.000000	234,375.01	0.00	0.02
		Base		1.000000	234,375.01	1.000000	234,375.01	0.00	0.02
US DOLLAR Total									
		Local	234,375.010		234,375.01		234,375.01	0.00	0.02
		Base			234,375.01		234,375.01	0.00	0.02
CASH Total									
		Base	234,375.010		234,375.01		234,375.01	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
091995001	BLACKROCK INVT QUALITY					0.000000	01 Apr 2021		
		Local	90,007,866.100	100.000000	90,007,866.10	100.000000	90,007,866.10	0.00	6.93
		Base		100.000000	90,007,866.10	100.000000	90,007,866.10	0.00	6.93
22599G006	CREDIT AGRICOLE REPO REPO					0.005000	01 Apr 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.85
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.85
9127962Y4	TREASURY BILL 05/21 0.00000					0.142500	20 May 2021		
		Local	25,000,000.000	99.980604	24,995,151.04	99.980604	24,995,151.04	0.00	1.92
		Base		99.980604	24,995,151.04	99.980604	24,995,151.04	0.00	1.92
9127963H0	TREASURY BILL 06/21 0.00000					0.095000	17 Jun 2021		
		Local	25,000,000.000	99.979681	24,994,920.14	99.979681	24,994,920.14	0.00	1.92
		Base		99.979681	24,994,920.14	99.979681	24,994,920.14	0.00	1.92
9127963S6	TREASURY BILL 07/21 0.00000					0.100000	15 Jul 2021		
		Local	85,000,000.000	99.969725	84,974,266.24	99.969725	84,974,266.24	0.00	6.54
		Base		99.969725	84,974,266.24	99.969725	84,974,266.24	0.00	6.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127964L0	TREASURY BILL 09/21 0.00000				0.113000	09 Sep 2021		
	20,000,000.000	Local	99.949464	19,989,892.77	99.949464	19,989,892.77	0.00	1.54
		Base	99.949464	19,989,892.77	99.949464	19,989,892.77	0.00	1.54
9127964W6	TREASURY BILL 11/21 0.00000				0.100000	04 Nov 2021		
	25,000,000.000	Local	99.939722	24,984,930.56	99.939722	24,984,930.56	0.00	1.92
		Base	99.939722	24,984,930.56	99.939722	24,984,930.56	0.00	1.92
9127964X4	TREASURY BILL 04/21 0.00000				0.080000	08 Apr 2021		
	20,000,000.000	Local	99.998444	19,999,688.89	99.998444	19,999,688.89	0.00	1.54
		Base	99.998444	19,999,688.89	99.998444	19,999,688.89	0.00	1.54
9127965A3	TREASURY BILL 05/21 0.00000				0.085900	06 May 2021		
	20,000,000.000	Local	99.991649	19,998,329.72	99.991649	19,998,329.72	0.00	1.54
		Base	99.991649	19,998,329.72	99.991649	19,998,329.72	0.00	1.54
9127965G0	TREASURY BILL 12/21 0.00000				0.088000	02 Dec 2021		
	65,000,000.000	Local	99.934667	64,957,533.34	99.934667	64,957,533.34	0.00	5.00
		Base	99.934667	64,957,533.34	99.934667	64,957,533.34	0.00	5.00
912796A41	TREASURY BILL 06/21 0.00000				0.072000	03 Jun 2021		
	30,000,000.000	Local	99.987400	29,996,220.00	99.987400	29,996,220.00	0.00	2.31
		Base	99.987400	29,996,220.00	99.987400	29,996,220.00	0.00	2.31
912796B40	TREASURY BILL 07/21 0.00000				0.080000	01 Jul 2021		
	100,000,000.000	Local	99.979550	99,979,550.28	99.979550	99,979,550.28	0.00	7.69
		Base	99.979550	99,979,550.28	99.979550	99,979,550.28	0.00	7.69
912796C31	TREASURY BILL 01/22 0.00000				0.076000	27 Jan 2022		
	25,000,000.000	Local	99.936456	24,984,113.89	99.936456	24,984,113.89	0.00	1.92
		Base	99.936456	24,984,113.89	99.936456	24,984,113.89	0.00	1.92
912796D30	TREASURY BILL 02/22 0.00000				0.076000	24 Feb 2022		
	20,000,000.000	Local	99.930544	19,986,108.89	99.930544	19,986,108.89	0.00	1.54
		Base	99.930544	19,986,108.89	99.930544	19,986,108.89	0.00	1.54
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.005000	01 Apr 2021		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.69
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.030000	01 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.38
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.38
978UHK000	DAIWA CAPITAL MARKETS REPO				0.020000	19 Apr 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.31
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.31
979QRC005	BANK OF AMERICA REPO				0.005000	01 Apr 2021		
	98,187,746.930	Local	100.000000	98,187,746.93	100.000000	98,187,746.93	0.00	7.55
		Base	100.000000	98,187,746.93	100.000000	98,187,746.93	0.00	7.55
985FHY004	MITSUBISHI UFJ REPO				0.005000	01 Apr 2021		
	20,490,131.020	Local	100.000000	20,490,131.02	100.000000	20,490,131.02	0.00	1.58
		Base	100.000000	20,490,131.02	100.000000	20,490,131.02	0.00	1.58
US DOLLAR Total								
	853,685,744.050	Local		853,526,449.81		853,526,449.81	0.00	65.67
		Base		853,526,449.81		853,526,449.81	0.00	65.67
CASH EQUIVALENT Total								
	853,685,744.050	Base		853,526,449.81		853,526,449.81	0.00	65.67

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	583,788.980	Local	100.071534	584,206.59	100.347092	585,815.26	1,608.67	0.05
Original Face:	11,000,000.000	Base	100.071534	584,206.59	100.347092	585,815.26	1,608.67	0.05
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	946,945.050	Local	102.604751	971,610.61	104.602493	990,528.13	18,917.52	0.08
Original Face:	15,000,000.000	Base	102.604751	971,610.61	104.602493	990,528.13	18,917.52	0.08
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	1,287,792.900	Local	100.358155	1,292,405.19	103.773653	1,336,389.74	43,984.55	0.10
Original Face:	5,000,000.000	Base	100.358155	1,292,405.19	103.773653	1,336,389.74	43,984.55	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
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.000000	20 Jul 2021		
		Local	1,757.920	100.222991	1,761.84	103.210160	1,814.35	52.51	0.00
	Original Face:	Base	754,224.000	100.222991	1,761.84	103.210160	1,814.35	52.51	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
		Local	2,766.390	100.618496	2,783.50	105.231418	2,911.11	127.61	0.00
	Original Face:	Base	300,000.000	100.618496	2,783.50	105.231418	2,911.11	127.61	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	4,567,292.500	99.840635	4,560,013.83	103.403522	4,722,741.31	162,727.48	0.36
	Original Face:	Base	10,000,000.000	99.840635	4,560,013.83	103.403522	4,722,741.31	162,727.48	0.36
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	499,351.420	105.025931	524,448.48	107.732500	537,963.77	13,515.29	0.04
	Original Face:	Base	17,600,000.000	105.025931	524,448.48	107.732500	537,963.77	13,515.29	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	1,544,383.000	104.980547	1,621,301.72	108.395190	1,674,036.89	52,735.17	0.13
	Original Face:	Base	50,000,000.000	104.980547	1,621,301.72	108.395190	1,674,036.89	52,735.17	0.13
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.510880	20 Jun 2042		
		Local	734,900.230	100.085354	735,527.50	100.681490	739,908.50	4,381.00	0.06
	Original Face:	Base	10,000,000.000	100.085354	735,527.50	100.681490	739,908.50	4,381.00	0.06
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	9,444,467.050	102.195206	9,651,792.55	103.496010	9,774,646.56	122,854.01	0.75
	Original Face:	Base	41,570,000.000	102.195206	9,651,792.55	103.496010	9,774,646.56	122,854.01	0.75
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.406130	16 Jun 2037		
		Local	1,222,895.690	100.166330	1,224,929.73	100.317560	1,226,779.12	1,849.39	0.09
	Original Face:	Base	32,313,742.000	100.166330	1,224,929.73	100.317560	1,226,779.12	1,849.39	0.09
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	166,830.770	99.806930	166,508.67	101.120200	168,699.61	2,190.94	0.01
	Original Face:	Base	8,021,011.000	99.806930	166,508.67	101.120200	168,699.61	2,190.94	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	132,447.840	99.694521	132,043.24	100.757150	133,450.67	1,407.43	0.01
	Original Face:	Base	2,750,000.000	99.694521	132,043.24	100.757150	133,450.67	1,407.43	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	638,467.130	Local	105.858292	675,870.40	110.681600	706,665.63	30,795.23	0.05
Original Face:	10,300,000.000	Base	105.858292	675,870.40	110.681600	706,665.63	30,795.23	0.05
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	4,166,601.800	Local	102.529068	4,271,977.98	101.900430	4,245,785.15	-26,192.83	0.33
Original Face:	10,000,000.000	Base	102.529068	4,271,977.98	101.900430	4,245,785.15	-26,192.83	0.33
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.339500	20 Apr 2067		
	58,045.780	Local	100.000000	58,045.78	99.947470	58,015.29	-30.49	0.00
Original Face:	2,754,386.000	Base	100.000000	58,045.78	99.947470	58,015.29	-30.49	0.00
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	16,574.000	Local	100.702305	16,690.40	100.051940	16,582.61	-107.79	0.00
Original Face:	8,000,000.000	Base	100.702305	16,690.40	100.051940	16,582.61	-107.79	0.00
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	482,552.650	Local	100.122478	483,143.67	101.655470	490,541.16	7,397.49	0.04
Original Face:	5,000,000.000	Base	100.122478	483,143.67	101.655470	490,541.16	7,397.49	0.04
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	347,017.610	Local	105.055588	364,561.39	108.400080	376,167.37	11,605.98	0.03
Original Face:	7,350,000.000	Base	105.055588	364,561.39	108.400080	376,167.37	11,605.98	0.03
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	257,868.900	Local	99.969562	257,790.41	101.631510	262,076.06	4,285.65	0.02
Original Face:	5,000,000.000	Base	99.969562	257,790.41	101.631510	262,076.06	4,285.65	0.02
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	323,346.900	Local	99.817076	322,755.42	100.998610	326,575.87	3,820.45	0.03
Original Face:	10,000,000.000	Base	99.817076	322,755.42	100.998610	326,575.87	3,820.45	0.03
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	323,346.900	Local	100.948767	326,414.71	101.484510	328,147.02	1,732.31	0.03
Original Face:	10,000,000.000	Base	100.948767	326,414.71	101.484510	328,147.02	1,732.31	0.03
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	137,159.000	Local	101.565665	139,306.45	106.519390	146,100.93	6,794.48	0.01
Original Face:	5,000,000.000	Base	101.565665	139,306.45	106.519390	146,100.93	6,794.48	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	109,246.100	Local	99.917819	109,156.32	101.184210	110,539.80	1,383.48	0.01
Original Face:	5,000,000.000	Base	99.917819	109,156.32	101.184210	110,539.80	1,383.48	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	829,627.700	Local	99.834564	828,255.20	105.403210	874,454.23	46,199.03	0.07
Original Face:	10,815,142.000	Base	99.834564	828,255.20	105.403210	874,454.23	46,199.03	0.07
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	356,697.030	Local	102.169794	364,436.62	108.042870	385,385.71	20,949.09	0.03
Original Face:	5,648,629.000	Base	102.169794	364,436.62	108.042870	385,385.71	20,949.09	0.03
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.410880	20 Nov 2042		
	7,803,783.770	Local	100.000000	7,803,783.77	100.152780	7,815,706.39	11,922.62	0.60
Original Face:	25,333,333.000	Base	100.000000	7,803,783.77	100.152780	7,815,706.39	11,922.62	0.60
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.456130	16 Nov 2041		
	2,032,418.520	Local	100.132120	2,035,103.75	100.372260	2,039,984.40	4,880.65	0.16
Original Face:	10,000,000.000	Base	100.132120	2,035,103.75	100.372260	2,039,984.40	4,880.65	0.16
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	822,582.440	Local	104.140370	856,640.40	106.146710	873,144.20	16,503.80	0.07
Original Face:	10,359,452.000	Base	104.140370	856,640.40	106.146710	873,144.20	16,503.80	0.07
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.456130	16 Dec 2041		
	3,804,259.810	Local	100.132276	3,809,291.94	100.478760	3,822,473.08	13,181.14	0.29
Original Face:	12,911,372.000	Base	100.132276	3,809,291.94	100.478760	3,822,473.08	13,181.14	0.29
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,564,878.600	Local	95.589638	2,451,758.17	101.079860	2,592,575.70	140,817.53	0.20
Original Face:	10,000,000.000	Base	95.589638	2,451,758.17	101.079860	2,592,575.70	140,817.53	0.20
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	3,022,185.000	Local	100.902925	3,049,473.07	101.223510	3,059,161.74	9,688.67	0.24
Original Face:	25,000,000.000	Base	100.902925	3,049,473.07	101.223510	3,059,161.74	9,688.67	0.24
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	2,240,273.700	Local	100.163089	2,243,927.34	102.377100	2,293,527.25	49,599.91	0.18
Original Face:	10,000,000.000	Base	100.163089	2,243,927.34	102.377100	2,293,527.25	49,599.91	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
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,240,273.700	Local	100.781114	2,257,772.80	103.337180	2,315,035.67	57,262.87	0.18
Original Face:	10,000,000.000	Base	100.781114	2,257,772.80	103.337180	2,315,035.67	57,262.87	0.18
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	2,332,623.960	Local	101.673750	2,371,666.26	103.110110	2,405,171.13	33,504.87	0.19
Original Face:	18,249,312.000	Base	101.673750	2,371,666.26	103.110110	2,405,171.13	33,504.87	0.19
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	2,358,286.900	Local	99.999999	2,358,286.88	101.415630	2,391,671.52	33,384.64	0.18
Original Face:	10,000,000.000	Base	99.999999	2,358,286.88	101.415630	2,391,671.52	33,384.64	0.18
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	2,358,286.900	Local	101.507242	2,393,831.99	103.196660	2,433,673.31	39,841.32	0.19
Original Face:	10,000,000.000	Base	101.507242	2,393,831.99	103.196660	2,433,673.31	39,841.32	0.19
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,405,878.200	Local	101.644039	2,445,431.77	102.988890	2,477,787.25	32,355.48	0.19
Original Face:	10,000,000.000	Base	101.644039	2,445,431.77	102.988890	2,477,787.25	32,355.48	0.19
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	5,442,069.240	Local	99.229385	5,400,131.86	100.650330	5,477,460.65	77,328.79	0.42
Original Face:	18,000,000.000	Base	99.229385	5,400,131.86	100.650330	5,477,460.65	77,328.79	0.42
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,971,799.500	Local	94.615571	4,704,096.47	101.128800	5,027,921.17	323,824.70	0.39
Original Face:	10,000,000.000	Base	94.615571	4,704,096.47	101.128800	5,027,921.17	323,824.70	0.39
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	758,090.650	Local	99.108580	751,332.88	100.181610	759,467.42	8,134.54	0.06
Original Face:	5,000,000.000	Base	99.108580	751,332.88	100.181610	759,467.42	8,134.54	0.06
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	6,441,571.650	Local	99.377557	6,401,476.54	101.688120	6,550,313.11	148,836.57	0.50
Original Face:	15,000,000.000	Base	99.377557	6,401,476.54	101.688120	6,550,313.11	148,836.57	0.50
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	239,990.640	Local	101.263983	243,024.08	103.289530	247,885.20	4,861.12	0.02
Original Face:	1,000,000.000	Base	101.263983	243,024.08	103.289530	247,885.20	4,861.12	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	900,171.220	Local	100.708387	906,547.92	104.569140	941,301.30	34,753.38	0.07
Original Face:	2,000,000.000	Base	100.708387	906,547.92	104.569140	941,301.30	34,753.38	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	285,478.850	Local	100.796374	287,752.33	103.631070	295,844.79	8,092.46	0.02
Original Face:	1,000,000.000	Base	100.796374	287,752.33	103.631070	295,844.79	8,092.46	0.02
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	550,225.400	Local	101.033269	555,910.71	103.460430	569,265.56	13,354.85	0.04
Original Face:	5,000,000.000	Base	101.033269	555,910.71	103.460430	569,265.56	13,354.85	0.04
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	1,268,622.080	Local	100.758013	1,278,238.40	101.576080	1,288,616.58	10,378.18	0.10
Original Face:	5,985,000.000	Base	100.758013	1,278,238.40	101.576080	1,288,616.58	10,378.18	0.10
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,240,807.900	Local	97.790897	3,169,215.12	103.315510	3,348,257.21	179,042.09	0.26
Original Face:	5,000,000.000	Base	97.790897	3,169,215.12	103.315510	3,348,257.21	179,042.09	0.26
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	2,891,837.800	Local	100.792421	2,914,753.32	104.855300	3,032,245.20	117,491.88	0.23
Original Face:	20,000,000.000	Base	100.792421	2,914,753.32	104.855300	3,032,245.20	117,491.88	0.23
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	1,432,932.500	Local	100.218599	1,436,064.88	103.811990	1,487,555.74	51,490.86	0.11
Original Face:	10,000,000.000	Base	100.218599	1,436,064.88	103.811990	1,487,555.74	51,490.86	0.11
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,873,781.440	Local	95.961328	2,757,718.82	101.429790	2,914,870.48	157,151.66	0.22
Original Face:	4,000,000.000	Base	95.961328	2,757,718.82	101.429790	2,914,870.48	157,151.66	0.22
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,204,273.950	Local	96.494125	3,091,936.12	101.730000	3,259,707.89	167,771.77	0.25
Original Face:	5,000,000.000	Base	96.494125	3,091,936.12	101.730000	3,259,707.89	167,771.77	0.25
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
	0.020	Local	2,800.000000	0.56	100.000000	0.02	-0.54	0.00
Original Face:	5,000,000.000	Base	2,800.000000	0.56	100.000000	0.02	-0.54	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
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	1,847,161.200	Local	99.903961	1,845,387.21	102.146950	1,886,818.83	41,431.62	0.15
Original Face:	10,000,000.000	Base	99.903961	1,845,387.21	102.146950	1,886,818.83	41,431.62	0.15
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,570,049.750	Local	100.082481	1,571,344.74	102.336850	1,606,739.46	35,394.72	0.12
Original Face:	5,000,000.000	Base	100.082481	1,571,344.74	102.336850	1,606,739.46	35,394.72	0.12
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	390,857.430	Local	101.404013	396,345.12	100.925740	394,475.75	-1,869.37	0.03
Original Face:	3,000,000.000	Base	101.404013	396,345.12	100.925740	394,475.75	-1,869.37	0.03
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	1,519,951.100	Local	100.000000	1,519,951.10	104.120030	1,582,573.54	62,622.44	0.12
Original Face:	10,000,000.000	Base	100.000000	1,519,951.10	104.120030	1,582,573.54	62,622.44	0.12
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.090000	15 Mar 2030		
	22,500,000.000	Local	100.000000	22,500,000.00	100.000000	22,500,000.00	0.00	1.73
Original Face:	25,000,000.000	Base	100.000000	22,500,000.00	100.000000	22,500,000.00	0.00	1.73
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	104.027113	7,281,897.91	281,897.91	0.56
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	104.027113	7,281,897.91	281,897.91	0.56
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.62
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.62
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
	1,833,333.340	Local	100.000000	1,833,333.34	100.000000	1,833,333.34	0.00	0.14
Original Face:	2,000,000.000	Base	100.000000	1,833,333.34	100.000000	1,833,333.34	0.00	0.14
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.904037	2,997,121.11	103.835722	3,115,071.66	117,950.55	0.24
		Base	99.904037	2,997,121.11	103.835722	3,115,071.66	117,950.55	0.24
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,831,093.320	Local	106.067858	1,942,201.46	106.643380	1,952,739.81	10,538.35	0.15
Original Face:	28,600,000.000	Base	106.067858	1,942,201.46	106.643380	1,952,739.81	10,538.35	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
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	440,348.570	Local	102.334453	450,628.30	100.219221	441,313.91	-9,314.39	0.03
Original Face:	4,240,960.000	Base	102.334453	450,628.30	100.219221	441,313.91	-9,314.39	0.03
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	484,036.060	Local	102.303209	495,184.42	100.303361	485,504.44	-9,679.98	0.04
Original Face:	6,113,646.000	Base	102.303209	495,184.42	100.303361	485,504.44	-9,679.98	0.04
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	532,073.360	Local	104.026514	553,497.37	101.900224	542,183.95	-11,313.42	0.04
Original Face:	4,650,545.000	Base	104.026514	553,497.37	101.900224	542,183.95	-11,313.42	0.04
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.288000	25 Nov 2024		
	681,031.860	Local	104.581367	712,232.43	103.098712	702,135.08	-10,097.35	0.05
Original Face:	12,180,140.000	Base	104.581367	712,232.43	103.098712	702,135.08	-10,097.35	0.05
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.982000	25 Jan 2025		
	1,894,691.020	Local	104.522463	1,980,377.72	101.871418	1,930,148.61	-50,229.11	0.15
Original Face:	10,243,765.000	Base	104.522463	1,980,377.72	101.871418	1,930,148.61	-50,229.11	0.15
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.603000	25 Jan 2029		
	1,722,125.550	Local	108.872921	1,874,928.39	105.988853	1,825,261.12	-49,667.27	0.14
Original Face:	5,000,000.000	Base	108.872921	1,874,928.39	105.988853	1,825,261.12	-49,667.27	0.14
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	5,000,000.000	Local	100.627467	5,031,373.33	100.509783	5,025,489.15	-5,884.18	0.39
		Base	100.627467	5,031,373.33	100.509783	5,025,489.15	-5,884.18	0.39
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,485,000.000	Local	100.207279	5,496,369.23	100.182200	5,494,993.67	-1,375.56	0.42
		Base	100.207279	5,496,369.23	100.182200	5,494,993.67	-1,375.56	0.42
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.342324	2,709,242.74	99.285870	2,680,718.49	-28,524.25	0.21
		Base	100.342324	2,709,242.74	99.285870	2,680,718.49	-28,524.25	0.21
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	100.324194	3,009,725.82	99.415130	2,982,453.90	-27,271.92	0.23
		Base	100.324194	3,009,725.82	99.415130	2,982,453.90	-27,271.92	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
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.047153	2,501,178.82	99.913000	2,497,825.00	-3,353.82	0.19
		Base	100.047153	2,501,178.82	99.913000	2,497,825.00	-3,353.82	0.19
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965D7	TREASURY BILL 12/20 0.00000					22 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	35,000,000.000	Local	99.928202	34,974,870.54	99.971644	34,990,075.40	15,204.86	2.69
		Base	99.928202	34,974,870.54	99.971644	34,990,075.40	15,204.86	2.69
912796B65	TREASURY BILL 02/21 0.00000					02 Feb 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
912796B73	TREASURY BILL 02/21 0.00000					09 Feb 2021		
	0.000	Local	0.000000	-0.11	0.000000	0.00	0.11	0.00
		Base	0.000000	-0.11	0.000000	0.00	0.11	0.00
912796C64	TREASURY BILL 08/21 0.00000				0.010000	05 Aug 2021		
	25,000,000.000	Local	99.974975	24,993,743.79	99.993000	24,998,250.00	4,506.21	1.92
		Base	99.974975	24,993,743.79	99.993000	24,998,250.00	4,506.21	1.92
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2049		
	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
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	20,000,000.000	Local	100.095339	20,019,067.80	100.338615	20,067,723.00	48,655.20	1.54
		Base	100.095339	20,019,067.80	100.338615	20,067,723.00	48,655.20	1.54
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.009748	30,002,924.33	100.566406	30,169,921.80	166,997.47	2.32
		Base	100.009748	30,002,924.33	100.566406	30,169,921.80	166,997.47	2.32

Base Currency: USD - US DOLLAR

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912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	20,000,000.000	Local	101.109375	20,221,875.00	101.128906	20,225,781.20	3,906.20	1.56
		Base	101.109375	20,221,875.00	101.128906	20,225,781.20	3,906.20	1.56
912828S27	US TREASURY N/B 06/21 1.125				1.125000	30 Jun 2021		
	20,000,000.000	Local	99.893482	19,978,696.36	100.262198	20,052,439.60	73,743.24	1.54
		Base	99.893482	19,978,696.36	100.262198	20,052,439.60	73,743.24	1.54
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	101.744603	25,436,150.81	101.769531	25,442,382.75	6,231.94	1.96
		Base	101.744603	25,436,150.81	101.769531	25,442,382.75	6,231.94	1.96
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	100.492658	5,024,632.89	100.510730	5,025,536.50	903.61	0.39
		Base	100.492658	5,024,632.89	100.510730	5,025,536.50	903.61	0.39
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.253467	5,012,673.33	102.507812	5,125,390.60	112,717.27	0.39
		Base	100.253467	5,012,673.33	102.507812	5,125,390.60	112,717.27	0.39
912828Y20	US TREASURY N/B 07/21 2.625				2.625000	15 Jul 2021		
	35,000,000.000	Local	100.729524	35,255,333.44	100.750000	35,262,500.00	7,166.56	2.71
		Base	100.729524	35,255,333.44	100.750000	35,262,500.00	7,166.56	2.71
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.939489	19,987,897.73	100.824219	20,164,843.80	176,946.07	1.55
		Base	99.939489	19,987,897.73	100.824219	20,164,843.80	176,946.07	1.55
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.029752	10,002,975.17	100.960938	10,096,093.80	93,118.63	0.78
		Base	100.029752	10,002,975.17	100.960938	10,096,093.80	93,118.63	0.78
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.380142	19,676,028.48	97.998280	19,599,656.00	-76,372.48	1.51
		Base	98.380142	19,676,028.48	97.998280	19,599,656.00	-76,372.48	1.51
US DOLLAR Total								
	441,601,308.140	Local		442,670,198.18		445,925,617.88	3,255,419.70	34.31
Original Face:	714,044,659.000	Base		442,670,198.18		445,925,617.88	3,255,419.70	34.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
			441,601,308.140	Base	442,670,198.18		445,925,617.88	3,255,419.70	34.31
	Original Face:		714,044,659.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,295,521,427.200	Base		1,296,431,023.00		1,299,686,442.70	3,255,419.70	100.00
	Original Face:	714,044,659.000							

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								
			-1,983,611.130	1.000000	-1,983,611.13	1.000000	-1,983,611.13	0.00	0.03
		Base		1.000000	-1,983,611.13	1.000000	-1,983,611.13	0.00	0.03
US DOLLAR Total									
			-1,983,611.130		-1,983,611.13		-1,983,611.13	0.00	0.03
		Base			-1,983,611.13		-1,983,611.13	0.00	0.03
CASH Total									
			-1,983,611.130	Base	-1,983,611.13		-1,983,611.13	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2TF9	AT&T INC					0.270000	15 Jun 2021		
			20,000,000.000	99.943750	19,988,750.00	99.943750	19,988,750.00	0.00	0.34
		Base		99.943750	19,988,750.00	99.943750	19,988,750.00	0.00	0.34
0020A2TH5	AT&T INC					0.270000	17 Jun 2021		
			20,000,000.000	99.942250	19,988,450.00	99.942250	19,988,450.00	0.00	0.34
		Base		99.942250	19,988,450.00	99.942250	19,988,450.00	0.00	0.34
0020A2WM0	AT&T INC					0.250000	21 Sep 2021		
			5,200,000.000	99.879861	5,193,752.78	99.879861	5,193,752.78	0.00	0.09
		Base		99.879861	5,193,752.78	99.879861	5,193,752.78	0.00	0.09
0020A2WM0	AT&T INC					0.260000	21 Sep 2021		
			10,000,000.000	99.875056	9,987,505.55	99.875056	9,987,505.55	0.00	0.17
		Base		99.875056	9,987,505.55	99.875056	9,987,505.55	0.00	0.17
0020A2ZF2	AT&T INC					0.290000	15 Dec 2021		
			10,000,000.000	99.792167	9,979,216.67	99.792167	9,979,216.67	0.00	0.17
		Base		99.792167	9,979,216.67	99.792167	9,979,216.67	0.00	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
0020A2ZF2	AT&T INC					0.420000	15 Dec 2021		
		Local	10,000,000.000	99.699000	9,969,900.00	99.699000	9,969,900.00	0.00	0.17
		Base		99.699000	9,969,900.00	99.699000	9,969,900.00	0.00	0.17
02314PU25	AMAZON COM INC DISC COML					0.090000	02 Jul 2021		
		Local	25,000,000.000	99.977000	24,994,250.00	99.977000	24,994,250.00	0.00	0.42
		Base		99.977000	24,994,250.00	99.977000	24,994,250.00	0.00	0.42
02314PUS8	AMAZON COM INC DISC COML					0.080000	26 Jul 2021		
		Local	10,000,000.000	99.974222	9,997,422.22	99.974222	9,997,422.22	0.00	0.17
		Base		99.974222	9,997,422.22	99.974222	9,997,422.22	0.00	0.17
02665JR69	AMERICAN HONDA FINAN					0.300000	06 Apr 2021		
		Local	15,000,000.000	99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.25
		Base		99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.25
02665JSJ0	AMERICAN HONDA FINAN					0.200000	18 May 2021		
		Local	15,000,000.000	99.973889	14,996,083.33	99.973889	14,996,083.33	0.00	0.25
		Base		99.973889	14,996,083.33	99.973889	14,996,083.33	0.00	0.25
02665JSS0	AMERICAN HONDA FINAN					0.230000	26 May 2021		
		Local	10,000,000.000	99.964861	9,996,486.11	99.964861	9,996,486.11	0.00	0.17
		Base		99.964861	9,996,486.11	99.964861	9,996,486.11	0.00	0.17
02665JT42	AMERICAN HONDA FINAN					0.250000	04 Jun 2021		
		Local	25,000,000.000	99.955556	24,988,888.89	99.955556	24,988,888.89	0.00	0.42
		Base		99.955556	24,988,888.89	99.955556	24,988,888.89	0.00	0.42
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.980285	4,999,014.24	99.980285	4,999,014.24	0.00	0.08
		Base		99.980285	4,999,014.24	99.980285	4,999,014.24	0.00	0.08
03040LR68	AMERICAN WATER CAPIT					0.120000	06 Apr 2021		
		Local	25,000,000.000	99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	0.42
		Base		99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	0.42
03785DS49	APPLE INC					0.050000	04 May 2021		
		Local	9,700,000.000	99.995417	9,699,555.42	99.995417	9,699,555.42	0.00	0.16
		Base		99.995417	9,699,555.42	99.995417	9,699,555.42	0.00	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03785DT14	APPLE INC					0.050000	01 Jun 2021		
		Local	55,000,000.000	99.991528	54,995,340.28	99.991528	54,995,340.28	0.00	0.92
		Base		99.991528	54,995,340.28	99.991528	54,995,340.28	0.00	0.92
05253AS50	AUST & NEW ZEA					0.130000	05 May 2021		
		Local	20,000,000.000	99.987722	19,997,544.44	99.987722	19,997,544.44	0.00	0.34
		Base		99.987722	19,997,544.44	99.987722	19,997,544.44	0.00	0.34
06054NTW1	BANK AMER SECS INC					0.150000	30 Jun 2021		
		Local	25,000,000.000	99.962500	24,990,625.00	99.962500	24,990,625.00	0.00	0.42
		Base		99.962500	24,990,625.00	99.962500	24,990,625.00	0.00	0.42
06367CD20	BANK OF MONTREAL-					0.130000	02 Jul 2021		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.50
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.50
06367CD61	BANK OF MONTREAL-					0.140000	21 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
06417MMH5	BANK OF NOVA SCOTIA					0.230000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
07010JR94	BASIN ELEC PWR COOP					0.120000	09 Apr 2021		
		Local	2,500,000.000	99.997333	2,499,933.33	99.997333	2,499,933.33	0.00	0.04
		Base		99.997333	2,499,933.33	99.997333	2,499,933.33	0.00	0.04
07010JRG8	BASIN ELEC PWR COOP					0.120000	16 Apr 2021		
		Local	15,000,000.000	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.25
		Base		99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.25
07010JS51	BASIN ELEC PWR COOP					0.130000	05 May 2021		
		Local	10,000,000.000	99.987722	9,998,772.22	99.987722	9,998,772.22	0.00	0.17
		Base		99.987722	9,998,772.22	99.987722	9,998,772.22	0.00	0.17
07010JS77	BASIN ELEC PWR COOP					0.130000	07 May 2021		
		Local	10,000,000.000	99.987000	9,998,700.00	99.987000	9,998,700.00	0.00	0.17
		Base		99.987000	9,998,700.00	99.987000	9,998,700.00	0.00	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
091995001	BLACKROCK INVT QUALITY					0.000000	01 Apr 2021		
		Local	130,008,637.110	100.000000	130,008,637.11	100.000000	130,008,637.11	0.00	2.18
		Base		100.000000	130,008,637.11	100.000000	130,008,637.11	0.00	2.18
091995001	BLACKROCK INVT QUALITY					0.000001	01 Apr 2021		
		Local	55,000,000.000	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	0.92
		Base		100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	0.92
11563VRS8	BROWN-FORMAN CORP.					0.100000	26 Apr 2021		
		Local	25,000,000.000	99.993056	24,998,263.89	99.993056	24,998,263.89	0.00	0.42
		Base		99.993056	24,998,263.89	99.993056	24,998,263.89	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO					0.010000	01 Apr 2021		
		Local	350,000,000.000	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	5.88
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	5.88
138994009	CANTOR FITZGERALD REPO REPO					0.250000	01 Apr 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO					0.250000	09 Apr 2021		
		Local	60,000,000.000	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	1.01
		Base		100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	1.01
138994009	CANTOR FITZGERALD REPO REPO					0.350000	19 Apr 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
138994009	CANTOR FITZGERALD REPO REPO					0.350000	03 May 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.34
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.34
138994009	CANTOR FITZGERALD REPO REPO					0.350000	10 May 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
14912DRS0	CATERPLR FIN SRV CO.					0.110000	26 Apr 2021		
		Local	17,800,000.000	99.992361	17,798,640.28	99.992361	17,798,640.28	0.00	0.30
		Base		99.992361	17,798,640.28	99.992361	17,798,640.28	0.00	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021		
	25,000,000.000	Local	99.935556	24,983,888.89	99.935556	24,983,888.89	0.00	0.42
		Base	99.935556	24,983,888.89	99.935556	24,983,888.89	0.00	0.42
15963TU64	CHARIOT FNDG LLC				0.160000	06 Jul 2021		
	25,000,000.000	Local	99.957333	24,989,333.34	99.957333	24,989,333.34	0.00	0.42
		Base	99.957333	24,989,333.34	99.957333	24,989,333.34	0.00	0.42
16677JS64	CHEVRON CORP				0.090000	06 May 2021		
	20,000,000.000	Local	99.991250	19,998,250.00	99.991250	19,998,250.00	0.00	0.34
		Base	99.991250	19,998,250.00	99.991250	19,998,250.00	0.00	0.34
16677JSH0	CHEVRON CORP				0.070000	17 May 2021		
	20,000,000.000	Local	99.991056	19,998,211.11	99.991056	19,998,211.11	0.00	0.34
		Base	99.991056	19,998,211.11	99.991056	19,998,211.11	0.00	0.34
16677JTB2	CHEVRON CORP				0.110000	11 Jun 2021		
	15,000,000.000	Local	99.978306	14,996,745.83	99.978306	14,996,745.83	0.00	0.25
		Base	99.978306	14,996,745.83	99.978306	14,996,745.83	0.00	0.25
17327AU62	CITIGROUP GLOBAL MKTS INC S				0.150000	06 Jul 2021		
	12,000,000.000	Local	99.960000	11,995,200.00	99.960000	11,995,200.00	0.00	0.20
		Base	99.960000	11,995,200.00	99.960000	11,995,200.00	0.00	0.20
2063C0RL8	CONCORD MIN CPTL CO				0.150000	20 Apr 2021		
	7,000,000.000	Local	99.992083	6,999,445.83	99.992083	6,999,445.83	0.00	0.12
		Base	99.992083	6,999,445.83	99.992083	6,999,445.83	0.00	0.12
2546R2TF3	WALT DISNEY CO				0.500000	15 Jun 2021		
	10,000,000.000	Local	99.895833	9,989,583.33	99.895833	9,989,583.33	0.00	0.17
		Base	99.895833	9,989,583.33	99.895833	9,989,583.33	0.00	0.17
2546R2UP9	WALT DISNEY CO				0.320000	23 Jul 2021		
	1,774,000.000	Local	99.899555	1,772,218.11	99.899555	1,772,218.11	0.00	0.03
		Base	99.899555	1,772,218.11	99.899555	1,772,218.11	0.00	0.03
2546R2UP9	WALT DISNEY CO				0.350000	23 Jul 2021		
	540,000.000	Local	99.890139	539,406.75	99.890139	539,406.75	0.00	0.01
		Base	99.890139	539,406.75	99.890139	539,406.75	0.00	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R2XF8	WALT DISNEY CO				0.250000	15 Oct 2021		
	5,000,000.000	Local	99.863194	4,993,159.72	99.863194	4,993,159.72	0.00	0.08
		Base	99.863194	4,993,159.72	99.863194	4,993,159.72	0.00	0.08
26244HR54	DUKE ENERGY CORP				0.150000	05 Apr 2021		
	35,000,000.000	Local	99.998333	34,999,416.67	99.998333	34,999,416.67	0.00	0.59
		Base	99.998333	34,999,416.67	99.998333	34,999,416.67	0.00	0.59
26244HRV7	DUKE ENERGY CORP				0.170000	29 Apr 2021		
	13,000,000.000	Local	99.986778	12,998,281.11	99.986778	12,998,281.11	0.00	0.22
		Base	99.986778	12,998,281.11	99.986778	12,998,281.11	0.00	0.22
27864AR72	EBAY INC				0.150000	07 Apr 2021		
	15,000,000.000	Local	99.997500	14,999,625.00	99.997500	14,999,625.00	0.00	0.25
		Base	99.997500	14,999,625.00	99.997500	14,999,625.00	0.00	0.25
27864ARM9	EBAY INC				0.210000	21 Apr 2021		
	15,000,000.000	Local	99.988333	14,998,250.00	99.988333	14,998,250.00	0.00	0.25
		Base	99.988333	14,998,250.00	99.988333	14,998,250.00	0.00	0.25
30229ASK6	EXXON MOBIL CORP				0.090000	19 May 2021		
	10,000,000.000	Local	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.17
		Base	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.17
30229ATG4	EXXON MOBIL CORP				0.200000	16 Jun 2021		
	25,000,000.000	Local	99.957778	24,989,444.44	99.957778	24,989,444.44	0.00	0.42
		Base	99.957778	24,989,444.44	99.957778	24,989,444.44	0.00	0.42
30229ATW9	EXXON MOBIL CORP				0.090000	30 Jun 2021		
	20,000,000.000	Local	99.977500	19,995,500.00	99.977500	19,995,500.00	0.00	0.34
		Base	99.977500	19,995,500.00	99.977500	19,995,500.00	0.00	0.34
38346LSD9	GOTHAM FDG CORP				0.110000	13 May 2021		
	25,000,000.000	Local	99.987167	24,996,791.67	99.987167	24,996,791.67	0.00	0.42
		Base	99.987167	24,996,791.67	99.987167	24,996,791.67	0.00	0.42
40060WR53	GTA FDG LLC DISC				0.110000	05 Apr 2021		
	20,000,000.000	Local	99.998778	19,999,755.56	99.998778	19,999,755.56	0.00	0.34
		Base	99.998778	19,999,755.56	99.998778	19,999,755.56	0.00	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
40588LS34	HALKIN FINANCE LLC USC				0.160000	03 May 2021		
	23,000,000.000	Local	99.985778	22,996,728.89	99.985778	22,996,728.89	0.00	0.39
		Base	99.985778	22,996,728.89	99.985778	22,996,728.89	0.00	0.39
43851TT89	HONEYWELL INTERNATN'				0.180000	08 Jun 2021		
	1,850,000.000	Local	99.966000	1,849,371.00	99.966000	1,849,371.00	0.00	0.03
		Base	99.966000	1,849,371.00	99.966000	1,849,371.00	0.00	0.03
43851TW28	HONEYWELL INTERNATN'				0.200000	02 Sep 2021		
	10,000,000.000	Local	99.914444	9,991,444.44	99.914444	9,991,444.44	0.00	0.17
		Base	99.914444	9,991,444.44	99.914444	9,991,444.44	0.00	0.17
43851TWF9	HONEYWELL INTERNATN'				0.190000	15 Sep 2021		
	15,000,000.000	Local	99.911861	14,986,779.16	99.911861	14,986,779.16	0.00	0.25
		Base	99.911861	14,986,779.16	99.911861	14,986,779.16	0.00	0.25
43851TXE1	HONEYWELL INTERNATN'				0.200000	14 Oct 2021		
	30,000,000.000	Local	99.891111	29,967,333.33	99.891111	29,967,333.33	0.00	0.50
		Base	99.891111	29,967,333.33	99.891111	29,967,333.33	0.00	0.50
45685QW13	ING US FUNDING LLC				0.170000	01 Sep 2021		
	15,000,000.000	Local	99.927750	14,989,162.50	99.927750	14,989,162.50	0.00	0.25
		Base	99.927750	14,989,162.50	99.927750	14,989,162.50	0.00	0.25
45779PRG5	INSTITUTIONAL SECURED				0.170000	16 Apr 2021		
	10,000,000.000	Local	99.992917	9,999,291.67	99.992917	9,999,291.67	0.00	0.17
		Base	99.992917	9,999,291.67	99.992917	9,999,291.67	0.00	0.17
47816FT19	JOHNSON & JOHNSON				0.110000	01 Jun 2021		
	20,000,000.000	Local	99.981361	19,996,272.22	99.981361	19,996,272.22	0.00	0.34
		Base	99.981361	19,996,272.22	99.981361	19,996,272.22	0.00	0.34
56274LSJ4	MANHATTAN ASSET FDG.				0.120000	18 May 2021		
	15,000,000.000	Local	99.984333	14,997,650.00	99.984333	14,997,650.00	0.00	0.25
		Base	99.984333	14,997,650.00	99.984333	14,997,650.00	0.00	0.25
57978CRG8	MCCORMICK & COMPANY				0.160000	16 Apr 2021		
	15,000,000.000	Local	99.993333	14,999,000.00	99.993333	14,999,000.00	0.00	0.25
		Base	99.993333	14,999,000.00	99.993333	14,999,000.00	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
57978CRM5	MCCORMICK & COMPANY					0.180000	21 Apr 2021		
		Local	12,900,000.000	99.990000	12,898,710.00	99.990000	12,898,710.00	0.00	0.22
		Base		99.990000	12,898,710.00	99.990000	12,898,710.00	0.00	0.22
59157TTB9	METLIFE SHORT TERM FDG					0.220000	11 Jun 2021		
		Local	5,500,000.000	99.956611	5,497,613.61	99.956611	5,497,613.61	0.00	0.09
		Base		99.956611	5,497,613.61	99.956611	5,497,613.61	0.00	0.09
59157TU27	METLIFE SHORT TERM FDG					0.210000	02 Jul 2021		
		Local	25,000,000.000	99.946333	24,986,583.33	99.946333	24,986,583.33	0.00	0.42
		Base		99.946333	24,986,583.33	99.946333	24,986,583.33	0.00	0.42
59157TU27	METLIFE SHORT TERM FDG					0.220000	02 Jul 2021		
		Local	6,500,000.000	99.943778	6,496,345.55	99.943778	6,496,345.55	0.00	0.11
		Base		99.943778	6,496,345.55	99.943778	6,496,345.55	0.00	0.11
60710AWL2	MIZUHO BANK LTD					0.150000	22 Apr 2021		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.50
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.50
63743CR88	NATL RURAL UTIL COOP					0.130000	08 Apr 2021		
		Local	30,000,000.000	99.997472	29,999,241.67	99.997472	29,999,241.67	0.00	0.50
		Base		99.997472	29,999,241.67	99.997472	29,999,241.67	0.00	0.50
63763PS34	NATIONAL SECS CLEARING					0.090000	03 May 2021		
		Local	25,000,000.000	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	0.42
		Base		99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	0.42
64105GT46	NESTLE CAP CORP					0.060000	04 Jun 2021		
		Local	10,000,000.000	99.989333	9,998,933.33	99.989333	9,998,933.33	0.00	0.17
		Base		99.989333	9,998,933.33	99.989333	9,998,933.33	0.00	0.17
64105GU28	NESTLE CAP CORP					0.120000	02 Jul 2021		
		Local	70,000,000.000	99.969333	69,978,533.33	99.969333	69,978,533.33	0.00	1.18
		Base		99.969333	69,978,533.33	99.969333	69,978,533.33	0.00	1.18
64105GXV1	NESTLE CAP CORP					0.170000	29 Oct 2021		
		Local	10,000,000.000	99.900361	9,990,036.11	99.900361	9,990,036.11	0.00	0.17
		Base		99.900361	9,990,036.11	99.900361	9,990,036.11	0.00	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
65478JR14	NISOURCE INC					0.150000	01 Apr 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
67983TT97	OLD LINE FUNDING LLC					0.130000	09 Jun 2021		
		Local	25,000,000.000	99.975083	24,993,770.83	99.975083	24,993,770.83	0.00	0.42
		Base		99.975083	24,993,770.83	99.975083	24,993,770.83	0.00	0.42
74271TR88	PROCTOR GAMBLE AND CO					0.100000	08 Apr 2021		
		Local	25,000,000.000	99.998056	24,999,513.89	99.998056	24,999,513.89	0.00	0.42
		Base		99.998056	24,999,513.89	99.998056	24,999,513.89	0.00	0.42
74271TRF2	PROCTOR GAMBLE AND CO					0.130000	15 Apr 2021		
		Local	25,000,000.000	99.994944	24,998,736.11	99.994944	24,998,736.11	0.00	0.42
		Base		99.994944	24,998,736.11	99.994944	24,998,736.11	0.00	0.42
77119LSB6	ROCHE HOLDING INC					0.090000	11 May 2021		
		Local	25,000,000.000	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	0.42
		Base		99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	0.42
77119LSC4	ROCHE HOLDING INC					0.110000	12 May 2021		
		Local	20,000,000.000	99.987472	19,997,494.44	99.987472	19,997,494.44	0.00	0.34
		Base		99.987472	19,997,494.44	99.987472	19,997,494.44	0.00	0.34
8225X2TN4	SHELL INTNL FNC B.V					0.100000	22 Jun 2021		
		Local	5,000,000.000	99.977222	4,998,861.11	99.977222	4,998,861.11	0.00	0.08
		Base		99.977222	4,998,861.11	99.977222	4,998,861.11	0.00	0.08
8225X2U77	SHELL INTNL FNC B.V					0.400000	07 Jul 2021		
		Local	15,000,000.000	99.892222	14,983,833.33	99.892222	14,983,833.33	0.00	0.25
		Base		99.892222	14,983,833.33	99.892222	14,983,833.33	0.00	0.25
8225X2U85	SHELL INTNL FNC B.V					0.400000	08 Jul 2021		
		Local	6,000,000.000	99.891111	5,993,466.67	99.891111	5,993,466.67	0.00	0.10
		Base		99.891111	5,993,466.67	99.891111	5,993,466.67	0.00	0.10
8225X2UC6	SHELL INTNL FNC B.V					0.400000	12 Jul 2021		
		Local	25,000,000.000	99.886667	24,971,666.67	99.886667	24,971,666.67	0.00	0.42
		Base		99.886667	24,971,666.67	99.886667	24,971,666.67	0.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2X17	SHELL INTNL FNC B.V					0.120000	01 Oct 2021		
		Local	25,000,000.000	99.939000	24,984,750.00	99.939000	24,984,750.00	0.00	0.42
		Base		99.939000	24,984,750.00	99.939000	24,984,750.00	0.00	0.42
86564GQK0	SUMITOMO MITSUI TRUST NY					0.195000	02 Jul 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.84
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.84
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.020000	01 Apr 2021		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.68
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.68
88602TSB0	THUNDER BAY FNDNG LLC					0.110000	11 May 2021		
		Local	15,000,000.000	99.987778	14,998,166.67	99.987778	14,998,166.67	0.00	0.25
		Base		99.987778	14,998,166.67	99.987778	14,998,166.67	0.00	0.25
88602TT94	THUNDER BAY FNDNG LLC					0.130000	09 Jun 2021		
		Local	25,000,000.000	99.975083	24,993,770.83	99.975083	24,993,770.83	0.00	0.42
		Base		99.975083	24,993,770.83	99.975083	24,993,770.83	0.00	0.42
89114NRN7	TORONTO-DOMINION					0.200000	02 Apr 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
89114NZL2	TORONTO-DOMINION					0.210000	04 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
89119AYA0	TORONTO DOMINION BANK					0.180000	10 Nov 2021		
		Local	20,000,000.000	99.888500	19,977,700.00	99.888500	19,977,700.00	0.00	0.34
		Base		99.888500	19,977,700.00	99.888500	19,977,700.00	0.00	0.34
89233GU20	TOYOTA MOTOR CREDIT					0.110000	02 Jul 2021		
		Local	25,000,000.000	99.971889	24,992,972.22	99.971889	24,992,972.22	0.00	0.42
		Base		99.971889	24,992,972.22	99.971889	24,992,972.22	0.00	0.42
90328AT94	USAA CAPITAL CORP					0.050000	09 Jun 2021		
		Local	50,000,000.000	99.990417	49,995,208.34	99.990417	49,995,208.34	0.00	0.84
		Base		99.990417	49,995,208.34	99.990417	49,995,208.34	0.00	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90477DRL2	UNILEVER CAPITAL CRP				0.060000	20 Apr 2021		
	13,000,000.000	Local	99.996833	12,999,588.33	99.996833	12,999,588.33	0.00	0.22
		Base	99.996833	12,999,588.33	99.996833	12,999,588.33	0.00	0.22
90477DRS7	UNILEVER CAPITAL CRP				0.100000	26 Apr 2021		
	25,000,000.000	Local	99.993056	24,998,263.89	99.993056	24,998,263.89	0.00	0.42
		Base	99.993056	24,998,263.89	99.993056	24,998,263.89	0.00	0.42
90477DT14	UNILEVER CAPITAL CRP				0.100000	01 Jun 2021		
	25,000,000.000	Local	99.983056	24,995,763.89	99.983056	24,995,763.89	0.00	0.42
		Base	99.983056	24,995,763.89	99.983056	24,995,763.89	0.00	0.42
91058TRF5	UNITED HEALTHCARE CO				0.120000	15 Apr 2021		
	20,000,000.000	Local	99.995333	19,999,066.67	99.995333	19,999,066.67	0.00	0.34
		Base	99.995333	19,999,066.67	99.995333	19,999,066.67	0.00	0.34
9127962Q1	TREASURY BILL 04/21 0.00000				0.112000	22 Apr 2021		
	20,000,000.000	Local	99.993467	19,998,693.33	99.993467	19,998,693.33	0.00	0.34
		Base	99.993467	19,998,693.33	99.993467	19,998,693.33	0.00	0.34
9127963H0	TREASURY BILL 06/21 0.00000				0.103500	17 Jun 2021		
	100,000,000.000	Local	99.978440	99,978,440.00	99.978440	99,978,440.00	0.00	1.68
		Base	99.978440	99,978,440.00	99.978440	99,978,440.00	0.00	1.68
9127963S6	TREASURY BILL 07/21 0.00000				0.101000	15 Jul 2021		
	40,000,000.000	Local	99.970542	39,988,216.66	99.970542	39,988,216.66	0.00	0.67
		Base	99.970542	39,988,216.66	99.970542	39,988,216.66	0.00	0.67
9127964X4	TREASURY BILL 04/21 0.00000				0.105000	08 Apr 2021		
	20,000,000.000	Local	99.997958	19,999,591.67	99.997958	19,999,591.67	0.00	0.34
		Base	99.997958	19,999,591.67	99.997958	19,999,591.67	0.00	0.34
9127964Y2	TREASURY BILL 04/21 0.00000				0.105500	15 Apr 2021		
	40,000,000.000	Local	99.995897	39,998,358.89	99.995897	39,998,358.89	0.00	0.67
		Base	99.995897	39,998,358.89	99.995897	39,998,358.89	0.00	0.67
912796A41	TREASURY BILL 06/21 0.00000				0.080000	03 Jun 2021		
	40,000,000.000	Local	99.986000	39,994,400.00	99.986000	39,994,400.00	0.00	0.67
		Base	99.986000	39,994,400.00	99.986000	39,994,400.00	0.00	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
912796B40	TREASURY BILL 07/21 0.00000				0.096700	01 Jul 2021		
	25,000,000.000	Local	99.975556	24,993,889.09	99.975556	24,993,889.09	0.00	0.42
		Base	99.975556	24,993,889.09	99.975556	24,993,889.09	0.00	0.42
912796G29	TREASURY BILL 05/21 0.00000				0.011000	25 May 2021		
	10,000,000.000	Local	99.998350	9,999,835.00	99.998350	9,999,835.00	0.00	0.17
		Base	99.998350	9,999,835.00	99.998350	9,999,835.00	0.00	0.17
92646KSC7	VICTORY RECEIVABLES				0.110000	12 May 2021		
	25,000,000.000	Local	99.987472	24,996,868.05	99.987472	24,996,868.05	0.00	0.42
		Base	99.987472	24,996,868.05	99.987472	24,996,868.05	0.00	0.42
92646KT10	VICTORY RECEIVABLES				0.150000	01 Jun 2021		
	15,000,000.000	Local	99.974583	14,996,187.50	99.974583	14,996,187.50	0.00	0.25
		Base	99.974583	14,996,187.50	99.974583	14,996,187.50	0.00	0.25
92646KTJ1	VICTORY RECEIVABLES				0.130000	18 Jun 2021		
	15,000,000.000	Local	99.971833	14,995,775.00	99.971833	14,995,775.00	0.00	0.25
		Base	99.971833	14,995,775.00	99.971833	14,995,775.00	0.00	0.25
92646KV58	VICTORY RECEIVABLES				0.150000	05 Aug 2021		
	10,000,000.000	Local	99.947500	9,994,750.00	99.947500	9,994,750.00	0.00	0.17
		Base	99.947500	9,994,750.00	99.947500	9,994,750.00	0.00	0.17
926NKW009	AMHERST PIERPONT 04/15 VAR				0.005000	01 Apr 2021		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.68
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.68
926NKW009	AMHERST PIERPONT 04/15 VAR				0.060000	07 Apr 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.67
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.67
926NKW009	AMHERST PIERPONT 04/15 VAR				0.040000	08 Apr 2021		
	80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.34
		Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.34
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	08 Apr 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.67
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	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
926NKW009	AMHERST PIERPONT 04/15 VAR					0.030000	14 May 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 Apr 2021		
		Local	50,055,921.240	100.000000	50,055,921.24	100.000000	50,055,921.24	0.00	0.84
		Base		100.000000	50,055,921.24	100.000000	50,055,921.24	0.00	0.84
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	12,700,000.000	99.975556	12,696,895.55	99.975556	12,696,895.55	0.00	0.21
		Base		99.975556	12,696,895.55	99.975556	12,696,895.55	0.00	0.21
93142WSE4	WALGREENS BOOTS					0.270000	14 May 2021		
		Local	25,000,000.000	99.967750	24,991,937.50	99.967750	24,991,937.50	0.00	0.42
		Base		99.967750	24,991,937.50	99.967750	24,991,937.50	0.00	0.42
93142WSL8	WALGREENS BOOTS					0.250000	20 May 2021		
		Local	25,000,000.000	99.965972	24,991,493.05	99.965972	24,991,493.05	0.00	0.42
		Base		99.965972	24,991,493.05	99.965972	24,991,493.05	0.00	0.42
94107MUS3	WASTE MANAGEMENT INC					0.350000	26 Jul 2021		
		Local	30,000,000.000	99.887222	29,966,166.67	99.887222	29,966,166.67	0.00	0.50
		Base		99.887222	29,966,166.67	99.887222	29,966,166.67	0.00	0.50
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Apr 2021		
		Local	150,046,432.350	100.000000	150,046,432.35	100.000000	150,046,432.35	0.00	2.52
		Base		100.000000	150,046,432.35	100.000000	150,046,432.35	0.00	2.52
979QHR003	SOUTH STREET REPO					0.005000	01 Apr 2021		
		Local	311,612,830.040	100.000000	311,612,830.04	100.000000	311,612,830.04	0.00	5.24
		Base		100.000000	311,612,830.04	100.000000	311,612,830.04	0.00	5.24
979QHR003	SOUTH STREET REPO					0.020000	01 Apr 2021		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
985FHY004	MITSUBISHI UFJ REPO					0.005000	01 Apr 2021		
		Local	115,341,022.310	100.000000	115,341,022.31	100.000000	115,341,022.31	0.00	1.94
		Base		100.000000	115,341,022.31	100.000000	115,341,022.31	0.00	1.94

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
985FHY004	MITSUBISHI UFJ REPO				0.030000	01 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
US DOLLAR Total								
	3,898,028,843.050	Local		3,897,420,075.38		3,897,420,075.38	0.00	65.49
		Base		3,897,420,075.38		3,897,420,075.38	0.00	65.49
CASH EQUIVALENT Total								
	3,898,028,843.050	Base		3,897,420,075.38		3,897,420,075.38	0.00	65.49
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	7,000,000.000	Local	99.907330	6,993,513.08	100.078884	7,005,521.88	12,008.80	0.12
		Base	99.907330	6,993,513.08	100.078884	7,005,521.88	12,008.80	0.12
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.835053	6,988,453.73	99.972347	6,998,064.29	9,610.56	0.12
		Base	99.835053	6,988,453.73	99.972347	6,998,064.29	9,610.56	0.12
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.995279	6,999,669.50	101.119375	7,078,356.25	78,686.75	0.12
		Base	99.995279	6,999,669.50	101.119375	7,078,356.25	78,686.75	0.12
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.374936	4,968,746.80	103.686917	5,184,345.85	215,599.05	0.09
		Base	99.374936	4,968,746.80	103.686917	5,184,345.85	215,599.05	0.09
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.786169	2,993,585.07	97.957743	2,938,732.29	-54,852.78	0.05
		Base	99.786169	2,993,585.07	97.957743	2,938,732.29	-54,852.78	0.05
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR				0.685000	01 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.145432	5,007,271.60	7,271.60	0.08
		Base	100.000000	5,000,000.00	100.145432	5,007,271.60	7,271.60	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.995620	4,999,781.00	101.721151	5,086,057.55	86,276.55	0.09
		Base		99.995620	4,999,781.00	101.721151	5,086,057.55	86,276.55	0.09
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.795130	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.269933	2,005,398.66	5,398.66	0.03
		Base		100.000000	2,000,000.00	100.269933	2,005,398.66	5,398.66	0.03
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.954672	7,996,373.72	102.488793	8,199,103.44	202,729.72	0.14
		Base		99.954672	7,996,373.72	102.488793	8,199,103.44	202,729.72	0.14
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.785686	9,978,568.58	105.561077	10,556,107.70	577,539.12	0.18
		Base		99.785686	9,978,568.58	105.561077	10,556,107.70	577,539.12	0.18
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.996172	4,499,827.75	102.523940	4,613,577.30	113,749.55	0.08
Original Face:		Base	4,500,000.000	99.996172	4,499,827.75	102.523940	4,613,577.30	113,749.55	0.08
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.989462	2,999,683.87	102.536940	3,076,108.20	76,424.33	0.05
Original Face:		Base	3,000,000.000	99.989462	2,999,683.87	102.536940	3,076,108.20	76,424.33	0.05
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	113.051618	1,594,027.81	112.062079	1,580,075.31	-13,952.50	0.03
		Base		113.051618	1,594,027.81	112.062079	1,580,075.31	-13,952.50	0.03
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR					0.343630	21 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.031473	15,004,720.95	4,720.95	0.25
		Base		100.000000	15,000,000.00	100.031473	15,004,720.95	4,720.95	0.25
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625					3.625000	15 May 2022		
		Local	898,000.000	102.853518	923,624.59	102.421544	919,745.47	-3,879.12	0.02
		Base		102.853518	923,624.59	102.421544	919,745.47	-3,879.12	0.02
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.974536	4,998,726.79	100.103000	5,005,150.00	6,423.21	0.08
		Base		99.974536	4,998,726.79	100.103000	5,005,150.00	6,423.21	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.934227	9,993,422.72	100.322255	10,032,225.50	38,802.78	0.17
		Base		99.934227	9,993,422.72	100.322255	10,032,225.50	38,802.78	0.17
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.452727	10,045,272.73	102.592577	10,259,257.70	213,984.97	0.17
		Base		100.452727	10,045,272.73	102.592577	10,259,257.70	213,984.97	0.17
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.808731	15,470,353.24	101.004537	15,655,703.24	185,350.00	0.26
		Base		99.808731	15,470,353.24	101.004537	15,655,703.24	185,350.00	0.26
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.793451	9,979,345.07	98.229146	9,822,914.60	-156,430.47	0.17
		Base		99.793451	9,979,345.07	98.229146	9,822,914.60	-156,430.47	0.17
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.781518	4,989,075.90	98.056514	4,902,825.70	-86,250.20	0.08
		Base		99.781518	4,989,075.90	98.056514	4,902,825.70	-86,250.20	0.08
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	109.053528	5,452,676.41	107.559744	5,377,987.20	-74,689.21	0.09
		Base		109.053528	5,452,676.41	107.559744	5,377,987.20	-74,689.21	0.09
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.959437	9,995,943.66	103.329005	10,332,900.50	336,956.84	0.17
		Base		99.959437	9,995,943.66	103.329005	10,332,900.50	336,956.84	0.17
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.712964	4,985,648.20	98.255705	4,912,785.25	-72,862.95	0.08
		Base		99.712964	4,985,648.20	98.255705	4,912,785.25	-72,862.95	0.08
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.079273	4,953,963.65	-46,036.35	0.08
		Base		100.000000	5,000,000.00	99.079273	4,953,963.65	-46,036.35	0.08
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.300000	16 Feb 2024		
		Local	25,000,000.000	99.856027	24,964,006.85	99.133202	24,783,300.50	-180,706.35	0.42
		Base		99.856027	24,964,006.85	99.133202	24,783,300.50	-180,706.35	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
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	96.651770	5,191,166.56	97.196856	5,220,443.14	29,276.58	0.09
		Base		96.651770	5,191,166.56	97.196856	5,220,443.14	29,276.58	0.09
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.754110	14,963,116.44	99.406150	14,910,922.50	-52,193.94	0.25
		Base		99.754110	14,963,116.44	99.406150	14,910,922.50	-52,193.94	0.25
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.428469	10,042,846.90	42,846.90	0.17
		Base		100.000000	10,000,000.00	100.428469	10,042,846.90	42,846.90	0.17
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.227000	10,122,700.00	122,700.00	0.17
		Base		100.000000	10,000,000.00	101.227000	10,122,700.00	122,700.00	0.17
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	97.972102	9,797,210.20	-202,789.80	0.16
		Base		100.000000	10,000,000.00	97.972102	9,797,210.20	-202,789.80	0.16
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.360000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.004000	10,000,400.00	400.00	0.17
		Base		100.000000	10,000,000.00	100.004000	10,000,400.00	400.00	0.17
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
		Local	20,000,000.000	101.877150	20,375,430.09	101.792954	20,358,590.80	-16,839.29	0.34
		Base		101.877150	20,375,430.09	101.792954	20,358,590.80	-16,839.29	0.34
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.954763	6,996,833.38	106.343251	7,444,027.57	447,194.19	0.13
		Base		99.954763	6,996,833.38	106.343251	7,444,027.57	447,194.19	0.13
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.875287	6,991,270.11	105.199454	7,363,961.78	372,691.67	0.12
		Base		99.875287	6,991,270.11	105.199454	7,363,961.78	372,691.67	0.12
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.958065	4,997,903.27	102.869740	5,143,487.00	145,583.73	0.09
		Base		99.958065	4,997,903.27	102.869740	5,143,487.00	145,583.73	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
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.904554	9,990,455.40	99.792433	9,979,243.30	-11,212.10	0.17
		Base		99.904554	9,990,455.40	99.792433	9,979,243.30	-11,212.10	0.17
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.792546	6,985,478.22	97.868387	6,850,787.09	-134,691.13	0.12
		Base		99.792546	6,985,478.22	97.868387	6,850,787.09	-134,691.13	0.12
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.938498	17,159,544.69	103.184276	17,541,326.92	381,782.23	0.29
		Base		100.938498	17,159,544.69	103.184276	17,541,326.92	381,782.23	0.29
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.983689	14,997,553.28	102.671101	15,400,665.15	403,111.87	0.26
		Base		99.983689	14,997,553.28	102.671101	15,400,665.15	403,111.87	0.26
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.875624	1,997,512.47	104.672169	2,093,443.38	95,930.91	0.04
		Base		99.875624	1,997,512.47	104.672169	2,093,443.38	95,930.91	0.04
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.936151	4,996,807.53	102.121381	5,106,069.05	109,261.52	0.09
		Base		99.936151	4,996,807.53	102.121381	5,106,069.05	109,261.52	0.09
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.881201	16,979,804.11	102.450502	17,416,585.34	436,781.23	0.29
		Base		99.881201	16,979,804.11	102.450502	17,416,585.34	436,781.23	0.29
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.506751	5,025,337.55	25,337.55	0.08
		Base		100.000000	5,000,000.00	100.506751	5,025,337.55	25,337.55	0.08
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.899370	4,994,968.52	102.594225	5,129,711.25	134,742.73	0.09
		Base		99.899370	4,994,968.52	102.594225	5,129,711.25	134,742.73	0.09
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	104.401098	4,959,052.17	104.339617	4,956,131.81	-2,920.36	0.08
		Base		104.401098	4,959,052.17	104.339617	4,956,131.81	-2,920.36	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1				0.134470	15 Mar 2022		
	8,250,000.000	Local	100.000000	8,250,000.00	100.022950	8,251,893.38	1,893.38	0.14
Original Face:	8,250,000.000	Base	100.000000	8,250,000.00	100.022950	8,251,893.38	1,893.38	0.14
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	4,000,000.000	Local	99.996220	3,999,848.78	99.909640	3,996,385.60	-3,463.18	0.07
Original Face:	4,000,000.000	Base	99.996220	3,999,848.78	99.909640	3,996,385.60	-3,463.18	0.07
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023		
	10,964,000.000	Local	106.234983	11,647,603.57	106.123000	11,635,325.72	-12,277.85	0.20
		Base	106.234983	11,647,603.57	106.123000	11,635,325.72	-12,277.85	0.20
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	2,000,000.000	Local	99.655615	1,993,112.30	105.512312	2,110,246.24	117,133.94	0.04
		Base	99.655615	1,993,112.30	105.512312	2,110,246.24	117,133.94	0.04
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.17
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.17
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9				0.900000	08 Sep 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	96.779068	14,516,860.20	-483,139.80	0.24
		Base	100.000000	15,000,000.00	96.779068	14,516,860.20	-483,139.80	0.24
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55				0.550000	06 Apr 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	94.939598	14,240,939.70	-759,060.30	0.24
		Base	100.000000	15,000,000.00	94.939598	14,240,939.70	-759,060.30	0.24
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9				0.900000	25 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	97.123546	9,712,354.60	-287,645.40	0.16
		Base	100.000000	10,000,000.00	97.123546	9,712,354.60	-287,645.40	0.16
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.058727	9,805,872.70	-194,127.30	0.16
		Base	100.000000	10,000,000.00	98.058727	9,805,872.70	-194,127.30	0.16
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.012630	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.740932	10,074,093.20	74,093.20	0.17
		Base	100.000000	10,000,000.00	100.740932	10,074,093.20	74,093.20	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
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.898833	7,991,906.62	99.321162	7,945,692.96	-46,213.66	0.13
		Base		99.898833	7,991,906.62	99.321162	7,945,692.96	-46,213.66	0.13
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	1,985,251.510	100.000000	1,985,251.51	100.001520	1,985,281.69	30.18	0.03
Original Face:		Base	15,000,000.000	100.000000	1,985,251.51	100.001520	1,985,281.69	30.18	0.03
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	6,895,629.740	100.000000	6,895,629.74	100.000690	6,895,677.32	47.58	0.12
Original Face:		Base	10,500,000.000	100.000000	6,895,629.74	100.000690	6,895,677.32	47.58	0.12
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	102.655874	5,132,793.70	102.578635	5,128,931.75	-3,861.95	0.09
		Base		102.655874	5,132,793.70	102.578635	5,128,931.75	-3,861.95	0.09
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.747815	5,037,390.75	100.796118	5,039,805.90	2,415.15	0.08
		Base		100.747815	5,037,390.75	100.796118	5,039,805.90	2,415.15	0.08
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.457250	06 Jan 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.104900	10,010,490.00	10,490.00	0.17
		Base		100.000000	10,000,000.00	100.104900	10,010,490.00	10,490.00	0.17
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					0.306000	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.006670	10,000,667.00	667.00	0.17
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.006670	10,000,667.00	667.00	0.17
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.126471	5,006,323.55	100.189074	5,009,453.70	3,130.15	0.08
		Base		100.126471	5,006,323.55	100.189074	5,009,453.70	3,130.15	0.08
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5					4.500000	14 Jan 2022		
		Local	4,585,000.000	103.373969	4,739,696.48	103.252885	4,734,144.78	-5,551.70	0.08
		Base		103.373969	4,739,696.48	103.252885	4,734,144.78	-5,551.70	0.08
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.447303	10,144,730.30	144,730.30	0.17
		Base		100.000000	10,000,000.00	101.447303	10,144,730.30	144,730.30	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	101.897287	10,189,728.70	189,728.70	0.17
		Base		100.000000	10,000,000.00	101.897287	10,189,728.70	189,728.70	0.17
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	97.212539	4,860,626.95	-139,373.05	0.08
		Base		100.000000	5,000,000.00	97.212539	4,860,626.95	-139,373.05	0.08
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.291206	9,829,120.60	-170,879.40	0.17
		Base		100.000000	10,000,000.00	98.291206	9,829,120.60	-170,879.40	0.17
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.290355	14,593,553.25	-406,446.75	0.25
		Base		100.000000	15,000,000.00	97.290355	14,593,553.25	-406,446.75	0.25
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	96.979350	14,546,902.50	-453,097.50	0.24
		Base		100.000000	15,000,000.00	96.979350	14,546,902.50	-453,097.50	0.24
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	102.100706	10,210,070.57	104.066898	10,406,689.80	196,619.23	0.17
		Base		102.100706	10,210,070.57	104.066898	10,406,689.80	196,619.23	0.17
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	110.001358	7,700,095.06	110.262218	7,718,355.26	18,260.20	0.13
		Base		110.001358	7,700,095.06	110.262218	7,718,355.26	18,260.20	0.13
22550L2A8	CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1					2.100000	12 Nov 2021		
		Local	9,415,000.000	101.183397	9,526,416.82	101.040771	9,512,988.59	-13,428.23	0.16
		Base		101.183397	9,526,416.82	101.040771	9,512,988.59	-13,428.23	0.16
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	102.672125	2,053,442.50	102.666803	2,053,336.06	-106.44	0.03
		Base		102.672125	2,053,442.50	102.666803	2,053,336.06	-106.44	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	101.993390	3,059,801.69	101.980563	3,059,416.89	-384.80	0.05
		Base		101.993390	3,059,801.69	101.980563	3,059,416.89	-384.80	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
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.930895	8,993,780.56	99.950000	8,995,500.00	1,719.44	0.15
		Base		99.930895	8,993,780.56	99.950000	8,995,500.00	1,719.44	0.15
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.986114	17,997,500.46	100.829790	18,149,362.20	151,861.74	0.30
Original Face:		Base	18,000,000.000	99.986114	17,997,500.46	100.829790	18,149,362.20	151,861.74	0.30
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998721	3,999,948.85	102.199010	4,087,960.40	88,011.55	0.07
Original Face:		Base	4,000,000.000	99.998721	3,999,948.85	102.199010	4,087,960.40	88,011.55	0.07
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	101.820629	1,705,495.54	101.838000	1,705,786.50	290.96	0.03
		Base		101.820629	1,705,495.54	101.838000	1,705,786.50	290.96	0.03
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55					2.550000	15 Feb 2022		
		Local	2,200,000.000	102.013257	2,244,291.66	101.942250	2,242,729.50	-1,562.16	0.04
		Base		102.013257	2,244,291.66	101.942250	2,242,729.50	-1,562.16	0.04
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.847229	2,056,944.58	102.556820	2,051,136.40	-5,808.18	0.03
		Base		102.847229	2,056,944.58	102.556820	2,051,136.40	-5,808.18	0.03
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	102.578158	18,297,891.78	102.614303	18,304,339.37	6,447.59	0.31
		Base		102.578158	18,297,891.78	102.614303	18,304,339.37	6,447.59	0.31
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR					0.110000	09 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.023515	25,005,878.75	5,878.75	0.42
		Base		100.000000	25,000,000.00	100.023515	25,005,878.75	5,878.75	0.42
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	17 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.467290	4,973,364.50	-26,635.50	0.08
		Base		100.000000	5,000,000.00	99.467290	4,973,364.50	-26,635.50	0.08
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27					0.270000	09 Jun 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.952030	4,997,601.50	-2,398.50	0.08
		Base		100.000000	5,000,000.00	99.952030	4,997,601.50	-2,398.50	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
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8					0.800000	22 Apr 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.037010	10,003,701.00	3,701.00	0.17
		Base		100.000000	10,000,000.00	100.037010	10,003,701.00	3,701.00	0.17
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.180880	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.058324	10,005,832.40	5,832.40	0.17
		Base		100.000000	10,000,000.00	100.058324	10,005,832.40	5,832.40	0.17
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	98.113484	14,717,022.60	-282,977.40	0.25
		Base		100.000000	15,000,000.00	98.113484	14,717,022.60	-282,977.40	0.25
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	98.348441	4,917,422.05	-82,577.95	0.08
		Base		100.000000	5,000,000.00	98.348441	4,917,422.05	-82,577.95	0.08
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.948373	19,989,674.52	99.946783	19,989,356.60	-317.92	0.34
		Base		99.948373	19,989,674.52	99.946783	19,989,356.60	-317.92	0.34
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	9,940,491.800	102.352466	10,174,338.51	100.670760	10,007,168.64	-167,169.87	0.17
Original Face:		Base	10,000,000.000	102.352466	10,174,338.51	100.670760	10,007,168.64	-167,169.87	0.17
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.444004	5,022,200.20	22,200.20	0.08
		Base		100.000000	5,000,000.00	100.444004	5,022,200.20	22,200.20	0.08
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.982116	9,898,211.60	-101,788.40	0.17
		Base		100.000000	10,000,000.00	98.982116	9,898,211.60	-101,788.40	0.17
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.780368	4,939,018.40	-60,981.60	0.08
		Base		100.000000	5,000,000.00	98.780368	4,939,018.40	-60,981.60	0.08
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.790347	4,989,517.35	-10,482.65	0.08
		Base		100.000000	5,000,000.00	99.790347	4,989,517.35	-10,482.65	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
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.786312	4,889,315.60	-110,684.40	0.08
		Base		100.000000	5,000,000.00	97.786312	4,889,315.60	-110,684.40	0.08
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.269934	15,284,145.97	101.767606	15,512,436.18	228,290.21	0.26
		Base		100.269934	15,284,145.97	101.767606	15,512,436.18	228,290.21	0.26
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	88,121.960	102.668257	90,473.28	101.706170	89,625.47	-847.81	0.00
Original Face:		Base	2,838,688.000	102.668257	90,473.28	101.706170	89,625.47	-847.81	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	857,588.540	101.427429	869,830.01	103.502620	887,626.61	17,796.60	0.01
Original Face:		Base	5,677,376.000	101.427429	869,830.01	103.502620	887,626.61	17,796.60	0.01
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	85,262.580	101.468675	86,514.81	99.963820	85,231.73	-1,283.08	0.00
Original Face:		Base	11,275,256.000	101.468675	86,514.81	99.963820	85,231.73	-1,283.08	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	817,590.400	101.344700	828,584.54	103.422480	845,572.27	16,987.73	0.01
Original Face:		Base	5,677,376.000	101.344700	828,584.54	103.422480	845,572.27	16,987.73	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,658,313.500	100.764523	1,670,991.68	101.832090	1,688,695.30	17,703.62	0.03
Original Face:		Base	6,713,909.000	100.764523	1,670,991.68	101.832090	1,688,695.30	17,703.62	0.03
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,182,585.040	99.778622	1,179,967.06	101.588940	1,201,375.61	21,408.55	0.02
Original Face:		Base	5,677,376.000	99.778622	1,179,967.06	101.588940	1,201,375.61	21,408.55	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,810,367.260	101.452014	1,836,654.05	102.570050	1,856,894.60	20,240.55	0.03
Original Face:		Base	6,995,663.000	101.452014	1,836,654.05	102.570050	1,856,894.60	20,240.55	0.03
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,182,585.040	100.214236	1,185,118.56	102.285880	1,209,617.51	24,498.95	0.02
Original Face:		Base	5,677,376.000	100.214236	1,185,118.56	102.285880	1,209,617.51	24,498.95	0.02

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3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,917,149.670	100.659077	1,929,785.16	102.586730	1,966,741.16	36,956.00	0.03
Original Face:		Base	11,354,753.000	100.659077	1,929,785.16	102.586730	1,966,741.16	36,956.00	0.03
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	87,179.460	100.379654	87,510.44	99.987140	87,168.25	-342.19	0.00
Original Face:		Base	5,677,376.000	100.379654	87,510.44	99.987140	87,168.25	-342.19	0.00
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	570,902.880	98.660760	563,257.12	102.144790	583,147.55	19,890.43	0.01
Original Face:		Base	2,000,000.000	98.660760	563,257.12	102.144790	583,147.55	19,890.43	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,497,175.320	101.525473	1,520,014.33	103.422480	1,548,415.85	28,401.52	0.03
Original Face:		Base	8,516,065.000	101.525473	1,520,014.33	103.422480	1,548,415.85	28,401.52	0.03
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,003,505.110	99.895054	1,002,451.97	101.413550	1,017,690.16	15,238.19	0.02
Original Face:		Base	5,677,376.000	99.895054	1,002,451.97	101.413550	1,017,690.16	15,238.19	0.02
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,829,303.720	98.612514	1,803,922.39	102.315830	1,871,667.28	67,744.89	0.03
Original Face:		Base	6,060,416.000	98.612514	1,803,922.39	102.315830	1,871,667.28	67,744.89	0.03
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	6,853,694.120	99.743042	6,836,082.98	99.777760	6,838,462.47	2,379.49	0.11
Original Face:		Base	7,000,000.000	99.743042	6,836,082.98	99.777760	6,838,462.47	2,379.49	0.11
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.076998	9,907,699.80	-92,300.20	0.17
		Base		100.000000	10,000,000.00	99.076998	9,907,699.80	-92,300.20	0.17
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.987612	9,998,761.23	98.719003	9,871,900.30	-126,860.93	0.17
		Base		99.987612	9,998,761.23	98.719003	9,871,900.30	-126,860.93	0.17
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	241,815.910	98.338674	237,798.56	102.988480	249,042.53	11,243.97	0.00
Original Face:		Base	2,838,688.000	98.338674	237,798.56	102.988480	249,042.53	11,243.97	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	413,046.620	100.125342	413,564.34	101.302140	418,425.07	4,860.73	0.01
Original Face:		Base	5,946,910.000	100.125342	413,564.34	101.302140	418,425.07	4,860.73	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	75,103.340	102.783178	77,193.60	105.263080	79,056.09	1,862.49	0.00
Original Face:		Base	500,000.000	102.783178	77,193.60	105.263080	79,056.09	1,862.49	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	404,182.880	101.310140	409,478.24	101.631750	410,778.13	1,299.89	0.01
Original Face:		Base	11,354,753.000	101.310140	409,478.24	101.631750	410,778.13	1,299.89	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	238,873.780	99.431825	237,516.56	102.054370	243,781.13	6,264.57	0.00
Original Face:		Base	2,838,688.000	99.431825	237,516.56	102.054370	243,781.13	6,264.57	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	395,580.600	99.978601	395,495.95	102.890250	407,013.87	11,517.92	0.01
Original Face:		Base	2,838,688.000	99.978601	395,495.95	102.890250	407,013.87	11,517.92	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	270,204.990	99.957321	270,089.67	103.230470	278,933.88	8,844.21	0.00
Original Face:		Base	3,247,459.000	99.957321	270,089.67	103.230470	278,933.88	8,844.21	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	893,292.420	100.174297	894,849.40	105.321800	940,831.66	45,982.26	0.02
Original Face:		Base	5,677,376.000	100.174297	894,849.40	105.321800	940,831.66	45,982.26	0.02
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,070,043.650	100.347436	1,073,761.37	102.047130	1,091,948.83	18,187.46	0.02
Original Face:		Base	8,516,065.000	100.347436	1,073,761.37	102.047130	1,091,948.83	18,187.46	0.02
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,450,756.840	100.057718	1,451,594.19	101.954850	1,479,116.96	27,522.77	0.02
Original Face:		Base	7,380,589.000	100.057718	1,451,594.19	101.954850	1,479,116.96	27,522.77	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,970,999.180	101.216086	1,994,968.22	101.380800	1,998,214.74	3,246.52	0.03
Original Face:		Base	5,677,376.000	101.216086	1,994,968.22	101.380800	1,998,214.74	3,246.52	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
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,188,087.100	100.022896	1,188,359.12	100.997320	1,199,936.13	11,577.01	0.02
Original Face:		Base	5,677,376.000	100.022896	1,188,359.12	100.997320	1,199,936.13	11,577.01	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,970,217.970	100.709886	2,991,303.13	102.161990	3,034,433.79	43,130.66	0.05
Original Face:		Base	14,193,441.000	100.709886	2,991,303.13	102.161990	3,034,433.79	43,130.66	0.05
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,983,159.670	100.452421	1,992,131.91	102.273870	2,028,254.14	36,122.23	0.03
Original Face:		Base	14,193,441.000	100.452421	1,992,131.91	102.273870	2,028,254.14	36,122.23	0.03
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	702,766.290	99.898433	702,052.51	103.030000	724,060.11	22,007.60	0.01
Original Face:		Base	3,250,000.000	99.898433	702,052.51	103.030000	724,060.11	22,007.60	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,103,299.980	100.497317	1,108,786.88	101.242740	1,117,011.13	8,224.25	0.02
Original Face:		Base	5,677,376.000	100.497317	1,108,786.88	101.242740	1,117,011.13	8,224.25	0.02
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	2,009,054.960	99.908658	2,007,219.85	102.491850	2,059,117.60	51,897.75	0.03
Original Face:		Base	8,516,065.000	99.908658	2,007,219.85	102.491850	2,059,117.60	51,897.75	0.03
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	493,556.650	98.035994	483,863.17	102.495040	505,871.09	22,007.92	0.01
Original Face:		Base	2,500,000.000	98.035994	483,863.17	102.495040	505,871.09	22,007.92	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,880,678.600	102.415025	2,950,247.72	102.276170	2,946,247.74	-3,999.98	0.05
Original Face:		Base	10,000,000.000	102.415025	2,950,247.72	102.276170	2,946,247.74	-3,999.98	0.05
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	4,742,532.350	102.596237	4,865,659.71	103.199226	4,894,256.68	28,596.97	0.08
Original Face:		Base	5,000,000.000	102.596237	4,865,659.71	103.199226	4,894,256.68	28,596.97	0.08
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	486,918.510	101.091435	492,232.91	108.451640	528,071.11	35,838.20	0.01
Original Face:		Base	44,567,405.000	101.091435	492,232.91	108.451640	528,071.11	35,838.20	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	19,176.190	Local	106.400802	20,403.62	110.142330	21,121.10	717.48	0.00
Original Face:	1,000,000.000	Base	106.400802	20,403.62	110.142330	21,121.10	717.48	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	723,799.460	Local	105.636366	764,595.45	115.754500	837,830.45	73,235.00	0.01
Original Face:	24,898,134.000	Base	105.636366	764,595.45	115.754500	837,830.45	73,235.00	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	171,966.300	Local	99.262600	170,698.22	101.644110	174,793.62	4,095.40	0.00
Original Face:	5,677,376.000	Base	99.262600	170,698.22	101.644110	174,793.62	4,095.40	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	270,783.360	Local	104.787864	283,748.10	108.641100	294,182.02	10,433.92	0.00
Original Face:	8,516,065.000	Base	104.787864	283,748.10	108.641100	294,182.02	10,433.92	0.00
31422B3T5	FARMER MAC NOTES 09/21 VAR				0.040000	01 Sep 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	99.988135	19,997,627.00	-2,373.00	0.34
		Base	100.000000	20,000,000.00	99.988135	19,997,627.00	-2,373.00	0.34
31422B4M9	FARMER MAC NOTES 07/21 VAR				0.030000	02 Jul 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	99.996256	24,999,064.00	-936.00	0.42
		Base	100.000000	25,000,000.00	99.996256	24,999,064.00	-936.00	0.42
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR				0.655250	26 Jul 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.090397	2,001,807.94	1,807.94	0.03
		Base	100.000000	2,000,000.00	100.090397	2,001,807.94	1,807.94	0.03
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1				0.119410	15 Mar 2022		
	9,046,975.870	Local	100.000000	9,046,975.87	100.022570	9,049,017.77	2,041.90	0.15
Original Face:	11,250,000.000	Base	100.000000	9,046,975.87	100.022570	9,049,017.77	2,041.90	0.15
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2				0.170000	15 Oct 2023		
	12,500,000.000	Local	99.999174	12,499,896.71	99.940210	12,492,526.25	-7,370.46	0.21
Original Face:	12,500,000.000	Base	99.999174	12,499,896.71	99.940210	12,492,526.25	-7,370.46	0.21
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.275500	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	99.084984	19,816,996.80	-183,003.20	0.33
		Base	100.000000	20,000,000.00	99.084984	19,816,996.80	-183,003.20	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
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	103.236598	1,290,457.47	103.452335	1,293,154.19	2,696.72	0.02
		Base		103.236598	1,290,457.47	103.452335	1,293,154.19	2,696.72	0.02
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.582500	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.035191	5,001,759.55	1,759.55	0.08
		Base		100.000000	5,000,000.00	100.035191	5,001,759.55	1,759.55	0.08
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					0.763380	16 Apr 2021		
		Local	6,375,000.000	100.009186	6,375,585.59	100.013541	6,375,863.24	277.65	0.11
		Base		100.009186	6,375,585.59	100.013541	6,375,863.24	277.65	0.11
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	107.802391	2,813,642.41	107.222477	2,798,506.65	-15,135.76	0.05
		Base		107.802391	2,813,642.41	107.222477	2,798,506.65	-15,135.76	0.05
375558AU7	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4					4.400000	01 Dec 2021		
		Local	5,000,000.000	101.717200	5,085,860.00	101.623357	5,081,167.85	-4,692.15	0.09
		Base		101.717200	5,085,860.00	101.623357	5,081,167.85	-4,692.15	0.09
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	10,000,000.000	99.982548	9,998,254.79	100.109228	10,010,922.80	12,668.01	0.17
		Base		99.982548	9,998,254.79	100.109228	10,010,922.80	12,668.01	0.17
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.121285	5,006,064.25	6,064.25	0.08
		Base		100.000000	5,000,000.00	100.121285	5,006,064.25	6,064.25	0.08
38141GWC4	GOLDMAN SACHS GROUP INC SR UNSECURED 04/22 3					3.000000	26 Apr 2022		
		Local	10,000,000.000	100.178889	10,017,888.89	100.156340	10,015,634.00	-2,254.89	0.17
		Base		100.178889	10,017,888.89	100.156340	10,015,634.00	-2,254.89	0.17
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	99.917781	6,994,244.67	-5,755.33	0.12
		Base		100.000000	7,000,000.00	99.917781	6,994,244.67	-5,755.33	0.12
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	97.020040	19,404,008.00	-595,992.00	0.33
		Base		100.000000	20,000,000.00	97.020040	19,404,008.00	-595,992.00	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
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.000000	18 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	97.323479	9,732,347.90	-267,652.10	0.16
		Base		100.000000	10,000,000.00	97.323479	9,732,347.90	-267,652.10	0.16
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	99.492945	4,974,647.25	-25,352.75	0.08
		Base		100.000000	5,000,000.00	99.492945	4,974,647.25	-25,352.75	0.08
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	50,487.340	105.110469	53,067.48	110.830590	55,955.42	2,887.94	0.00
Original Face:		Base	877,500.000	105.110469	53,067.48	110.830590	55,955.42	2,887.94	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	1,606,208.760	98.911583	1,588,726.51	100.962870	1,621,674.46	32,947.95	0.03
Original Face:		Base	3,000,000.000	98.911583	1,588,726.51	100.962870	1,621,674.46	32,947.95	0.03
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,564,878.600	95.589638	2,451,758.17	101.079860	2,592,575.70	140,817.53	0.04
Original Face:		Base	10,000,000.000	95.589638	2,451,758.17	101.079860	2,592,575.70	140,817.53	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,350,830.090	101.994621	2,397,720.25	103.337180	2,429,281.52	31,561.27	0.04
Original Face:		Base	10,493,495.000	101.994621	2,397,720.25	103.337180	2,429,281.52	31,561.27	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,204,273.950	96.494125	3,091,936.12	101.730000	3,259,707.89	167,771.77	0.05
Original Face:		Base	5,000,000.000	96.494125	3,091,936.12	101.730000	3,259,707.89	167,771.77	0.05
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	923,580.600	99.903960	922,693.59	102.146950	943,409.41	20,715.82	0.02
Original Face:		Base	5,000,000.000	99.903960	922,693.59	102.146950	943,409.41	20,715.82	0.02
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	1,365,875.200	100.669599	1,375,021.09	101.346900	1,384,272.17	9,251.08	0.02
Original Face:		Base	5,000,000.000	100.669599	1,375,021.09	101.346900	1,384,272.17	9,251.08	0.02
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	4,976,506.410	102.315704	5,091,747.59	99.441011	4,948,688.29	-143,059.30	0.08
Original Face:		Base	5,000,000.000	102.315704	5,091,747.59	99.441011	4,948,688.29	-143,059.30	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
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	8,000,000.000	99.990550	7,999,243.98	99.915750	7,993,260.00	-5,983.98	0.13
Original Face:		Base	8,000,000.000	99.990550	7,999,243.98	99.915750	7,993,260.00	-5,983.98	0.13
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.938598	999,385.98	104.613770	1,046,137.70	46,751.72	0.02
		Base		99.938598	999,385.98	104.613770	1,046,137.70	46,751.72	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.846332	1,996,926.63	99.079860	1,981,597.20	-15,329.43	0.03
		Base		99.846332	1,996,926.63	99.079860	1,981,597.20	-15,329.43	0.03
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
		Local	1,293,963.240	100.000000	1,293,963.24	100.000000	1,293,963.24	0.00	0.02
Original Face:		Base	10,000,000.000	100.000000	1,293,963.24	100.000000	1,293,963.24	0.00	0.02
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.731854	15,794,754.65	102.504412	16,072,691.80	277,937.15	0.27
		Base		100.731854	15,794,754.65	102.504412	16,072,691.80	277,937.15	0.27
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.991758	2,999,752.73	101.354984	3,040,649.52	40,896.79	0.05
		Base		99.991758	2,999,752.73	101.354984	3,040,649.52	40,896.79	0.05
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.411380	19 Aug 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.074832	2,001,496.64	1,496.64	0.03
		Base		100.000000	2,000,000.00	100.074832	2,001,496.64	1,496.64	0.03
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
		Local	15,933.340	100.000000	15,933.34	99.999830	15,933.31	-0.03	0.00
Original Face:		Base	5,000,000.000	100.000000	15,933.34	99.999830	15,933.31	-0.03	0.00
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
		Local	3,413,564.490	100.000000	3,413,564.49	100.000090	3,413,567.56	3.07	0.06
Original Face:		Base	12,500,000.000	100.000000	3,413,564.49	100.000090	3,413,567.56	3.07	0.06
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	101.811453	4,072,458.12	101.852084	4,074,083.36	1,625.24	0.07
		Base		101.811453	4,072,458.12	101.852084	4,074,083.36	1,625.24	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46513JCE9	ISRAEL ST 03/23 1.75				1.750000	01 Mar 2023		
	3,800,000.000	Local	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.06
		Base	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.06
46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023		
	1,200,000.000	Local	100.000000	1,200,000.00	99.999976	1,199,999.71	-0.29	0.02
		Base	100.000000	1,200,000.00	99.999976	1,199,999.71	-0.29	0.02
46513JQG9	ISRAEL ST 05/23 1.79				1.790000	01 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25				3.250000	23 Sep 2022		
	10,000,000.000	Local	104.496574	10,449,657.44	104.327147	10,432,714.70	-16,942.74	0.18
		Base	104.496574	10,449,657.44	104.327147	10,432,714.70	-16,942.74	0.18
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	5,000,000.000	Local	99.904247	4,995,212.35	99.137718	4,956,885.90	-38,326.45	0.08
		Base	99.904247	4,995,212.35	99.137718	4,956,885.90	-38,326.45	0.08
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.369044	5,018,452.20	18,452.20	0.08
		Base	100.000000	5,000,000.00	100.369044	5,018,452.20	18,452.20	0.08
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR				2.250000	31 Oct 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	98.437391	14,765,608.65	-234,391.35	0.25
		Base	100.000000	15,000,000.00	98.437391	14,765,608.65	-234,391.35	0.25
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.805498	4,990,274.90	-9,725.10	0.08
		Base	100.000000	5,000,000.00	99.805498	4,990,274.90	-9,725.10	0.08
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				2.300000	23 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.874050	9,987,405.00	-12,595.00	0.17
		Base	100.000000	10,000,000.00	99.874050	9,987,405.00	-12,595.00	0.17
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.647486	4,832,374.30	-167,625.70	0.08
		Base	100.000000	5,000,000.00	96.647486	4,832,374.30	-167,625.70	0.08

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.518101	4,975,905.05	-24,094.95	0.08
		Base		100.000000	5,000,000.00	99.518101	4,975,905.05	-24,094.95	0.08
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.969611	2,999,088.33	101.545943	3,046,378.29	47,289.96	0.05
		Base		99.969611	2,999,088.33	101.545943	3,046,378.29	47,289.96	0.05
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.909939	4,995,496.95	-4,503.05	0.08
		Base		100.000000	5,000,000.00	99.909939	4,995,496.95	-4,503.05	0.08
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	4,061,498.980	99.902148	4,057,524.73	100.747360	4,091,853.00	34,328.27	0.07
Original Face:		Base	12,640,000.000	99.902148	4,057,524.73	100.747360	4,091,853.00	34,328.27	0.07
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.715248	2,991,457.43	106.396562	3,191,896.86	200,439.43	0.05
		Base		99.715248	2,991,457.43	106.396562	3,191,896.86	200,439.43	0.05
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	100.317869	3,504,103.16	100.587921	3,513,536.08	9,432.92	0.06
		Base		100.317869	3,504,103.16	100.587921	3,513,536.08	9,432.92	0.06
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.743191	4,987,159.53	97.432382	4,871,619.10	-115,540.43	0.08
		Base		99.743191	4,987,159.53	97.432382	4,871,619.10	-115,540.43	0.08
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	105.336890	3,423,448.94	105.366678	3,424,417.04	968.10	0.06
		Base		105.336890	3,423,448.94	105.366678	3,424,417.04	968.10	0.06
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	256,167.070	99.997709	256,161.20	100.065420	256,334.65	173.45	0.00
Original Face:		Base	2,750,000.000	99.997709	256,161.20	100.065420	256,334.65	173.45	0.00
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.988227	3,999,529.07	99.914178	3,996,567.12	-2,961.95	0.07
		Base		99.988227	3,999,529.07	99.914178	3,996,567.12	-2,961.95	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
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
		Local	50,000,000.000	99.994374	49,997,187.14	100.364005	50,182,002.50	184,815.36	0.84
		Base		99.994374	49,997,187.14	100.364005	50,182,002.50	184,815.36	0.84
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	100.463680	10,402,009.43	101.647000	10,524,530.38	122,520.95	0.18
		Base		100.463680	10,402,009.43	101.647000	10,524,530.38	122,520.95	0.18
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	102.510523	1,374,666.12	102.458410	1,373,967.28	-698.84	0.02
		Base		102.510523	1,374,666.12	102.458410	1,373,967.28	-698.84	0.02
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
		Local	8,867,000.000	101.767390	9,023,714.43	101.927941	9,037,950.53	14,236.10	0.15
		Base		101.767390	9,023,714.43	101.927941	9,037,950.53	14,236.10	0.15
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	102.610335	1,026,103.35	102.406439	1,024,064.39	-2,038.96	0.02
		Base		102.610335	1,026,103.35	102.406439	1,024,064.39	-2,038.96	0.02
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	4,533,000.000	101.234749	4,588,971.17	101.123463	4,583,926.58	-5,044.59	0.08
		Base		101.234749	4,588,971.17	101.123463	4,583,926.58	-5,044.59	0.08
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.934277	9,993,427.67	99.366219	9,936,621.90	-56,805.77	0.17
		Base		99.934277	9,993,427.67	99.366219	9,936,621.90	-56,805.77	0.17
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.747854	14,962,178.12	97.344950	14,601,742.50	-360,435.62	0.25
		Base		99.747854	14,962,178.12	97.344950	14,601,742.50	-360,435.62	0.25
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.888498	4,994,424.88	99.778273	4,988,913.65	-5,511.23	0.08
		Base		99.888498	4,994,424.88	99.778273	4,988,913.65	-5,511.23	0.08
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.798210	14,969,731.43	99.573568	14,936,035.20	-33,696.23	0.25
		Base		99.798210	14,969,731.43	99.573568	14,936,035.20	-33,696.23	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021		
	3,000,000.000	Local	99.999034	2,999,971.01	100.039732	3,001,191.96	1,220.95	0.05
		Base	99.999034	2,999,971.01	100.039732	3,001,191.96	1,220.95	0.05
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	10,000,000.000	Local	99.990210	9,999,021.01	100.341554	10,034,155.40	35,134.39	0.17
		Base	99.990210	9,999,021.01	100.341554	10,034,155.40	35,134.39	0.17
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05				1.050000	08 Mar 2024		
	7,000,000.000	Local	99.991189	6,999,383.23	100.018341	7,001,283.87	1,900.64	0.12
		Base	99.991189	6,999,383.23	100.018341	7,001,283.87	1,900.64	0.12
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022		
	3,140,000.000	Local	100.869502	3,167,302.37	101.929819	3,200,596.32	33,293.95	0.05
		Base	100.869502	3,167,302.37	101.929819	3,200,596.32	33,293.95	0.05
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95				3.950000	30 Oct 2025		
	4,455,000.000	Local	114.623468	5,106,475.51	111.505342	4,967,562.99	-138,912.52	0.08
		Base	114.623468	5,106,475.51	111.505342	4,967,562.99	-138,912.52	0.08
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4				2.400000	15 Sep 2023		
	6,700,000.000	Local	104.539174	7,004,124.69	104.038390	6,970,572.13	-33,552.56	0.12
		Base	104.539174	7,004,124.69	104.038390	6,970,572.13	-33,552.56	0.12
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	8,000,000.000	Local	99.952214	7,996,177.08	100.731602	8,058,528.16	62,351.08	0.14
		Base	99.952214	7,996,177.08	100.731602	8,058,528.16	62,351.08	0.14
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
	4,888,000.000	Local	100.887343	4,931,373.31	100.958250	4,934,839.26	3,465.95	0.08
		Base	100.887343	4,931,373.31	100.958250	4,934,839.26	3,465.95	0.08
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	5,000,000.000	Local	99.952162	4,997,608.08	100.333009	5,016,650.45	19,042.37	0.08
		Base	99.952162	4,997,608.08	100.333009	5,016,650.45	19,042.37	0.08
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4				3.400000	15 May 2024		
	4,753,000.000	Local	108.918672	5,176,904.47	108.455198	5,154,875.56	-22,028.91	0.09
		Base	108.918672	5,176,904.47	108.455198	5,154,875.56	-22,028.91	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
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.998117	2,999,943.50	102.401770	3,072,053.10	72,109.60	0.05
		Base		99.998117	2,999,943.50	102.401770	3,072,053.10	72,109.60	0.05
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR					0.813750	15 Feb 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.153884	15,023,082.60	23,082.60	0.25
		Base		100.000000	15,000,000.00	100.153884	15,023,082.60	23,082.60	0.25
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.991606	11,998,992.75	99.374665	11,924,959.80	-74,032.95	0.20
		Base		99.991606	11,998,992.75	99.374665	11,924,959.80	-74,032.95	0.20
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.544947	3,016,348.40	101.345199	3,040,355.97	24,007.57	0.05
		Base		100.544947	3,016,348.40	101.345199	3,040,355.97	24,007.57	0.05
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.851663	14,977,749.40	98.249987	14,737,498.05	-240,251.35	0.25
		Base		99.851663	14,977,749.40	98.249987	14,737,498.05	-240,251.35	0.25
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.250000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.069300	7,004,851.00	4,851.00	0.12
		Base		100.000000	7,000,000.00	100.069300	7,004,851.00	4,851.00	0.12
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.536630	21 Sep 2021		
		Local	10,000,000.000	99.969362	9,996,936.24	100.130136	10,013,013.60	16,077.36	0.17
		Base		99.969362	9,996,936.24	100.130136	10,013,013.60	16,077.36	0.17
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.367055	10,136,705.50	136,705.50	0.17
		Base		100.000000	10,000,000.00	101.367055	10,136,705.50	136,705.50	0.17
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.452247	9,945,224.70	-54,775.30	0.17
		Base		100.000000	10,000,000.00	99.452247	9,945,224.70	-54,775.30	0.17
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	101.190000	10,119,000.00	119,000.00	0.17
		Base		100.000000	10,000,000.00	101.190000	10,119,000.00	119,000.00	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
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.08
		Base		100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.08
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.997197	14,999,579.59	99.313545	14,897,031.75	-102,547.84	0.25
		Base		99.997197	14,999,579.59	99.313545	14,897,031.75	-102,547.84	0.25
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.808630	25 Jan 2029		
		Local	843,351.290	100.000000	843,351.29	96.910120	817,292.75	-26,058.54	0.01
Original Face:		Base	2,838,688.000	100.000000	843,351.29	96.910120	817,292.75	-26,058.54	0.01
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	104.927333	10,492,733.33	104.725557	10,472,555.70	-20,177.63	0.18
		Base		104.927333	10,492,733.33	104.725557	10,472,555.70	-20,177.63	0.18
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	104.487589	15,673,138.36	104.084935	15,612,740.25	-60,398.11	0.26
		Base		104.487589	15,673,138.36	104.084935	15,612,740.25	-60,398.11	0.26
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.805000	4,990,250.00	99.647234	4,982,361.70	-7,888.30	0.08
		Base		99.805000	4,990,250.00	99.647234	4,982,361.70	-7,888.30	0.08
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.980875	9,998,087.50	102.649601	10,264,960.10	266,872.60	0.17
		Base		99.980875	9,998,087.50	102.649601	10,264,960.10	266,872.60	0.17
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	109.886235	4,041,615.72	109.208834	4,016,700.91	-24,914.81	0.07
		Base		109.886235	4,041,615.72	109.208834	4,016,700.91	-24,914.81	0.07
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	103.414127	1,551,211.91	103.607912	1,554,118.68	2,906.77	0.03
		Base		103.414127	1,551,211.91	103.607912	1,554,118.68	2,906.77	0.03
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.572380	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.152573	5,007,628.65	7,628.65	0.08
		Base		100.000000	5,000,000.00	100.152573	5,007,628.65	7,628.65	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
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	102.280169	10,228,016.90	228,016.90	0.17
		Base		100.000000	10,000,000.00	102.280169	10,228,016.90	228,016.90	0.17
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.365000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	100.038100	11,004,191.00	4,191.00	0.18
		Base		100.000000	11,000,000.00	100.038100	11,004,191.00	4,191.00	0.18
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	2,432,169.060	99.995394	2,432,057.04	100.286860	2,439,145.98	7,088.94	0.04
Original Face:		Base	8,000,000.000	99.995394	2,432,057.04	100.286860	2,439,145.98	7,088.94	0.04
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.415250	26 Apr 2021		
		Local	5,000,000.000	99.993818	4,999,690.89	100.000625	5,000,031.25	340.36	0.08
		Base		99.993818	4,999,690.89	100.000625	5,000,031.25	340.36	0.08
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.978387	12,997,190.29	102.455739	13,319,246.07	322,055.78	0.22
		Base		99.978387	12,997,190.29	102.455739	13,319,246.07	322,055.78	0.22
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.318750	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.038791	2,000,775.82	775.82	0.03
		Base		100.000000	2,000,000.00	100.038791	2,000,775.82	775.82	0.03
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.948146	9,994,814.56	102.704570	10,270,457.00	275,642.44	0.17
		Base		99.948146	9,994,814.56	102.704570	10,270,457.00	275,642.44	0.17
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	97.124547	4,856,227.35	-143,772.65	0.08
		Base		100.000000	5,000,000.00	97.124547	4,856,227.35	-143,772.65	0.08
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.931416	9,993,141.62	100.030719	10,003,071.90	9,930.28	0.17
		Base		99.931416	9,993,141.62	100.030719	10,003,071.90	9,930.28	0.17
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	96.969338	4,848,466.90	-151,533.10	0.08
		Base		100.000000	5,000,000.00	96.969338	4,848,466.90	-151,533.10	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR				0.310000	13 Jun 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.265975	10,026,597.50	26,597.50	0.17
		Base	100.000000	10,000,000.00	100.265975	10,026,597.50	26,597.50	0.17
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	2,000,000.000	Local	99.838429	1,996,768.58	101.561370	2,031,227.40	34,458.82	0.03
		Base	99.838429	1,996,768.58	101.561370	2,031,227.40	34,458.82	0.03
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625				2.625000	01 Jun 2021		
	13,810,000.000	Local	100.163853	13,832,628.04	100.400979	13,865,375.20	32,747.16	0.23
		Base	100.163853	13,832,628.04	100.400979	13,865,375.20	32,747.16	0.23
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023		
	2,775,000.000	Local	106.504757	2,955,507.01	106.715496	2,961,355.01	5,848.00	0.05
		Base	106.504757	2,955,507.01	106.715496	2,961,355.01	5,848.00	0.05
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3				3.000000	07 Mar 2022		
	10,000,000.000	Local	101.244462	10,124,446.23	102.559372	10,255,937.20	131,490.97	0.17
		Base	101.244462	10,124,446.23	102.559372	10,255,937.20	131,490.97	0.17
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375				0.375000	14 Sep 2023		
	3,000,000.000	Local	99.895262	2,996,857.86	100.240451	3,007,213.53	10,355.67	0.05
		Base	99.895262	2,996,857.86	100.240451	3,007,213.53	10,355.67	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.934810	1,998,696.19	105.377615	2,107,552.30	108,856.11	0.04
		Base	99.934810	1,998,696.19	105.377615	2,107,552.30	108,856.11	0.04
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	40,000,000.000	Local	99.926500	39,970,600.00	99.971644	39,988,657.60	18,057.60	0.67
		Base	99.926500	39,970,600.00	99.971644	39,988,657.60	18,057.60	0.67
912796B24	TREASURY BILL 06/21 0.00000				0.010000	10 Jun 2021		
	40,000,000.000	Local	99.982305	39,992,922.15	99.996792	39,998,716.80	5,794.65	0.67
		Base	99.982305	39,992,922.15	99.996792	39,998,716.80	5,794.65	0.67
912796B32	TREASURY BILL 06/21 0.00000				0.010000	24 Jun 2021		
	40,000,000.000	Local	99.978766	39,991,506.58	99.997083	39,998,833.20	7,326.62	0.67
		Base	99.978766	39,991,506.58	99.997083	39,998,833.20	7,326.62	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
912796C23	TREASURY BILL 03/21 0.00000						02 Mar 2021		
		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
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	40,000,000.000	101.103665	40,441,465.99	101.128906	40,451,562.40	10,096.41	0.68
		Base		101.103665	40,441,465.99	101.128906	40,451,562.40	10,096.41	0.68
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.556353	19,711,270.58	97.998280	19,599,656.00	-111,614.58	0.33
		Base		98.556353	19,711,270.58	97.998280	19,599,656.00	-111,614.58	0.33
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.443880	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.035496	3,001,064.88	1,064.88	0.05
		Base		100.000000	3,000,000.00	100.035496	3,001,064.88	1,064.88	0.05
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.996291	2,999,888.73	100.567898	3,017,036.94	17,148.21	0.05
		Base		99.996291	2,999,888.73	100.567898	3,017,036.94	17,148.21	0.05
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	108.230878	10,823,087.79	108.350433	10,835,043.30	11,955.51	0.18
		Base		108.230878	10,823,087.79	108.350433	10,835,043.30	11,955.51	0.18
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.150000	15 Sep 2023		
		Local	2,018,000.000	111.447721	2,249,015.01	110.905672	2,238,076.46	-10,938.55	0.04
		Base		111.447721	2,249,015.01	110.905672	2,238,076.46	-10,938.55	0.04
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.800000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	100.578600	12,069,432.00	69,432.00	0.20
		Base		100.000000	12,000,000.00	100.578600	12,069,432.00	69,432.00	0.20
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.994055	2,999,821.64	100.101958	3,003,058.74	3,237.10	0.05
		Base		99.994055	2,999,821.64	100.101958	3,003,058.74	3,237.10	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
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	3,000,000.000	99.804097	2,994,122.91	100.019353	3,000,580.59	6,457.68	0.05
		Base		99.804097	2,994,122.91	100.019353	3,000,580.59	6,457.68	0.05
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.989080	7,999,126.39	101.360600	8,108,848.00	109,721.61	0.14
Original Face:		Base	8,000,000.000	99.989080	7,999,126.39	101.360600	8,108,848.00	109,721.61	0.14
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.985263	19,997,052.53	100.013300	20,002,660.00	5,607.47	0.34
Original Face:		Base	20,000,000.000	99.985263	19,997,052.53	100.013300	20,002,660.00	5,607.47	0.34
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.991353	5,499,524.44	102.001260	5,610,069.30	110,544.86	0.09
Original Face:		Base	5,500,000.000	99.991353	5,499,524.44	102.001260	5,610,069.30	110,544.86	0.09
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	2,559,380.580	99.999293	2,559,362.49	100.982650	2,584,530.33	25,167.84	0.04
Original Face:		Base	5,000,000.000	99.999293	2,559,362.49	100.982650	2,584,530.33	25,167.84	0.04
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.959604	4,997,980.18	100.281986	5,014,099.30	16,119.12	0.08
		Base		99.959604	4,997,980.18	100.281986	5,014,099.30	16,119.12	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.867566	4,993,378.32	100.395551	5,019,777.55	26,399.23	0.08
		Base		99.867566	4,993,378.32	100.395551	5,019,777.55	26,399.23	0.08
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	107.963150	1,079,631.50	107.636745	1,076,367.45	-3,264.05	0.02
		Base		107.963150	1,079,631.50	107.636745	1,076,367.45	-3,264.05	0.02
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	106.658009	21,331,601.89	106.653674	21,330,734.80	-867.09	0.36
		Base		106.658009	21,331,601.89	106.653674	21,330,734.80	-867.09	0.36
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	102.961792	5,030,713.14	107.301850	5,242,768.39	212,055.25	0.09
		Base		102.961792	5,030,713.14	107.301850	5,242,768.39	212,055.25	0.09

& 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
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1				3.100000	15 Sep 2022		
	6,682,000.000	Local	103.602943	6,922,748.66	103.648386	6,925,785.15	3,036.49	0.12
		Base	103.602943	6,922,748.66	103.648386	6,925,785.15	3,036.49	0.12
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9				2.900000	15 Sep 2022		
	1,625,000.000	Local	102.672897	1,668,434.58	103.054032	1,674,628.02	6,193.44	0.03
		Base	102.672897	1,668,434.58	103.054032	1,674,628.02	6,193.44	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75				0.750000	15 Nov 2025		
	5,000,000.000	Local	99.841875	4,992,093.75	97.820664	4,891,033.20	-101,060.55	0.08
		Base	99.841875	4,992,093.75	97.820664	4,891,033.20	-101,060.55	0.08
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.600000	01 Apr 2021		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.04
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.04
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
	18,291,000.000	Local	101.153745	18,502,031.51	101.561135	18,576,547.20	74,515.69	0.31
		Base	101.153745	18,502,031.51	101.561135	18,576,547.20	74,515.69	0.31
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR				2.082000	09 Sep 2022		
	10,000,000.000	Local	100.667401	10,066,740.12	100.761619	10,076,161.90	9,421.78	0.17
		Base	100.667401	10,066,740.12	100.761619	10,076,161.90	9,421.78	0.17
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.898101	4,994,905.03	108.129065	5,406,453.25	411,548.22	0.09
		Base	99.898101	4,994,905.03	108.129065	5,406,453.25	411,548.22	0.09
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1				1.000000	17 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.506807	2,985,204.21	-14,795.79	0.05
		Base	100.000000	3,000,000.00	99.506807	2,985,204.21	-14,795.79	0.05
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
	3,824,972.510	Local	100.000000	3,824,972.51	100.024210	3,825,898.54	926.03	0.06
Original Face:	6,000,000.000	Base	100.000000	3,824,972.51	100.024210	3,825,898.54	926.03	0.06
US DOLLAR Total								
	2,037,276,212.630	Local		2,049,425,198.41		2,051,740,924.34	2,315,725.93	34.48
Original Face:	568,901,960.000	Base		2,049,425,198.41		2,051,740,924.34	2,315,725.93	34.48

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

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total										
			2,037,276,212.630	Base		2,049,425,198.41		2,051,740,924.34	2,315,725.93	34.48
	Original Face:		568,901,960.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		5,933,321,444.550	Base		5,944,861,662.66		5,947,177,388.59	2,315,725.93	100.00
	Original Face:	568,901,960.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.045114	31 Dec 2030		
		Local	2,110,381.920	100.059673	2,111,641.25	100.050000	2,111,437.11	-204.14	1.87
		Base		100.059673	2,111,641.25	100.050000	2,111,437.11	-204.14	1.87
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					0.772630	06 Nov 2021		
		Local	1,000,000.000	100.037378	1,000,373.78	100.037378	1,000,373.78	0.00	0.89
		Base		100.037378	1,000,373.78	100.037378	1,000,373.78	0.00	0.89
US DOLLAR Total									
		Local	3,110,381.920		3,112,015.03		3,111,810.89	-204.14	2.76
		Base			3,112,015.03		3,111,810.89	-204.14	2.76
CASH EQUIVALENT Total									
		Base	3,110,381.920		3,112,015.03		3,111,810.89	-204.14	2.76
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	345,000.000	99.915971	344,710.10	102.447320	353,443.25	8,733.15	0.31
		Base		99.915971	344,710.10	102.447320	353,443.25	8,733.15	0.31
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	500,000.000	104.515184	522,575.92	104.343153	521,715.77	-860.15	0.46
		Base		104.515184	522,575.92	104.343153	521,715.77	-860.15	0.46
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.681000	29 Mar 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
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	102.789957	955,946.60	103.131060	959,118.86	3,172.26	0.85
		Base		102.789957	955,946.60	103.131060	959,118.86	3,172.26	0.85

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.898612	664,325.77	100.309092	667,055.46	2,729.69	0.59
		Base		99.898612	664,325.77	100.309092	667,055.46	2,729.69	0.59
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.954670	499,773.35	102.488793	512,443.97	12,670.62	0.45
		Base		99.954670	499,773.35	102.488793	512,443.97	12,670.62	0.45
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.990348	499,951.74	102.488430	512,442.15	12,490.41	0.45
Original Face:		Base	500,000.000	99.990348	499,951.74	102.488430	512,442.15	12,490.41	0.45
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	850,000.000	102.848280	874,210.38	102.523940	871,453.49	-2,756.89	0.77
Original Face:		Base	850,000.000	102.848280	874,210.38	102.523940	871,453.49	-2,756.89	0.77
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	108.676568	706,397.69	108.649493	706,221.70	-175.99	0.63
		Base		108.676568	706,397.69	108.649493	706,221.70	-175.99	0.63
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.690880	09 Feb 2022		
		Local	1,350,000.000	100.142480	1,351,923.48	100.412824	1,355,573.12	3,649.64	1.20
		Base		100.142480	1,351,923.48	100.412824	1,355,573.12	3,649.64	1.20
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.808730	499,043.65	101.004537	505,022.69	5,979.04	0.45
		Base		99.808730	499,043.65	101.004537	505,022.69	5,979.04	0.45
04550KAA9	ASSOCIATED BK GREEN BAY SR UNSECURED 08/21 3.5					3.500000	13 Aug 2021		
		Local	500,000.000	100.902330	504,511.65	100.866422	504,332.11	-179.54	0.45
		Base		100.902330	504,511.65	100.866422	504,332.11	-179.54	0.45
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	108.847400	544,237.00	108.253603	541,268.02	-2,968.98	0.48
		Base		108.847400	544,237.00	108.253603	541,268.02	-2,968.98	0.48
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	375,148.250	99.992264	375,119.23	101.140250	379,425.88	4,306.65	0.34
Original Face:		Base	385,000.000	99.992264	375,119.23	101.140250	379,425.88	4,306.65	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05				2.050000	03 May 2021		
	750,000.000	Local	100.000844	750,006.33	100.000000	750,000.00	-6.33	0.67
		Base	100.000844	750,006.33	100.000000	750,000.00	-6.33	0.67
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
	750,000.000	Local	101.500144	761,251.08	104.545725	784,092.94	22,841.86	0.70
		Base	101.500144	761,251.08	104.545725	784,092.94	22,841.86	0.70
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	605,000.000	Local	99.904554	604,422.55	99.792433	603,744.22	-678.33	0.54
		Base	99.904554	604,422.55	99.792433	603,744.22	-678.33	0.54
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	157,982.990	Local	99.993094	157,972.08	101.660870	160,606.88	2,634.80	0.14
Original Face:	270,000.000	Base	99.993094	157,972.08	101.660870	160,606.88	2,634.80	0.14
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	318,896.230	Local	99.987127	318,855.18	101.967690	325,171.12	6,315.94	0.29
Original Face:	445,000.000	Base	99.987127	318,855.18	101.967690	325,171.12	6,315.94	0.29
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	50,970.620	Local	99.993624	50,967.37	100.343660	51,145.79	178.42	0.05
Original Face:	165,000.000	Base	99.993624	50,967.37	100.343660	51,145.79	178.42	0.05
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025		
	305,000.000	Local	99.976849	304,929.39	99.827820	304,474.85	-454.54	0.27
Original Face:	305,000.000	Base	99.976849	304,929.39	99.827820	304,474.85	-454.54	0.27
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022		
	19,508.650	Local	99.953303	19,499.54	100.059590	19,520.28	20.74	0.02
Original Face:	700,000.000	Base	99.953303	19,499.54	100.059590	19,520.28	20.74	0.02
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15				3.150000	07 Sep 2021		
	900,000.000	Local	100.400648	903,605.83	101.251520	911,263.68	7,657.85	0.81
		Base	100.400648	903,605.83	101.251520	911,263.68	7,657.85	0.81
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				0.765500	06 Jun 2022		
	1,000,000.000	Local	100.265255	1,002,652.55	100.617770	1,006,177.70	3,525.15	0.89
		Base	100.265255	1,002,652.55	100.617770	1,006,177.70	3,525.15	0.89

& 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
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25				0.250000	01 Mar 2023		
	600,000.000	Local	99.917652	599,505.91	100.057959	600,347.75	841.84	0.53
		Base	99.917652	599,505.91	100.057959	600,347.75	841.84	0.53
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.714250	03 Mar 2022		
	500,000.000	Local	100.217974	501,089.87	100.394039	501,970.20	880.33	0.45
		Base	100.217974	501,089.87	100.394039	501,970.20	880.33	0.45
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1				2.100000	16 May 2021		
	1,000,000.000	Local	99.859430	998,594.30	100.124131	1,001,241.31	2,647.01	0.89
		Base	99.859430	998,594.30	100.124131	1,001,241.31	2,647.01	0.89
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498				2.498000	03 Mar 2022		
	500,000.000	Local	100.549606	502,748.03	101.891789	509,458.95	6,710.92	0.45
		Base	100.549606	502,748.03	101.891789	509,458.95	6,710.92	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141				1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	101.664706	345,660.00	5,660.00	0.31
		Base	100.000000	340,000.00	101.664706	345,660.00	5,660.00	0.31
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85				1.850000	20 Sep 2021		
	1,546,000.000	Local	100.394616	1,552,100.77	100.642588	1,555,934.41	3,833.64	1.38
		Base	100.394616	1,552,100.77	100.642588	1,555,934.41	3,833.64	1.38
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR				1.245500	08 Dec 2021		
	1,000,000.000	Local	100.575869	1,005,758.69	100.578669	1,005,786.69	28.00	0.89
		Base	100.575869	1,005,758.69	100.578669	1,005,786.69	28.00	0.89
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3				0.593500	07 Dec 2023		
	1,000,000.000	Local	100.416516	1,004,165.16	100.321030	1,003,210.30	-954.86	0.89
Original Face:	1,000,000.000	Base	100.416516	1,004,165.16	100.321030	1,003,210.30	-954.86	0.89
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR				2.312000	04 Nov 2022		
	500,000.000	Local	101.139630	505,698.15	101.057392	505,286.96	-411.19	0.45
		Base	101.139630	505,698.15	101.057392	505,286.96	-411.19	0.45
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25				3.250000	14 Feb 2022		
	900,000.000	Local	99.973513	899,761.62	102.279300	920,513.70	20,752.08	0.82
		Base	99.973513	899,761.62	102.279300	920,513.70	20,752.08	0.82

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17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR				0.917630	14 Feb 2022		
	500,000.000	Local	100.300132	501,500.66	100.463469	502,317.35	816.69	0.45
		Base	100.300132	501,500.66	100.463469	502,317.35	816.69	0.45
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3				2.080000	15 Feb 2023		
	89,376.320	Local	99.193198	88,655.23	100.514080	89,835.79	1,180.56	0.08
Original Face:	550,000.000	Base	99.193198	88,655.23	100.514080	89,835.79	1,180.56	0.08
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024		
	500,000.000	Local	107.041344	535,206.72	106.252104	531,260.52	-3,946.20	0.47
		Base	107.041344	535,206.72	106.252104	531,260.52	-3,946.20	0.47
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				0.725500	07 Jun 2023		
	850,000.000	Local	100.042458	850,360.89	100.867661	857,375.12	7,014.23	0.76
		Base	100.042458	850,360.89	100.867661	857,375.12	7,014.23	0.76
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45				3.450000	07 Jun 2023		
	500,000.000	Local	106.798564	533,992.82	106.353037	531,765.19	-2,227.63	0.47
		Base	106.798564	533,992.82	106.353037	531,765.19	-2,227.63	0.47
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3				1.850000	16 Oct 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	100.059740	1,000,597.40	597.40	0.89
Original Face:	1,000,000.000	Base	100.000000	1,000,000.00	100.059740	1,000,597.40	597.40	0.89
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
	580,000.000	Local	100.241040	581,398.03	102.614303	595,162.96	13,764.93	0.53
		Base	100.241040	581,398.03	102.614303	595,162.96	13,764.93	0.53
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR				0.545500	06 Mar 2022		
	300,000.000	Local	100.066307	300,198.92	100.273772	300,821.32	622.40	0.27
		Base	100.066307	300,198.92	100.273772	300,821.32	622.40	0.27
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
	910,000.000	Local	100.000000	910,000.00	102.446945	932,267.20	22,267.20	0.83
		Base	100.000000	910,000.00	102.446945	932,267.20	22,267.20	0.83
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2				2.000000	01 Mar 2023		
	75,269.820	Local	100.520102	75,661.30	102.711835	77,311.01	1,649.71	0.07
Original Face:	1,419,000.000	Base	100.520102	75,661.30	102.711835	77,311.01	1,649.71	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
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028		
	1,195,465.860	Local	101.706766	1,215,869.66	104.461896	1,248,806.30	32,936.64	1.11
Original Face:	3,600,000.000	Base	101.706766	1,215,869.66	104.461896	1,248,806.30	32,936.64	1.11
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625				1.625000	19 Nov 2021		
	745,000.000	Local	99.946533	744,601.67	100.989871	752,374.54	7,772.87	0.67
		Base	99.946533	744,601.67	100.989871	752,374.54	7,772.87	0.67
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27				0.270000	25 May 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	99.908449	999,084.49	-915.51	0.89
		Base	100.000000	1,000,000.00	99.908449	999,084.49	-915.51	0.89
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026		
	500,000.000	Local	99.867470	499,337.35	99.088086	495,440.43	-3,896.92	0.44
		Base	99.867470	499,337.35	99.088086	495,440.43	-3,896.92	0.44
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				0.228130	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.084227	1,000,842.27	842.27	0.89
		Base	100.000000	1,000,000.00	100.084227	1,000,842.27	842.27	0.89
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.330000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.544105	462,502.88	2,502.88	0.41
		Base	100.000000	460,000.00	100.544105	462,502.88	2,502.88	0.41
3133ELT53	FEDERAL FARM CREDIT BANK BONDS 04/23 0.37				0.370000	13 Apr 2023		
	500,000.000	Local	100.000000	500,000.00	99.940072	499,700.36	-299.64	0.44
		Base	100.000000	500,000.00	99.940072	499,700.36	-299.64	0.44
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024		
	1,000,000.000	Local	99.902494	999,024.94	99.634163	996,341.63	-2,683.31	0.88
		Base	99.902494	999,024.94	99.634163	996,341.63	-2,683.31	0.88
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023		
	500,000.000	Local	99.945682	499,728.41	99.849043	499,245.22	-483.19	0.44
		Base	99.945682	499,728.41	99.849043	499,245.22	-483.19	0.44
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25				0.250000	18 Nov 2022		
	1,000,000.000	Local	99.994127	999,941.27	99.937605	999,376.05	-565.22	0.89
		Base	99.994127	999,941.27	99.937605	999,376.05	-565.22	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3					0.300000	28 Sep 2023		
		Local	500,000.000	100.000000	500,000.00	100.040008	500,200.04	200.04	0.44
		Base		100.000000	500,000.00	100.040008	500,200.04	200.04	0.44
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.790347	997,903.47	-2,096.53	0.89
		Base		100.000000	1,000,000.00	99.790347	997,903.47	-2,096.53	0.89
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	500,000.000	100.000000	500,000.00	100.019176	500,095.88	95.88	0.44
		Base		100.000000	500,000.00	100.019176	500,095.88	95.88	0.44
3134GXGR9	FREDDIE MAC NOTES 12/23 0.35					0.350000	11 Dec 2023		
		Local	600,000.000	100.000000	600,000.00	100.015368	600,092.21	92.21	0.53
		Base		100.000000	600,000.00	100.015368	600,092.21	92.21	0.53
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.785313	493,937.30	100.121617	495,602.00	1,664.70	0.44
		Base		99.785313	493,937.30	100.121617	495,602.00	1,664.70	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	98.319603	983,196.03	-16,803.97	0.87
		Base		100.000000	1,000,000.00	98.319603	983,196.03	-16,803.97	0.87
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.899198	499,495.99	99.879341	499,396.71	-99.28	0.44
		Base		99.899198	499,495.99	99.879341	499,396.71	-99.28	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.833938	499,169.69	101.833417	509,167.09	9,997.40	0.45
		Base		99.833938	499,169.69	101.833417	509,167.09	9,997.40	0.45
3136G4B51	FANNIE MAE NOTES 07/23 0.42					0.420000	27 Jul 2023		
		Local	500,000.000	100.000000	500,000.00	100.025254	500,126.27	126.27	0.44
		Base		100.000000	500,000.00	100.025254	500,126.27	126.27	0.44
3136G4R54	FANNIE MAE NOTES 08/23 0.375					0.375000	24 Aug 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	100.045437	1,000,454.37	454.37	0.89
		Base		100.000000	1,000,000.00	100.045437	1,000,454.37	454.37	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	99.421605	1,923,808.05	102.091710	1,975,474.59	51,666.54	1.75
Original Face:		Base	1,935,000.000	99.421605	1,923,808.05	102.091710	1,975,474.59	51,666.54	1.75
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2					2.307000	25 Aug 2022		
		Local	1,000,000.000	102.570110	1,025,701.10	102.412120	1,024,121.20	-1,579.90	0.91
Original Face:		Base	1,000,000.000	102.570110	1,025,701.10	102.412120	1,024,121.20	-1,579.90	0.91
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	795,499.050	99.842195	794,243.71	100.616040	800,399.64	6,155.93	0.71
Original Face:		Base	5,000,000.000	99.842195	794,243.71	100.616040	800,399.64	6,155.93	0.71
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	988,000.000	103.773755	1,025,284.70	103.635600	1,023,919.73	-1,364.97	0.91
Original Face:		Base	988,000.000	103.773755	1,025,284.70	103.635600	1,023,919.73	-1,364.97	0.91
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1					2.669000	25 Feb 2023		
		Local	138,738.520	102.009464	141,526.42	102.083040	141,628.50	102.08	0.13
Original Face:		Base	500,000.000	102.009464	141,526.42	102.083040	141,628.50	102.08	0.13
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	383,647.050	100.950684	387,294.32	103.676170	397,750.57	10,456.25	0.35
Original Face:		Base	700,000.000	100.950684	387,294.32	103.676170	397,750.57	10,456.25	0.35
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.144178	500,720.89	100.425750	502,128.75	1,407.86	0.45
		Base		100.144178	500,720.89	100.425750	502,128.75	1,407.86	0.45
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		Local	485,000.000	99.851802	484,281.24	99.988179	484,942.67	661.43	0.43
		Base		99.851802	484,281.24	99.988179	484,942.67	661.43	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.918716	999,187.16	100.029602	1,000,296.02	1,108.86	0.89
		Base		99.918716	999,187.16	100.029602	1,000,296.02	1,108.86	0.89
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.973276	579,845.00	99.975935	579,860.42	15.42	0.51
		Base		99.973276	579,845.00	99.975935	579,860.42	15.42	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.683887	996,838.87	99.617818	996,178.18	-660.69	0.88
		Base		99.683887	996,838.87	99.617818	996,178.18	-660.69	0.88
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.922072	499,610.36	99.919776	499,598.88	-11.48	0.44
		Base		99.922072	499,610.36	99.919776	499,598.88	-11.48	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	38,573.190	100.514943	38,771.82	104.040161	40,131.61	1,359.79	0.04
Original Face:		Base	485,000.000	100.514943	38,771.82	104.040161	40,131.61	1,359.79	0.04
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	327,150.350	100.474626	328,703.09	102.685033	335,934.44	7,231.35	0.30
Original Face:		Base	5,000,000.000	100.474626	328,703.09	102.685033	335,934.44	7,231.35	0.30
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.329372	601,976.23	102.463980	614,783.88	12,807.65	0.55
		Base		100.329372	601,976.23	102.463980	614,783.88	12,807.65	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.916480	599,498.88	100.222750	601,336.50	1,837.62	0.53
		Base		99.916480	599,498.88	100.222750	601,336.50	1,837.62	0.53
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.845000	01 Feb 2022		
		Local	500,000.000	100.413642	502,068.21	100.478514	502,392.57	324.36	0.45
		Base		100.413642	502,068.21	100.478514	502,392.57	324.36	0.45
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	416,994.400	99.987048	416,940.39	101.464020	423,099.28	6,158.89	0.38
Original Face:		Base	515,000.000	99.987048	416,940.39	101.464020	423,099.28	6,158.89	0.38
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	149,033.960	99.993733	149,024.62	100.608480	149,940.80	916.18	0.13
Original Face:		Base	700,000.000	99.993733	149,024.62	100.608480	149,940.80	916.18	0.13
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	515,000.000	99.996066	514,979.74	101.527800	522,868.17	7,888.43	0.46
Original Face:		Base	515,000.000	99.996066	514,979.74	101.527800	522,868.17	7,888.43	0.46

& 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
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	730,156.110	101.418853	740,515.95	101.257440	739,337.38	-1,178.57	0.66
Original Face:		Base	840,000.000	101.418853	740,515.95	101.257440	739,337.38	-1,178.57	0.66
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	495,000.000	99.991804	494,959.43	99.806050	494,039.95	-919.48	0.44
Original Face:		Base	495,000.000	99.991804	494,959.43	99.806050	494,039.95	-919.48	0.44
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	323,096.810	99.990668	323,066.66	101.504480	327,957.74	4,891.08	0.29
Original Face:		Base	400,000.000	99.990668	323,066.66	101.504480	327,957.74	4,891.08	0.29
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	270,000.000	99.998356	269,995.56	99.998800	269,996.76	1.20	0.24
Original Face:		Base	270,000.000	99.998356	269,995.56	99.998800	269,996.76	1.20	0.24
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	595,000.000	99.982551	594,896.18	101.522610	604,059.53	9,163.35	0.54
Original Face:		Base	595,000.000	99.982551	594,896.18	101.522610	604,059.53	9,163.35	0.54
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
		Local	337,855.610	99.993577	337,833.91	99.999750	337,854.77	20.86	0.30
Original Face:		Base	340,000.000	99.993577	337,833.91	99.999750	337,854.77	20.86	0.30
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.984908	184,972.08	99.893050	184,802.14	-169.94	0.16
Original Face:		Base	185,000.000	99.984908	184,972.08	99.893050	184,802.14	-169.94	0.16
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.017192	746,128.25	100.277044	748,066.75	1,938.50	0.66
		Base		100.017192	746,128.25	100.277044	748,066.75	1,938.50	0.66
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	108.353122	541,765.61	107.607333	538,036.67	-3,728.94	0.48
		Base		108.353122	541,765.61	107.607333	538,036.67	-3,728.94	0.48
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.010396	500,051.98	100.008018	500,040.09	-11.89	0.44
		Base		100.010396	500,051.98	100.008018	500,040.09	-11.89	0.44

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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	100.004807	800,038.46	38.46	0.71
		Base	100.000000	800,000.00	100.004807	800,038.46	38.46	0.71
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR				0.500500	01 Mar 2022		
	1,000,000.000	Local	99.988511	999,885.11	100.282166	1,002,821.66	2,936.55	0.89
		Base	99.988511	999,885.11	100.282166	1,002,821.66	2,936.55	0.89
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3				0.270000	21 Apr 2025		
	300,000.000	Local	99.998227	299,994.68	99.805580	299,416.74	-577.94	0.27
Original Face:	300,000.000	Base	99.998227	299,994.68	99.805580	299,416.74	-577.94	0.27
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2				0.270000	21 Feb 2023		
	500,000.000	Local	99.994268	499,971.34	100.021240	500,106.20	134.86	0.44
Original Face:	500,000.000	Base	99.994268	499,971.34	100.021240	500,106.20	134.86	0.44
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3				1.830000	18 Jan 2024		
	445,000.000	Local	99.987971	444,946.47	101.661310	452,392.83	7,446.36	0.40
Original Face:	445,000.000	Base	99.987971	444,946.47	101.661310	452,392.83	7,446.36	0.40
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3				3.010000	18 May 2022		
	67,333.000	Local	99.999376	67,332.58	100.524520	67,686.18	353.60	0.06
Original Face:	325,000.000	Base	99.999376	67,332.58	100.524520	67,686.18	353.60	0.06
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3				2.830000	20 Mar 2023		
	369,551.840	Local	99.998585	369,546.61	101.518250	375,162.56	5,615.95	0.33
Original Face:	500,000.000	Base	99.998585	369,546.61	101.518250	375,162.56	5,615.95	0.33
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3				2.950000	22 Aug 2022		
	76,089.840	Local	99.994480	76,085.64	100.829150	76,720.74	635.10	0.07
Original Face:	250,000.000	Base	99.994480	76,085.64	100.829150	76,720.74	635.10	0.07
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022		
	245,000.000	Local	99.917665	244,798.28	102.504412	251,135.81	6,337.53	0.22
		Base	99.917665	244,798.28	102.504412	251,135.81	6,337.53	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.562630	08 Aug 2022		
	1,000,000.000	Local	100.487388	1,004,873.88	100.485000	1,004,850.00	-23.88	0.89
		Base	100.487388	1,004,873.88	100.485000	1,004,850.00	-23.88	0.89

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438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
		Local	855,000.000	100.000000	855,000.00	100.091634	855,783.47	783.47	0.76
		Base		100.000000	855,000.00	100.091634	855,783.47	783.47	0.76
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	1,015,000.000	100.848965	1,023,616.99	102.505830	1,040,434.17	16,817.18	0.92
		Base		100.848965	1,023,616.99	102.505830	1,040,434.17	16,817.18	0.92
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	370,000.000	99.996900	369,988.53	101.457350	375,392.20	5,403.67	0.33
Original Face:		Base	370,000.000	99.996900	369,988.53	101.457350	375,392.20	5,403.67	0.33
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
		Local	388,522.890	100.709742	391,280.40	100.535390	390,603.00	-677.40	0.35
Original Face:		Base	545,000.000	100.709742	391,280.40	100.535390	390,603.00	-677.40	0.35
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
		Local	400,000.000	99.998220	399,992.88	100.018630	400,074.52	81.64	0.36
Original Face:		Base	400,000.000	99.998220	399,992.88	100.018630	400,074.52	81.64	0.36
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
		Local	500,000.000	101.422480	507,112.40	101.473405	507,367.03	254.63	0.45
		Base		101.422480	507,112.40	101.473405	507,367.03	254.63	0.45
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	103.555772	517,778.86	104.022450	520,112.25	2,333.39	0.46
		Base		103.555772	517,778.86	104.022450	520,112.25	2,333.39	0.46
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.552500	11 May 2022		
		Local	1,500,000.000	100.053068	1,500,796.02	100.376966	1,505,654.49	4,858.47	1.34
		Base		100.053068	1,500,796.02	100.376966	1,505,654.49	4,858.47	1.34
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	100.924920	504,624.60	102.848093	514,240.47	9,615.87	0.46
		Base		100.924920	504,624.60	102.848093	514,240.47	9,615.87	0.46
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	440,000.000	100.056214	440,247.34	100.460121	442,024.53	1,777.19	0.39
		Base		100.056214	440,247.34	100.460121	442,024.53	1,777.19	0.39

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	500,000.000	Local	104.407946	522,039.73	104.320271	521,601.36	-438.37	0.46
		Base	104.407946	522,039.73	104.320271	521,601.36	-438.37	0.46
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR				0.653000	16 Sep 2024		
	780,000.000	Local	100.500687	783,905.36	100.189710	781,479.74	-2,425.62	0.69
		Base	100.500687	783,905.36	100.189710	781,479.74	-2,425.62	0.69
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR				0.563000	16 Feb 2025		
	215,000.000	Local	100.000000	215,000.00	99.249095	213,385.55	-1,614.45	0.19
		Base	100.000000	215,000.00	99.249095	213,385.55	-1,614.45	0.19
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR				0.590000	16 Mar 2024		
	225,000.000	Local	100.000000	225,000.00	100.271200	225,610.20	610.20	0.20
		Base	100.000000	225,000.00	100.271200	225,610.20	610.20	0.20
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2				0.410000	15 Mar 2023		
	306,196.140	Local	100.032113	306,294.47	100.054560	306,363.20	68.73	0.27
Original Face:	400,000.000	Base	100.032113	306,294.47	100.054560	306,363.20	68.73	0.27
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3				0.360000	15 Sep 2025		
	85,000.000	Local	99.981035	84,983.88	99.722570	84,764.18	-219.70	0.08
Original Face:	85,000.000	Base	99.981035	84,983.88	99.722570	84,764.18	-219.70	0.08
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45				2.450000	05 Dec 2021		
	440,000.000	Local	100.348800	441,534.72	101.581670	446,959.35	5,424.63	0.40
		Base	100.348800	441,534.72	101.581670	446,959.35	5,424.63	0.40
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65				1.650000	01 Mar 2021		
	0.000	Local	0.000000	2,912.00	0.000000	0.00	-2,912.00	0.00
		Base	0.000000	2,912.00	0.000000	0.00	-2,912.00	0.00
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05				2.050000	01 Mar 2023		
	300,000.000	Local	103.182143	309,546.43	102.845923	308,537.77	-1,008.66	0.27
		Base	103.182143	309,546.43	102.845923	308,537.77	-1,008.66	0.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	641,000.000	Local	101.429078	650,160.39	101.821917	652,678.49	2,518.10	0.58
		Base	101.429078	650,160.39	101.821917	652,678.49	2,518.10	0.58

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49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5				2.500000	22 Nov 2021		
	350,000.000	Local	101.423191	354,981.17	101.417421	354,960.97	-20.20	0.32
		Base	101.423191	354,981.17	101.417421	354,960.97	-20.20	0.32
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR				0.992380	22 Nov 2021		
	990,000.000	Local	100.230121	992,278.20	100.474300	994,695.57	2,417.37	0.88
		Base	100.230121	992,278.20	100.474300	994,695.57	2,417.37	0.88
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	500,000.000	Local	99.963394	499,816.97	102.717000	513,585.00	13,768.03	0.46
		Base	99.963394	499,816.97	102.717000	513,585.00	13,768.03	0.46
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	805,000.000	Local	101.127199	814,073.95	101.545943	817,444.84	3,370.89	0.73
		Base	101.127199	814,073.95	101.545943	817,444.84	3,370.89	0.73
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	101.571226	1,015,712.26	101.989649	1,019,896.49	4,184.23	0.91
		Base	101.571226	1,015,712.26	101.989649	1,019,896.49	4,184.23	0.91
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	475,000.000	Local	104.632225	497,003.07	104.248580	495,180.76	-1,822.31	0.44
		Base	104.632225	497,003.07	104.248580	495,180.76	-1,822.31	0.44
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				0.798630	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.600928	1,810,816.70	10,816.70	1.61
		Base	100.000000	1,800,000.00	100.600928	1,810,816.70	10,816.70	1.61
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022		
	500,000.000	Local	103.021040	515,105.20	102.896413	514,482.07	-623.13	0.46
		Base	103.021040	515,105.20	102.896413	514,482.07	-623.13	0.46
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024		
	1,175,000.000	Local	100.035388	1,175,415.81	101.393200	1,191,370.10	15,954.29	1.06
Original Face:	1,175,000.000	Base	100.035388	1,175,415.81	101.393200	1,191,370.10	15,954.29	1.06
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3				3.030000	17 Jan 2023		
	256,729.830	Local	100.548218	258,137.27	100.841990	258,891.47	754.20	0.23
Original Face:	800,000.000	Base	100.548218	258,137.27	100.841990	258,891.47	754.20	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
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024		
	500,000.000	Local	106.874860	534,374.30	107.161954	535,809.77	1,435.47	0.48
		Base	106.874860	534,374.30	107.161954	535,809.77	1,435.47	0.48
6174468K8	MORGAN STANLEY SR UNSECURED 01/23 VAR				0.710000	20 Jan 2023		
	500,000.000	Local	100.323014	501,615.07	100.244400	501,222.00	-393.07	0.44
		Base	100.323014	501,615.07	100.244400	501,222.00	-393.07	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				0.560000	10 Nov 2023		
	445,000.000	Local	100.011452	445,050.96	100.029054	445,129.29	78.33	0.40
		Base	100.011452	445,050.96	100.029054	445,129.29	78.33	0.40
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				0.529000	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	99.814216	499,071.08	-928.92	0.44
		Base	100.000000	500,000.00	99.814216	499,071.08	-928.92	0.44
61746BEB8	MORGAN STANLEY SR UNSECURED 04/21 VAR				1.623630	21 Apr 2021		
	500,000.000	Local	100.075270	500,376.35	100.066108	500,330.54	-45.81	0.44
		Base	100.075270	500,376.35	100.066108	500,330.54	-45.81	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023		
	485,000.000	Local	99.668004	483,389.82	104.069415	504,736.66	21,346.84	0.45
		Base	99.668004	483,389.82	104.069415	504,736.66	21,346.84	0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.574000	30 Jun 2021		
	500,000.000	Local	100.044858	500,224.29	100.056826	500,284.13	59.84	0.44
		Base	100.044858	500,224.29	100.056826	500,284.13	59.84	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022		
	455,000.000	Local	99.963743	454,835.03	101.123463	460,111.76	5,276.73	0.41
		Base	99.963743	454,835.03	101.123463	460,111.76	5,276.73	0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25				2.250000	01 May 2023		
	1,000,000.000	Local	102.439282	1,024,392.82	103.365840	1,033,658.40	9,265.58	0.92
		Base	102.439282	1,024,392.82	103.365840	1,033,658.40	9,265.58	0.92
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3				2.120000	18 Apr 2022		
	11,335.110	Local	99.997265	11,334.80	100.066780	11,342.68	7.88	0.01
Original Face:	335,000.000	Base	99.997265	11,334.80	100.066780	11,342.68	7.88	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A				0.470000	17 Oct 2022		
	538,413.750	Local	100.086764	538,880.90	100.073240	538,808.08	-72.82	0.48
Original Face:	845,000.000	Base	100.086764	538,880.90	100.073240	538,808.08	-72.82	0.48
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3				0.550000	15 Jul 2024		
	608,000.000	Local	100.393337	610,391.49	100.363630	610,210.87	-180.62	0.54
Original Face:	608,000.000	Base	100.393337	610,391.49	100.363630	610,210.87	-180.62	0.54
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A				1.970000	15 Sep 2022		
	97,116.510	Local	99.999187	97,115.72	100.268990	97,377.74	262.02	0.09
Original Face:	335,000.000	Base	99.999187	97,115.72	100.268990	97,377.74	262.02	0.09
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	700,000.000	Local	99.732649	698,128.54	101.950254	713,651.78	15,523.24	0.63
		Base	99.732649	698,128.54	101.950254	713,651.78	15,523.24	0.63
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9				1.900000	15 Sep 2021		
	500,000.000	Local	100.009746	500,048.73	100.586000	502,930.00	2,881.27	0.45
		Base	100.009746	500,048.73	100.586000	502,930.00	2,881.27	0.45
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625				2.625000	15 Feb 2023		
	700,000.000	Local	101.132863	707,930.04	103.762286	726,336.00	18,405.96	0.64
		Base	101.132863	707,930.04	103.762286	726,336.00	18,405.96	0.64
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55				2.550000	09 Dec 2021		
	422,000.000	Local	101.262571	427,328.05	101.411084	427,954.77	626.72	0.38
		Base	101.262571	427,328.05	101.411084	427,954.77	626.72	0.38
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625				2.625000	17 Feb 2022		
	560,000.000	Local	101.926880	570,790.53	101.862055	570,427.51	-363.02	0.51
		Base	101.926880	570,790.53	101.862055	570,427.51	-363.02	0.51
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45				2.450000	28 Jul 2022		
	500,000.000	Local	102.494392	512,471.96	102.588398	512,941.99	470.03	0.46
		Base	102.494392	512,471.96	102.588398	512,941.99	470.03	0.46
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR				0.500500	24 Feb 2023		
	500,000.000	Local	99.798648	498,993.24	100.186477	500,932.39	1,939.15	0.44
		Base	99.798648	498,993.24	100.186477	500,932.39	1,939.15	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
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.115676	250,289.19	102.668946	256,672.37	6,383.18	0.23
		Base		100.115676	250,289.19	102.668946	256,672.37	6,383.18	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.455380	10 May 2021		
		Local	1,580,000.000	100.000732	1,580,011.57	100.031207	1,580,493.07	481.50	1.40
		Base		100.000732	1,580,011.57	100.031207	1,580,493.07	481.50	1.40
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.890143	279,692.40	99.544044	278,723.32	-969.08	0.25
		Base		99.890143	279,692.40	99.544044	278,723.32	-969.08	0.25
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
		Local	470,000.000	100.629683	472,959.51	100.643929	473,026.47	66.96	0.42
		Base		100.629683	472,959.51	100.643929	473,026.47	66.96	0.42
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.566880	02 May 2022		
		Local	525,000.000	100.206453	526,083.88	100.297174	526,560.16	476.28	0.47
		Base		100.206453	526,083.88	100.297174	526,560.16	476.28	0.47
713448DX3	PEPSICO INC SR UNSECURED 04/21 2					2.000000	15 Apr 2021		
		Local	675,000.000	100.066239	675,447.11	100.048655	675,328.42	-118.69	0.60
		Base		100.066239	675,447.11	100.048655	675,328.42	-118.69	0.60
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.862576	489,326.62	100.958250	494,695.43	5,368.81	0.44
		Base		99.862576	489,326.62	100.958250	494,695.43	5,368.81	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.952161	279,866.05	100.333009	280,932.43	1,066.38	0.25
		Base		99.952161	279,866.05	100.333009	280,932.43	1,066.38	0.25
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	1,431,000.000	100.031206	1,431,446.56	100.209653	1,434,000.13	2,553.57	1.27
		Base		100.031206	1,431,446.56	100.209653	1,434,000.13	2,553.57	1.27
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.943088	599,658.53	100.060283	600,361.70	703.17	0.53
		Base		99.943088	599,658.53	100.060283	600,361.70	703.17	0.53

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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
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
		Local	450,000.000	100.471464	452,121.59	101.009250	454,541.63	2,420.04	0.40
		Base		100.471464	452,121.59	101.009250	454,541.63	2,420.04	0.40
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.980875	599,885.25	102.649601	615,897.61	16,012.36	0.55
		Base		99.980875	599,885.25	102.649601	615,897.61	16,012.36	0.55
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.798874	753,481.50	102.527069	774,079.37	20,597.87	0.69
		Base		99.798874	753,481.50	102.527069	774,079.37	20,597.87	0.69
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	302,798.230	99.999277	302,796.04	100.435400	304,116.61	1,320.57	0.27
Original Face:		Base	600,000.000	99.999277	302,796.04	100.435400	304,116.61	1,320.57	0.27
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.995499	344,984.47	101.661730	350,732.97	5,748.50	0.31
Original Face:		Base	345,000.000	99.995499	344,984.47	101.661730	350,732.97	5,748.50	0.31
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	984,138.450	99.996877	984,107.72	99.995590	984,095.05	-12.67	0.87
Original Face:		Base	1,000,000.000	99.996877	984,107.72	99.995590	984,095.05	-12.67	0.87
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	409,973.060	99.990551	409,934.32	101.551990	416,335.80	6,401.48	0.37
Original Face:		Base	550,000.000	99.990551	409,934.32	101.551990	416,335.80	6,401.48	0.37
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.982142	414,925.89	99.778150	414,079.32	-846.57	0.37
Original Face:		Base	415,000.000	99.982142	414,925.89	99.778150	414,079.32	-846.57	0.37
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.955454	999,554.54	101.657164	1,016,571.64	17,017.10	0.90
		Base		99.955454	999,554.54	101.657164	1,016,571.64	17,017.10	0.90
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.524401	796,195.21	99.445312	795,562.50	-632.71	0.71
		Base		99.524401	796,195.21	99.445312	795,562.50	-632.71	0.71

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.502236	502,511.18	103.198931	515,994.66	13,483.48	0.46
		Base		100.502236	502,511.18	103.198931	515,994.66	13,483.48	0.46
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.443880	15 Jun 2021		
		Local	500,000.000	100.014382	500,071.91	100.035496	500,177.48	105.57	0.44
		Base		100.014382	500,071.91	100.035496	500,177.48	105.57	0.44
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR					0.510000	22 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.268820	1,002,688.20	2,688.20	0.89
		Base		100.000000	1,000,000.00	100.268820	1,002,688.20	2,688.20	0.89
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.426880	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.049680	625,310.50	310.50	0.56
		Base		100.000000	625,000.00	100.049680	625,310.50	310.50	0.56
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	105.899180	1,058,991.80	106.653674	1,066,536.74	7,544.94	0.95
		Base		105.899180	1,058,991.80	106.653674	1,066,536.74	7,544.94	0.95
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
		Local	500,000.000	106.617994	533,089.97	107.021752	535,108.76	2,018.79	0.48
		Base		106.617994	533,089.97	107.021752	535,108.76	2,018.79	0.48
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR					0.732380	22 Oct 2021		
		Local	500,000.000	100.201224	501,006.12	100.237852	501,189.26	183.14	0.44
		Base		100.201224	501,006.12	100.237852	501,189.26	183.14	0.44
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
		Local	400,000.000	100.116540	400,466.16	100.377565	401,510.26	1,044.10	0.36
		Base		100.116540	400,466.16	100.377565	401,510.26	1,044.10	0.36
US DOLLAR Total									
		Local	108,148,562.440		108,922,233.43		109,538,074.90	615,841.47	97.24
Original Face:		Base	42,780,000.000		108,922,233.43		109,538,074.90	615,841.47	97.24
FIXED INCOME Total									
		Base	108,148,562.440		108,922,233.43		109,538,074.90	615,841.47	97.24

& 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
Original Face:		42,780,000.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		111,258,944.360	Base		112,034,248.46		112,649,885.79	615,637.33	100.00
	Original Face:	42,780,000.000							

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

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
				Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total										
			0.010	Local		0.01		0.01	0.00	0.00
				Base		0.01		0.01	0.00	0.00
CASH Total										
			0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY						0.000000	01 Apr 2021		
			5,004,532.290	Local	100.000000	5,004,532.29	100.000000	5,004,532.29	0.00	0.45
				Base	100.000000	5,004,532.29	100.000000	5,004,532.29	0.00	0.45
138994009	CANTOR FITZGERALD REPO REPO						0.250000	01 Apr 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
138994009	CANTOR FITZGERALD REPO REPO						0.250000	09 Apr 2021		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.27
				Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.27
138994009	CANTOR FITZGERALD REPO REPO						0.350000	19 Apr 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
9127962Q1	TREASURY BILL 04/21 0.00000						0.141000	22 Apr 2021		
			25,000,000.000	Local	99.991775	24,997,943.75	99.991775	24,997,943.75	0.00	2.27
				Base	99.991775	24,997,943.75	99.991775	24,997,943.75	0.00	2.27

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
9127963H0	TREASURY BILL 06/21 0.00000					0.093700	17 Jun 2021		
		Local	25,000,000.000	99.979959	24,994,989.65	99.979959	24,994,989.65	0.00	2.27
		Base		99.979959	24,994,989.65	99.979959	24,994,989.65	0.00	2.27
9127964L0	TREASURY BILL 09/21 0.00000					0.112500	09 Sep 2021		
		Local	40,000,000.000	99.949688	39,979,875.00	99.949688	39,979,875.00	0.00	3.62
		Base		99.949688	39,979,875.00	99.949688	39,979,875.00	0.00	3.62
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
		Local	25,000,000.000	99.931468	24,982,867.01	99.931468	24,982,867.01	0.00	2.26
		Base		99.931468	24,982,867.01	99.931468	24,982,867.01	0.00	2.26
912796A41	TREASURY BILL 06/21 0.00000					0.072400	03 Jun 2021		
		Local	60,000,000.000	99.986776	59,992,065.50	99.986776	59,992,065.50	0.00	5.44
		Base		99.986776	59,992,065.50	99.986776	59,992,065.50	0.00	5.44
912796A90	TREASURY BILL 12/21 0.00000					0.094000	30 Dec 2021		
		Local	25,000,000.000	99.928717	24,982,179.17	99.928717	24,982,179.17	0.00	2.26
		Base		99.928717	24,982,179.17	99.928717	24,982,179.17	0.00	2.26
912796B24	TREASURY BILL 06/21 0.00000					0.087500	10 Jun 2021		
		Local	25,000,000.000	99.982986	24,995,746.53	99.982986	24,995,746.53	0.00	2.27
		Base		99.982986	24,995,746.53	99.982986	24,995,746.53	0.00	2.27
912796B40	TREASURY BILL 07/21 0.00000					0.076500	01 Jul 2021		
		Local	95,000,000.000	99.979937	94,980,940.56	99.979937	94,980,940.56	0.00	8.61
		Base		99.979937	94,980,940.56	99.979937	94,980,940.56	0.00	8.61
912796C31	TREASURY BILL 01/22 0.00000					0.071000	27 Jan 2022		
		Local	25,000,000.000	99.940636	24,985,159.03	99.940636	24,985,159.03	0.00	2.27
		Base		99.940636	24,985,159.03	99.940636	24,985,159.03	0.00	2.27
926NKW009	AMHERST PIERPONT 04/15 VAR					0.060000	07 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.45
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.45
926NKW009	AMHERST PIERPONT 04/15 VAR					0.040000	08 Apr 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.36
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	08 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Apr 2021		
	45,042,034.990	Local	100.000000	45,042,034.99	100.000000	45,042,034.99	0.00	4.08
		Base	100.000000	45,042,034.99	100.000000	45,042,034.99	0.00	4.08
978UHK000	DAIWA CAPITAL MARKETS REPO				0.020000	19 Apr 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.81
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.81
979QHR003	SOUTH STREET REPO				0.005000	01 Apr 2021		
	139,801,523.240	Local	100.000000	139,801,523.24	100.000000	139,801,523.24	0.00	12.67
		Base	100.000000	139,801,523.24	100.000000	139,801,523.24	0.00	12.67
979QHR003	SOUTH STREET REPO				0.020000	01 Apr 2021		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	6.80
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	6.80
US DOLLAR Total								
	704,848,090.520	Local		704,739,856.72		704,739,856.72	0.00	63.89
		Base		704,739,856.72		704,739,856.72	0.00	63.89
CASH EQUIVALENT Total								
	704,848,090.520	Base		704,739,856.72		704,739,856.72	0.00	63.89
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		
	4,894,803.190	Local	100.999692	4,943,736.15	104.770954	5,128,332.00	184,595.85	0.46
Original Face:	20,540,000.000	Base	100.999692	4,943,736.15	104.770954	5,128,332.00	184,595.85	0.46
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.988495	19,997,698.90	101.560200	20,312,040.00	314,341.10	1.84
		Base	99.988495	19,997,698.90	101.560200	20,312,040.00	314,341.10	1.84

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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
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75					1.750000	18 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.807466	5,040,373.30	40,373.30	0.46
		Base		100.000000	5,000,000.00	100.807466	5,040,373.30	40,373.30	0.46
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR					0.100000	15 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.081687	10,008,168.70	8,168.70	0.91
		Base		100.000000	10,000,000.00	100.081687	10,008,168.70	8,168.70	0.91
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR					0.075000	21 Dec 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.015077	5,000,753.85	753.85	0.45
		Base		100.000000	5,000,000.00	100.015077	5,000,753.85	753.85	0.45
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	17 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.467290	4,973,364.50	-26,635.50	0.45
		Base		100.000000	5,000,000.00	99.467290	4,973,364.50	-26,635.50	0.45
3130ALN42	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	30 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.551975	9,955,197.50	-44,802.50	0.90
		Base		100.000000	10,000,000.00	99.551975	9,955,197.50	-44,802.50	0.90
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05					1.050000	06 Apr 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	99.429691	14,914,453.65	-85,546.35	1.35
		Base		100.000000	15,000,000.00	99.429691	14,914,453.65	-85,546.35	1.35
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	7,367,655.680	104.486863	7,698,232.30	109.100384	8,038,140.64	339,908.34	0.73
Original Face:		Base	24,487,993.000	104.486863	7,698,232.30	109.100384	8,038,140.64	339,908.34	0.73
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	2,137,443.700	104.403073	2,231,556.90	108.099202	2,310,559.58	79,002.68	0.21
Original Face:		Base	10,000,000.000	104.403073	2,231,556.90	108.099202	2,310,559.58	79,002.68	0.21
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.317500	03 Jan 2022		
		Local	5,000,000.000	100.060260	5,003,012.99	100.129335	5,006,466.75	3,453.76	0.45
		Base		100.060260	5,003,012.99	100.129335	5,006,466.75	3,453.76	0.45
313313HD3	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/21 0.00000						21 Jun 2021		
		Local	7,000,000.000	99.979750	6,998,582.50	99.995500	6,999,685.00	1,102.50	0.63
		Base		99.979750	6,998,582.50	99.995500	6,999,685.00	1,102.50	0.63

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313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000					26 Oct 2021		
	10,000,000.000	Local	99.965333	9,996,533.34	99.976889	9,997,688.90	1,155.56	0.91
		Base	99.965333	9,996,533.34	99.976889	9,997,688.90	1,155.56	0.91
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05				3.050000	15 Nov 2021		
	5,000,000.000	Local	99.979821	4,998,991.06	101.841138	5,092,056.90	93,065.84	0.46
		Base	99.979821	4,998,991.06	101.841138	5,092,056.90	93,065.84	0.46
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR				0.155000	28 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.173579	5,008,678.95	8,678.95	0.45
		Base	100.000000	5,000,000.00	100.173579	5,008,678.95	8,678.95	0.45
3133EL2W3	FEDERAL FARM CREDIT BANK BONDS 05/23 0.35				0.350000	04 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.001505	10,000,150.50	150.50	0.91
		Base	100.000000	10,000,000.00	100.001505	10,000,150.50	150.50	0.91
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78				0.780000	16 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.090269	10,009,026.90	9,026.90	0.91
		Base	100.000000	10,000,000.00	100.090269	10,009,026.90	9,026.90	0.91
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024		
	10,000,000.000	Local	99.974515	9,997,451.52	100.087170	10,008,717.00	11,265.48	0.91
		Base	99.974515	9,997,451.52	100.087170	10,008,717.00	11,265.48	0.91
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58				0.580000	29 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.724714	4,886,235.70	-113,764.30	0.44
		Base	100.000000	5,000,000.00	97.724714	4,886,235.70	-113,764.30	0.44
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.065000	09 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.024210	5,001,210.50	1,210.50	0.45
		Base	100.000000	5,000,000.00	100.024210	5,001,210.50	1,210.50	0.45
3134GUS92	FREDDIE MAC NOTES 01/25 1.8				1.800000	16 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.269101	5,013,455.05	13,455.05	0.45
		Base	100.000000	5,000,000.00	100.269101	5,013,455.05	13,455.05	0.45
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25				0.250000	18 Nov 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.937605	9,993,760.50	-6,239.50	0.91
		Base	100.000000	10,000,000.00	99.937605	9,993,760.50	-6,239.50	0.91

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3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.592756	9,959,275.60	-40,724.40	0.90
		Base	100.000000	10,000,000.00	99.592756	9,959,275.60	-40,724.40	0.90
3135G0U35	FANNIE MAE NOTES 06/21 2.75				2.750000	22 Jun 2021		
	10,000,000.000	Local	99.998275	9,999,827.45	100.606022	10,060,602.20	60,774.75	0.91
		Base	99.998275	9,999,827.45	100.606022	10,060,602.20	60,774.75	0.91
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	16,000,000.000	Local	99.981277	15,997,004.37	101.980927	16,316,948.32	319,943.95	1.48
		Base	99.981277	15,997,004.37	101.980927	16,316,948.32	319,943.95	1.48
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	2,489,577.730	Local	99.778009	2,484,051.10	102.564540	2,553,423.95	69,372.85	0.23
Original Face:	11,452,445.000	Base	99.778009	2,484,051.10	102.564540	2,553,423.95	69,372.85	0.23
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	3,313,765.740	Local	100.273848	3,322,840.43	102.425170	3,394,130.19	71,289.76	0.31
Original Face:	11,058,708.000	Base	100.273848	3,322,840.43	102.425170	3,394,130.19	71,289.76	0.31
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.394375	4,969,718.75	-30,281.25	0.45
		Base	100.000000	5,000,000.00	99.394375	4,969,718.75	-30,281.25	0.45
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038		
	10,338.400	Local	98.693512	10,203.33	99.974170	10,335.73	132.40	0.00
Original Face:	5,000,000.000	Base	98.693512	10,203.33	99.974170	10,335.73	132.40	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	1,393,533.200	Local	99.978607	1,393,235.08	102.890250	1,433,809.79	40,574.71	0.13
Original Face:	10,000,000.000	Base	99.978607	1,393,235.08	102.890250	1,433,809.79	40,574.71	0.13
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	1,492,232.370	Local	100.700938	1,502,692.00	102.580740	1,530,743.01	28,051.01	0.14
Original Face:	12,022,600.000	Base	100.700938	1,502,692.00	102.580740	1,530,743.01	28,051.01	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,930,448.050	Local	100.347436	1,937,155.12	102.047130	1,969,966.83	32,811.71	0.18
Original Face:	15,363,692.000	Base	100.347436	1,937,155.12	102.047130	1,969,966.83	32,811.71	0.18

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3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	4,075,119.600	101.163047	4,122,515.14	103.451690	4,215,780.10	93,264.96	0.38
Original Face:		Base	24,000,000.000	101.163047	4,122,515.14	103.451690	4,215,780.10	93,264.96	0.38
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	876,121.650	101.571479	889,889.72	103.656520	908,157.21	18,267.49	0.08
Original Face:		Base	9,815,000.000	101.571479	889,889.72	103.656520	908,157.21	18,267.49	0.08
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	489,174.090	99.898686	488,678.49	100.170090	490,006.13	1,327.64	0.04
Original Face:		Base	14,712,277.000	99.898686	488,678.49	100.170090	490,006.13	1,327.64	0.04
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	672,545.100	101.537280	682,884.00	104.278720	701,321.42	18,437.42	0.06
Original Face:		Base	10,000,000.000	101.537280	682,884.00	104.278720	701,321.42	18,437.42	0.06
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	759,230.040	108.220784	821,644.70	113.025860	858,126.28	36,481.58	0.08
Original Face:		Base	12,777,000.000	108.220784	821,644.70	113.025860	858,126.28	36,481.58	0.08
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	290,704.300	105.636367	307,089.46	115.754500	336,503.31	29,413.85	0.03
Original Face:		Base	10,000,000.000	105.636367	307,089.46	115.754500	336,503.31	29,413.85	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	246,928.500	103.984287	256,766.84	110.590980	273,080.65	16,313.81	0.02
Original Face:		Base	5,000,000.000	103.984287	256,766.84	110.590980	273,080.65	16,313.81	0.02
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	173,201.120	102.315932	177,212.34	102.835660	178,112.51	900.17	0.02
Original Face:		Base	16,000,000.000	102.315932	177,212.34	102.835660	178,112.51	900.17	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	158,983.850	104.787864	166,595.78	108.641100	172,721.80	6,126.02	0.02
Original Face:		Base	5,000,000.000	104.787864	166,595.78	108.641100	172,721.80	6,126.02	0.02
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.080000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.042778	20,008,555.60	8,555.60	1.81
		Base		100.000000	20,000,000.00	100.042778	20,008,555.60	8,555.60	1.81

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36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	623,457.570	Local	102.604713	639,696.85	104.602493	652,152.16	12,455.31	0.06
Original Face:	9,875,825.000	Base	102.604713	639,696.85	104.602493	652,152.16	12,455.31	0.06
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	431,580.600	Local	99.947393	431,353.56	105.994946	457,453.62	26,100.06	0.04
Original Face:	5,000,000.000	Base	99.947393	431,353.56	105.994946	457,453.62	26,100.06	0.04
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	1,978,146.100	Local	100.944099	1,996,821.76	103.167800	2,040,809.81	43,988.05	0.19
Original Face:	10,000,000.000	Base	100.944099	1,996,821.76	103.167800	2,040,809.81	43,988.05	0.19
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	96,325.700	Local	99.694516	96,031.44	100.757150	97,055.03	1,023.59	0.01
Original Face:	2,000,000.000	Base	99.694516	96,031.44	100.757150	97,055.03	1,023.59	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	482,552.650	Local	100.122478	483,143.67	101.655470	490,541.16	7,397.49	0.04
Original Face:	5,000,000.000	Base	100.122478	483,143.67	101.655470	490,541.16	7,397.49	0.04
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,564,878.600	Local	95.589638	2,451,758.17	101.079860	2,592,575.70	140,817.53	0.24
Original Face:	10,000,000.000	Base	95.589638	2,451,758.17	101.079860	2,592,575.70	140,817.53	0.24
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,971,799.500	Local	94.615571	4,704,096.47	101.128800	5,027,921.17	323,824.70	0.46
Original Face:	10,000,000.000	Base	94.615571	4,704,096.47	101.128800	5,027,921.17	323,824.70	0.46
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,240,807.900	Local	97.790897	3,169,215.12	103.315510	3,348,257.21	179,042.09	0.30
Original Face:	5,000,000.000	Base	97.790897	3,169,215.12	103.315510	3,348,257.21	179,042.09	0.30
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,445,918.900	Local	100.792421	1,457,376.66	104.855300	1,516,122.60	58,745.94	0.14
Original Face:	10,000,000.000	Base	100.792421	1,457,376.66	104.855300	1,516,122.60	58,745.94	0.14
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	1,432,932.500	Local	100.218599	1,436,064.88	103.811990	1,487,555.74	51,490.86	0.13
Original Face:	10,000,000.000	Base	100.218599	1,436,064.88	103.811990	1,487,555.74	51,490.86	0.13

& 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
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,873,781.440	Local	95.961328	2,757,718.82	101.429790	2,914,870.48	157,151.66	0.26
Original Face:	4,000,000.000	Base	95.961328	2,757,718.82	101.429790	2,914,870.48	157,151.66	0.26
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,204,273.950	Local	96.494125	3,091,936.12	101.730000	3,259,707.89	167,771.77	0.30
Original Face:	5,000,000.000	Base	96.494125	3,091,936.12	101.730000	3,259,707.89	167,771.77	0.30
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP				2.250000	20 Dec 2042		
	23,157.900	Local	98.964414	22,918.08	100.019630	23,162.45	244.37	0.00
Original Face:	5,000,000.000	Base	98.964414	22,918.08	100.019630	23,162.45	244.37	0.00
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	1,847,161.200	Local	99.903961	1,845,387.21	102.146950	1,886,818.83	41,431.62	0.17
Original Face:	10,000,000.000	Base	99.903961	1,845,387.21	102.146950	1,886,818.83	41,431.62	0.17
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,570,049.750	Local	100.067486	1,571,109.31	102.336850	1,606,739.46	35,630.15	0.15
Original Face:	5,000,000.000	Base	100.067486	1,571,109.31	102.336850	1,606,739.46	35,630.15	0.15
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	3,447,420.500	Local	99.627242	3,434,569.95	105.805870	3,647,573.25	213,003.30	0.33
Original Face:	5,000,000.000	Base	99.627242	3,434,569.95	105.805870	3,647,573.25	213,003.30	0.33
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	1,692,636.640	Local	99.871916	1,690,468.64	104.526100	1,769,247.07	78,778.43	0.16
Original Face:	9,953,662.330	Base	99.871916	1,690,468.64	104.526100	1,769,247.07	78,778.43	0.16
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	111.238255	5,561,912.73	110.270290	5,513,514.50	-48,398.23	0.50
		Base	111.238255	5,561,912.73	110.270290	5,513,514.50	-48,398.23	0.50
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022		
	1,730,000.000	Local	100.282027	1,734,879.06	102.319806	1,770,132.64	35,253.58	0.16
		Base	100.282027	1,734,879.06	102.319806	1,770,132.64	35,253.58	0.16
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	5,000,000.000	Local	99.758213	4,987,910.65	99.840746	4,992,037.30	4,126.65	0.45
		Base	99.758213	4,987,910.65	99.840746	4,992,037.30	4,126.65	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
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965D7	TREASURY BILL 12/20 0.00000					22 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	30,000,000.000	Local	99.927180	29,978,154.14	99.971644	29,991,493.20	13,339.06	2.72
		Base	99.927180	29,978,154.14	99.971644	29,991,493.20	13,339.06	2.72
912796B65	TREASURY BILL 02/21 0.00000					02 Feb 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
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
9128286D7	US TREASURY N/B 02/21 2.5				2.500000	28 Feb 2021		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
912828VK3	US TREASURY N/B 06/18 1.375				1.375000	30 Jun 2018		
	0.000	Local	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828WY2	US TREASURY N/B 07/21 2.25				2.250000	31 Jul 2021		
	20,000,000.000	Local	100.706030	20,141,206.06	100.734375	20,146,875.00	5,668.94	1.83
		Base	100.706030	20,141,206.06	100.734375	20,146,875.00	5,668.94	1.83
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.933177	19,986,635.38	101.074219	20,214,843.80	228,208.42	1.83
		Base	99.933177	19,986,635.38	101.074219	20,214,843.80	228,208.42	1.83
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.975764	19,995,152.70	100.015625	20,003,125.00	7,972.30	1.81
		Base	99.975764	19,995,152.70	100.015625	20,003,125.00	7,972.30	1.81
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	98.596896	9,859,689.56	97.998280	9,799,828.00	-59,861.56	0.89
		Base	98.596896	9,859,689.56	97.998280	9,799,828.00	-59,861.56	0.89
US DOLLAR Total								
	394,428,687.710	Local		394,893,743.23		398,290,248.82	3,396,505.59	36.11
Original Face:	348,059,202.330	Base		394,893,743.23		398,290,248.82	3,396,505.59	36.11
FIXED INCOME Total								
	394,428,687.710	Base		394,893,743.23		398,290,248.82	3,396,505.59	36.11
Original Face:	348,059,202.330							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,099,276,778.240	Base		1,099,633,599.96		1,103,030,105.55	3,396,505.59	100.00
	Original Face:	348,059,202.330							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
				Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total										
			0.010	Local		0.01		0.01	0.00	0.00
				Base		0.01		0.01	0.00	0.00
CASH Total										
			0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
02314PU90	AMAZON COM INC DISC COML						0.090000	09 Jul 2021		
			25,000,000.000	Local	99.975250	24,993,812.50	99.975250	24,993,812.50	0.00	1.27
				Base	99.975250	24,993,812.50	99.975250	24,993,812.50	0.00	1.27
03040LR19	AMERICAN WATER CAPIT						0.130000	01 Apr 2021		
			15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
				Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
03040LR68	AMERICAN WATER CAPIT						0.130000	06 Apr 2021		
			15,000,000.000	Local	99.998194	14,999,729.17	99.998194	14,999,729.17	0.00	0.76
				Base	99.998194	14,999,729.17	99.998194	14,999,729.17	0.00	0.76
03040LR84	AMERICAN WATER CAPIT						0.130000	08 Apr 2021		
			10,000,000.000	Local	99.997472	9,999,747.22	99.997472	9,999,747.22	0.00	0.51
				Base	99.997472	9,999,747.22	99.997472	9,999,747.22	0.00	0.51
03785DRF5	APPLE INC						0.060000	15 Apr 2021		
			25,000,000.000	Local	99.997667	24,999,416.67	99.997667	24,999,416.67	0.00	1.27
				Base	99.997667	24,999,416.67	99.997667	24,999,416.67	0.00	1.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03785DSQ0	APPLE INC				0.090000	24 May 2021		
	25,000,000.000	Local	99.986750	24,996,687.50	99.986750	24,996,687.50	0.00	1.27
		Base	99.986750	24,996,687.50	99.986750	24,996,687.50	0.00	1.27
04821TST3	ATLANTIC ASSET SECUR				0.160000	27 May 2021		
	20,000,000.000	Local	99.975111	19,995,022.22	99.975111	19,995,022.22	0.00	1.02
		Base	99.975111	19,995,022.22	99.975111	19,995,022.22	0.00	1.02
04821TT88	ATLANTIC ASSET SECUR				0.140000	08 Jun 2021		
	20,000,000.000	Local	99.973556	19,994,711.11	99.973556	19,994,711.11	0.00	1.02
		Base	99.973556	19,994,711.11	99.973556	19,994,711.11	0.00	1.02
05253ATF7	AUST & NEW ZEA				0.120000	15 Jun 2021		
	2,500,000.000	Local	99.975000	2,499,375.00	99.975000	2,499,375.00	0.00	0.13
		Base	99.975000	2,499,375.00	99.975000	2,499,375.00	0.00	0.13
06367C5Z6	BANK OF MONTREAL-				0.160000	07 Jul 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
06367CBF3	BANK OF MONTREAL-				0.140000	17 May 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.27
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.27
06367CD61	BANK OF MONTREAL-				0.140000	21 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
07010JRD5	BASIN ELEC PWR COOP				0.120000	13 Apr 2021		
	10,000,000.000	Local	99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	0.51
		Base	99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	0.51
07010JRL7	BASIN ELEC PWR COOP				0.120000	20 Apr 2021		
	9,000,000.000	Local	99.993667	8,999,430.00	99.993667	8,999,430.00	0.00	0.46
		Base	99.993667	8,999,430.00	99.993667	8,999,430.00	0.00	0.46
07010JRN3	BASIN ELEC PWR COOP				0.120000	22 Apr 2021		
	5,000,000.000	Local	99.993000	4,999,650.00	99.993000	4,999,650.00	0.00	0.25
		Base	99.993000	4,999,650.00	99.993000	4,999,650.00	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
07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022		
	5,000,000.000	Local	99.838417	4,991,920.83	99.838417	4,991,920.83	0.00	0.25
		Base	99.838417	4,991,920.83	99.838417	4,991,920.83	0.00	0.25
07645RCS3	BEDFORD ROW FDG CORP				0.236630	20 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
091995001	BLACKROCK INVT QUALITY				0.000000	01 Apr 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.53
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.53
091995001	BLACKROCK INVT QUALITY				0.000001	01 Apr 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.02
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.02
1247P2R89	CAFCO LLC				0.180000	08 Apr 2021		
	15,808,000.000	Local	99.996500	15,807,446.72	99.996500	15,807,446.72	0.00	0.81
		Base	99.996500	15,807,446.72	99.996500	15,807,446.72	0.00	0.81
1247P2RW6	CAFCO LLC				0.170000	30 Apr 2021		
	25,000,000.000	Local	99.986306	24,996,576.39	99.986306	24,996,576.39	0.00	1.27
		Base	99.986306	24,996,576.39	99.986306	24,996,576.39	0.00	1.27
12619TSA3	CRC FUNDING LLC				0.150000	10 May 2021		
	10,000,000.000	Local	99.983750	9,998,375.00	99.983750	9,998,375.00	0.00	0.51
		Base	99.983750	9,998,375.00	99.983750	9,998,375.00	0.00	0.51
15060XR79	CEDAR SPRING CPTL CO				0.200000	07 Apr 2021		
	10,000,000.000	Local	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.51
		Base	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.51
15060XSA1	CEDAR SPRING CPTL CO				0.160000	10 May 2021		
	15,000,000.000	Local	99.982667	14,997,400.00	99.982667	14,997,400.00	0.00	0.76
		Base	99.982667	14,997,400.00	99.982667	14,997,400.00	0.00	0.76
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021		
	10,000,000.000	Local	99.935556	9,993,555.56	99.935556	9,993,555.56	0.00	0.51
		Base	99.935556	9,993,555.56	99.935556	9,993,555.56	0.00	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15963TRN1	CHARIOT FNDG LLC					0.170000	22 Apr 2021		
		Local	10,000,000.000	99.990083	9,999,008.33	99.990083	9,999,008.33	0.00	0.51
		Base		99.990083	9,999,008.33	99.990083	9,999,008.33	0.00	0.51
15963TS34	CHARIOT FNDG LLC					0.160000	03 May 2021		
		Local	10,000,000.000	99.985778	9,998,577.78	99.985778	9,998,577.78	0.00	0.51
		Base		99.985778	9,998,577.78	99.985778	9,998,577.78	0.00	0.51
15963TTW9	CHARIOT FNDG LLC					0.140000	30 Jun 2021		
		Local	15,000,000.000	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.76
		Base		99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.76
16677JSB3	CHEVRON CORP					0.160000	11 May 2021		
		Local	4,000,000.000	99.982222	3,999,288.89	99.982222	3,999,288.89	0.00	0.20
		Base		99.982222	3,999,288.89	99.982222	3,999,288.89	0.00	0.20
16677JXV3	CHEVRON CORP					0.160000	29 Oct 2021		
		Local	10,000,000.000	99.906222	9,990,622.22	99.906222	9,990,622.22	0.00	0.51
		Base		99.906222	9,990,622.22	99.906222	9,990,622.22	0.00	0.51
17177LR63	CIESCO LLC					0.180000	06 Apr 2021		
		Local	8,000,000.000	99.997500	7,999,800.00	99.997500	7,999,800.00	0.00	0.41
		Base		99.997500	7,999,800.00	99.997500	7,999,800.00	0.00	0.41
17327AU62	CITIGROUP GLOBAL MKTS INC S					0.170000	06 Jul 2021		
		Local	10,000,000.000	99.954667	9,995,466.66	99.954667	9,995,466.66	0.00	0.51
		Base		99.954667	9,995,466.66	99.954667	9,995,466.66	0.00	0.51
2063C0RL8	CONCORD MIN CPTL CO					0.190000	20 Apr 2021		
		Local	20,000,000.000	99.989972	19,997,994.44	99.989972	19,997,994.44	0.00	1.02
		Base		99.989972	19,997,994.44	99.989972	19,997,994.44	0.00	1.02
2063C0S37	CONCORD MIN CPTL CO					0.160000	03 May 2021		
		Local	15,000,000.000	99.985778	14,997,866.67	99.985778	14,997,866.67	0.00	0.76
		Base		99.985778	14,997,866.67	99.985778	14,997,866.67	0.00	0.76
2063C0SE3	CONCORD MIN CPTL CO					0.160000	14 May 2021		
		Local	15,000,000.000	99.980889	14,997,133.33	99.980889	14,997,133.33	0.00	0.76
		Base		99.980889	14,997,133.33	99.980889	14,997,133.33	0.00	0.76

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229AT17	EXXON MOBIL CORP				0.190000	01 Jun 2021		
	15,000,000.000	Local	99.967806	14,995,170.83	99.967806	14,995,170.83	0.00	0.76
		Base	99.967806	14,995,170.83	99.967806	14,995,170.83	0.00	0.76
30229ATW9	EXXON MOBIL CORP				0.190000	30 Jun 2021		
	10,000,000.000	Local	99.952500	9,995,250.00	99.952500	9,995,250.00	0.00	0.51
		Base	99.952500	9,995,250.00	99.952500	9,995,250.00	0.00	0.51
30229AUW7	EXXON MOBIL CORP				0.220000	30 Jul 2021		
	15,000,000.000	Local	99.926667	14,989,000.00	99.926667	14,989,000.00	0.00	0.76
		Base	99.926667	14,989,000.00	99.926667	14,989,000.00	0.00	0.76
30229AVT3	EXXON MOBIL CORP				0.210000	27 Aug 2021		
	10,000,000.000	Local	99.913667	9,991,366.66	99.913667	9,991,366.66	0.00	0.51
		Base	99.913667	9,991,366.66	99.913667	9,991,366.66	0.00	0.51
30601VWV9	FAIRWAY FINANCE CORP				0.180000	29 Sep 2021		
	10,000,000.000	Local	99.909500	9,990,950.00	99.909500	9,990,950.00	0.00	0.51
		Base	99.909500	9,990,950.00	99.909500	9,990,950.00	0.00	0.51
37829AEY0	GLENCOVE FDG DAC/LLC				0.188130	15 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
37829AFU7	GLENCOVE FDG DAC/LLC				0.165880	08 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
37829AGG7	GLENCOVE FDG DAC/LLC				0.170750	26 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
38346LRK4	GOTHAM FDG CORP				0.200000	19 Apr 2021		
	20,000,000.000	Local	99.990000	19,998,000.00	99.990000	19,998,000.00	0.00	1.02
		Base	99.990000	19,998,000.00	99.990000	19,998,000.00	0.00	1.02
38346LRU2	GOTHAM FDG CORP				0.160000	28 Apr 2021		
	10,000,000.000	Local	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.51
		Base	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LS31	GOTHAM FDG CORP					0.120000	03 May 2021		
			10,000,000.000						
		Local		99.989333	9,998,933.33	99.989333	9,998,933.33	0.00	0.51
		Base		99.989333	9,998,933.33	99.989333	9,998,933.33	0.00	0.51
38346LS64	GOTHAM FDG CORP					0.150000	06 May 2021		
			10,000,000.000						
		Local		99.985417	9,998,541.67	99.985417	9,998,541.67	0.00	0.51
		Base		99.985417	9,998,541.67	99.985417	9,998,541.67	0.00	0.51
40060WR53	GTA FDG LLC DISC					0.100000	05 Apr 2021		
			20,000,000.000						
		Local		99.998889	19,999,777.78	99.998889	19,999,777.78	0.00	1.02
		Base		99.998889	19,999,777.78	99.998889	19,999,777.78	0.00	1.02
40060WR53	GTA FDG LLC DISC					0.110000	05 Apr 2021		
			5,000,000.000						
		Local		99.998778	4,999,938.89	99.998778	4,999,938.89	0.00	0.25
		Base		99.998778	4,999,938.89	99.998778	4,999,938.89	0.00	0.25
40588LR50	HALKIN FINANCE LLC USC					0.250000	05 Apr 2021		
			10,000,000.000						
		Local		99.997222	9,999,722.22	99.997222	9,999,722.22	0.00	0.51
		Base		99.997222	9,999,722.22	99.997222	9,999,722.22	0.00	0.51
40588LTW9	HALKIN FINANCE LLC USC					0.150000	30 Jun 2021		
			15,000,000.000						
		Local		99.962500	14,994,375.00	99.962500	14,994,375.00	0.00	0.76
		Base		99.962500	14,994,375.00	99.962500	14,994,375.00	0.00	0.76
4497W0TJ7	ING US FUNDING LLC					0.140000	18 Jun 2021		
			20,000,000.000						
		Local		99.969667	19,993,933.33	99.969667	19,993,933.33	0.00	1.02
		Base		99.969667	19,993,933.33	99.969667	19,993,933.33	0.00	1.02
45779PR91	INSTITUTIONAL SECURED					0.150000	09 Apr 2021		
			25,000,000.000						
		Local		99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.27
		Base		99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.27
45779PRG5	INSTITUTIONAL SECURED					0.170000	16 Apr 2021		
			15,000,000.000						
		Local		99.992917	14,998,937.50	99.992917	14,998,937.50	0.00	0.76
		Base		99.992917	14,998,937.50	99.992917	14,998,937.50	0.00	0.76
45779PSQ2	INSTITUTIONAL SECURED					0.180000	24 May 2021		
			10,000,000.000						
		Local		99.973500	9,997,350.00	99.973500	9,997,350.00	0.00	0.51
		Base		99.973500	9,997,350.00	99.973500	9,997,350.00	0.00	0.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816FT19	JOHNSON & JOHNSON					0.110000	01 Jun 2021		
		Local	20,000,000.000	99.981361	19,996,272.22	99.981361	19,996,272.22	0.00	1.02
		Base		99.981361	19,996,272.22	99.981361	19,996,272.22	0.00	1.02
47816FT19	JOHNSON & JOHNSON					0.150000	01 Jun 2021		
		Local	5,000,000.000	99.974583	4,998,729.17	99.974583	4,998,729.17	0.00	0.25
		Base		99.974583	4,998,729.17	99.974583	4,998,729.17	0.00	0.25
4820P2R56	JUPITER SECT CO LLC					0.200000	05 Apr 2021		
		Local	10,000,000.000	99.997778	9,999,777.78	99.997778	9,999,777.78	0.00	0.51
		Base		99.997778	9,999,777.78	99.997778	9,999,777.78	0.00	0.51
4820P2RC1	JUPITER SECT CO LLC					0.180000	12 Apr 2021		
		Local	10,000,000.000	99.994500	9,999,450.00	99.994500	9,999,450.00	0.00	0.51
		Base		99.994500	9,999,450.00	99.994500	9,999,450.00	0.00	0.51
4820P2SB2	JUPITER SECT CO LLC					0.140000	11 May 2021		
		Local	20,000,000.000	99.984444	19,996,888.89	99.984444	19,996,888.89	0.00	1.02
		Base		99.984444	19,996,888.89	99.984444	19,996,888.89	0.00	1.02
4820P2SE6	JUPITER SECT CO LLC					0.140000	14 May 2021		
		Local	10,000,000.000	99.983278	9,998,327.78	99.983278	9,998,327.78	0.00	0.51
		Base		99.983278	9,998,327.78	99.983278	9,998,327.78	0.00	0.51
52952LRD6	LEXINGTN PKR CAP CO LL					0.210000	13 Apr 2021		
		Local	15,000,000.000	99.993000	14,998,950.00	99.993000	14,998,950.00	0.00	0.76
		Base		99.993000	14,998,950.00	99.993000	14,998,950.00	0.00	0.76
52953ARS6	LEXINGTN PKR CAP CO LL					0.170000	26 Apr 2021		
		Local	15,000,000.000	99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.76
		Base		99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.76
52953ASL0	LEXINGTN PKR CAP CO LL					0.210000	20 May 2021		
		Local	15,000,000.000	99.971417	14,995,712.50	99.971417	14,995,712.50	0.00	0.76
		Base		99.971417	14,995,712.50	99.971417	14,995,712.50	0.00	0.76
53127TR70	LIBERTY FUNDING LLC					0.170000	07 Apr 2021		
		Local	5,000,000.000	99.997167	4,999,858.33	99.997167	4,999,858.33	0.00	0.25
		Base		99.997167	4,999,858.33	99.997167	4,999,858.33	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
53127TT86	LIBERTY FUNDING LLC				0.130000	08 Jun 2021		
	25,000,000.000	Local	99.975444	24,993,861.11	99.975444	24,993,861.11	0.00	1.27
		Base	99.975444	24,993,861.11	99.975444	24,993,861.11	0.00	1.27
53127TTU7	LIBERTY FUNDING LLC				0.140000	28 Jun 2021		
	25,000,000.000	Local	99.965778	24,991,444.45	99.965778	24,991,444.45	0.00	1.27
		Base	99.965778	24,991,444.45	99.965778	24,991,444.45	0.00	1.27
56274LRN6	MANHATTAN ASSET FDG.				0.120000	22 Apr 2021		
	10,600,000.000	Local	99.993000	10,599,258.00	99.993000	10,599,258.00	0.00	0.54
		Base	99.993000	10,599,258.00	99.993000	10,599,258.00	0.00	0.54
56274LS39	MANHATTAN ASSET FDG.				0.150000	03 May 2021		
	20,000,000.000	Local	99.986667	19,997,333.33	99.986667	19,997,333.33	0.00	1.02
		Base	99.986667	19,997,333.33	99.986667	19,997,333.33	0.00	1.02
56274LSC9	MANHATTAN ASSET FDG.				0.150000	12 May 2021		
	10,000,000.000	Local	99.982917	9,998,291.67	99.982917	9,998,291.67	0.00	0.51
		Base	99.982917	9,998,291.67	99.982917	9,998,291.67	0.00	0.51
56274LST2	MANHATTAN ASSET FDG.				0.140000	27 May 2021		
	10,000,000.000	Local	99.978222	9,997,822.22	99.978222	9,997,822.22	0.00	0.51
		Base	99.978222	9,997,822.22	99.978222	9,997,822.22	0.00	0.51
57576JRC8	MASSACHUSETTS MUT LIFE INS CO				0.060000	12 Apr 2021		
	25,000,000.000	Local	99.998167	24,999,541.67	99.998167	24,999,541.67	0.00	1.27
		Base	99.998167	24,999,541.67	99.998167	24,999,541.67	0.00	1.27
59157TSU8	METLIFE SHORT TERM FDG				0.200000	28 May 2021		
	15,000,000.000	Local	99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.76
		Base	99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.76
59157TT11	METLIFE SHORT TERM FDG				0.200000	01 Jun 2021		
	12,400,000.000	Local	99.966111	12,395,797.78	99.966111	12,395,797.78	0.00	0.63
		Base	99.966111	12,395,797.78	99.966111	12,395,797.78	0.00	0.63
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021		
	15,000,000.000	Local	99.946917	14,992,037.50	99.946917	14,992,037.50	0.00	0.76
		Base	99.946917	14,992,037.50	99.946917	14,992,037.50	0.00	0.76

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63763PR68	NATIONAL SECS CLEARING					0.070000	06 Apr 2021		
		Local	10,000,000.000	99.999028	9,999,902.78	99.999028	9,999,902.78	0.00	0.51
		Base		99.999028	9,999,902.78	99.999028	9,999,902.78	0.00	0.51
63763PS34	NATIONAL SECS CLEARING					0.070000	03 May 2021		
		Local	27,000,000.000	99.993778	26,998,320.00	99.993778	26,998,320.00	0.00	1.38
		Base		99.993778	26,998,320.00	99.993778	26,998,320.00	0.00	1.38
63763PT33	NATIONAL SECS CLEARING					0.170000	03 Jun 2021		
		Local	10,000,000.000	99.970250	9,997,025.00	99.970250	9,997,025.00	0.00	0.51
		Base		99.970250	9,997,025.00	99.970250	9,997,025.00	0.00	0.51
64105GXV1	NESTLE CAP CORP					0.170000	29 Oct 2021		
		Local	15,000,000.000	99.900361	14,985,054.17	99.900361	14,985,054.17	0.00	0.76
		Base		99.900361	14,985,054.17	99.900361	14,985,054.17	0.00	0.76
64106GR88	NESTLE FIN FRANCE S.					0.070000	08 Apr 2021		
		Local	5,000,000.000	99.998639	4,999,931.94	99.998639	4,999,931.94	0.00	0.25
		Base		99.998639	4,999,931.94	99.998639	4,999,931.94	0.00	0.25
64951WRU0	NEW YORK LFE CAP COR					0.110000	28 Apr 2021		
		Local	20,000,000.000	99.991750	19,998,350.00	99.991750	19,998,350.00	0.00	1.02
		Base		99.991750	19,998,350.00	99.991750	19,998,350.00	0.00	1.02
64951WS39	NEW YORK LFE CAP COR					0.110000	03 May 2021		
		Local	11,277,000.000	99.990222	11,275,897.36	99.990222	11,275,897.36	0.00	0.57
		Base		99.990222	11,275,897.36	99.990222	11,275,897.36	0.00	0.57
64951WST2	NEW YORK LFE CAP COR					0.090000	27 May 2021		
		Local	15,000,000.000	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.76
		Base		99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.76
64951WTR5	NEW YORK LFE CAP COR					0.080000	25 Jun 2021		
		Local	9,153,000.000	99.981111	9,151,271.10	99.981111	9,151,271.10	0.00	0.47
		Base		99.981111	9,151,271.10	99.981111	9,151,271.10	0.00	0.47
65409RR77	NIEUW AMSTERDAM RECV					0.145000	07 Apr 2021		
		Local	15,700,000.000	99.997583	15,699,620.58	99.997583	15,699,620.58	0.00	0.80
		Base		99.997583	15,699,620.58	99.997583	15,699,620.58	0.00	0.80

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6698M4R53	NOVARTIS FNC CRP					0.060000	05 Apr 2021		
		Local	10,000,000.000	99.999333	9,999,933.33	99.999333	9,999,933.33	0.00	0.51
		Base		99.999333	9,999,933.33	99.999333	9,999,933.33	0.00	0.51
6698M4RC8	NOVARTIS FNC CRP					0.180000	12 Apr 2021		
		Local	10,000,000.000	99.994500	9,999,450.00	99.994500	9,999,450.00	0.00	0.51
		Base		99.994500	9,999,450.00	99.994500	9,999,450.00	0.00	0.51
6698M4RS3	NOVARTIS FNC CRP					0.150000	26 Apr 2021		
		Local	15,000,000.000	99.989583	14,998,437.50	99.989583	14,998,437.50	0.00	0.76
		Base		99.989583	14,998,437.50	99.989583	14,998,437.50	0.00	0.76
6698M4S37	NOVARTIS FNC CRP					0.080000	03 May 2021		
		Local	6,650,000.000	99.992889	6,649,527.11	99.992889	6,649,527.11	0.00	0.34
		Base		99.992889	6,649,527.11	99.992889	6,649,527.11	0.00	0.34
67983TS64	OLD LINE FUNDING LLC					0.210000	06 May 2021		
		Local	3,000,000.000	99.979583	2,999,387.50	99.979583	2,999,387.50	0.00	0.15
		Base		99.979583	2,999,387.50	99.979583	2,999,387.50	0.00	0.15
67983TT30	OLD LINE FUNDING LLC					0.130000	03 Jun 2021		
		Local	20,000,000.000	99.977250	19,995,450.00	99.977250	19,995,450.00	0.00	1.02
		Base		99.977250	19,995,450.00	99.977250	19,995,450.00	0.00	1.02
67983TT89	OLD LINE FUNDING LLC					0.130000	08 Jun 2021		
		Local	2,000,000.000	99.975445	1,999,508.89	99.975445	1,999,508.89	0.00	0.10
		Base		99.975445	1,999,508.89	99.975445	1,999,508.89	0.00	0.10
67983TTF3	OLD LINE FUNDING LLC					0.145000	15 Jun 2021		
		Local	4,385,000.000	99.969792	4,383,675.36	99.969792	4,383,675.36	0.00	0.22
		Base		99.969792	4,383,675.36	99.969792	4,383,675.36	0.00	0.22
67983TTM8	OLD LINE FUNDING LLC					0.140000	21 Jun 2021		
		Local	10,000,000.000	99.968500	9,996,850.00	99.968500	9,996,850.00	0.00	0.51
		Base		99.968500	9,996,850.00	99.968500	9,996,850.00	0.00	0.51
67983TVL7	OLD LINE FUNDING LLC					0.170000	20 Aug 2021		
		Local	10,000,000.000	99.933417	9,993,341.66	99.933417	9,993,341.66	0.00	0.51
		Base		99.933417	9,993,341.66	99.933417	9,993,341.66	0.00	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74271TRE5	PROCTOR GAMBLE AND CO				0.110000	14 Apr 2021		
	15,000,000.000	Local	99.996028	14,999,404.17	99.996028	14,999,404.17	0.00	0.76
		Base	99.996028	14,999,404.17	99.996028	14,999,404.17	0.00	0.76
74271TRE5	PROCTOR GAMBLE AND CO				0.140000	14 Apr 2021		
	10,000,000.000	Local	99.994944	9,999,494.44	99.994944	9,999,494.44	0.00	0.51
		Base	99.994944	9,999,494.44	99.994944	9,999,494.44	0.00	0.51
74271TRP0	PROCTOR GAMBLE AND CO				0.100000	23 Apr 2021		
	27,000,000.000	Local	99.993889	26,998,350.00	99.993889	26,998,350.00	0.00	1.38
		Base	99.993889	26,998,350.00	99.993889	26,998,350.00	0.00	1.38
77119LS34	ROCHE HOLDING INC				0.110000	03 May 2021		
	10,000,000.000	Local	99.990222	9,999,022.22	99.990222	9,999,022.22	0.00	0.51
		Base	99.990222	9,999,022.22	99.990222	9,999,022.22	0.00	0.51
8225X2SR6	SHELL INTNL FNC B.V				0.190000	25 May 2021		
	2,165,000.000	Local	99.971500	2,164,382.98	99.971500	2,164,382.98	0.00	0.11
		Base	99.971500	2,164,382.98	99.971500	2,164,382.98	0.00	0.11
8225X2TE4	SHELL INTNL FNC B.V				0.210000	14 Jun 2021		
	9,500,000.000	Local	99.956833	9,495,899.17	99.956833	9,495,899.17	0.00	0.48
		Base	99.956833	9,495,899.17	99.956833	9,495,899.17	0.00	0.48
8225X2U85	SHELL INTNL FNC B.V				0.220000	08 Jul 2021		
	1,000,000.000	Local	99.940111	999,401.11	99.940111	999,401.11	0.00	0.05
		Base	99.940111	999,401.11	99.940111	999,401.11	0.00	0.05
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021		
	10,000,000.000	Local	99.886667	9,988,666.66	99.886667	9,988,666.66	0.00	0.51
		Base	99.886667	9,988,666.66	99.886667	9,988,666.66	0.00	0.51
8225X2W18	SHELL INTNL FNC B.V				0.200000	01 Sep 2021		
	10,000,000.000	Local	99.915000	9,991,500.00	99.915000	9,991,500.00	0.00	0.51
		Base	99.915000	9,991,500.00	99.915000	9,991,500.00	0.00	0.51
8225X2W18	SHELL INTNL FNC B.V				0.260000	01 Sep 2021		
	10,000,000.000	Local	99.889500	9,988,950.00	99.889500	9,988,950.00	0.00	0.51
		Base	99.889500	9,988,950.00	99.889500	9,988,950.00	0.00	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2X17	SHELL INTNL FNC B.V				0.260000	01 Oct 2021		
	6,000,000.000	Local	99.867833	5,992,070.00	99.867833	5,992,070.00	0.00	0.31
		Base	99.867833	5,992,070.00	99.867833	5,992,070.00	0.00	0.31
86562KSM7	SUMITOMO MTSU BKG CORP				0.145000	21 May 2021		
	10,000,000.000	Local	99.979861	9,997,986.11	99.979861	9,997,986.11	0.00	0.51
		Base	99.979861	9,997,986.11	99.979861	9,997,986.11	0.00	0.51
86565CWU9	SUMITOMO MITSUI BKG CORP				0.170000	29 Apr 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.27
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.27
86565CXW4	SUMITOMO MITSUI BKG CORP				0.180000	26 Jul 2021		
	15,000,000.000	Local	99.999995	14,999,999.26	99.999995	14,999,999.26	0.00	0.76
		Base	99.999995	14,999,999.26	99.999995	14,999,999.26	0.00	0.76
88602TTN3	THUNDER BAY FNDNG LLC				0.130000	22 Jun 2021		
	3,000,000.000	Local	99.970389	2,999,111.67	99.970389	2,999,111.67	0.00	0.15
		Base	99.970389	2,999,111.67	99.970389	2,999,111.67	0.00	0.15
88602TUE1	THUNDER BAY FNDNG LLC				0.160000	14 Jul 2021		
	15,000,000.000	Local	99.953778	14,993,066.67	99.953778	14,993,066.67	0.00	0.76
		Base	99.953778	14,993,066.67	99.953778	14,993,066.67	0.00	0.76
88602TXF5	THUNDER BAY FNDNG LLC				0.180000	15 Oct 2021		
	2,500,000.000	Local	99.901500	2,497,537.50	99.901500	2,497,537.50	0.00	0.13
		Base	99.901500	2,497,537.50	99.901500	2,497,537.50	0.00	0.13
88602TXF5	THUNDER BAY FNDNG LLC				0.210000	15 Oct 2021		
	14,300,000.000	Local	99.885083	14,283,566.91	99.885083	14,283,566.91	0.00	0.73
		Base	99.885083	14,283,566.91	99.885083	14,283,566.91	0.00	0.73
89119ASR0	TORONTO DOMINION BANK				0.140000	25 May 2021		
	4,450,000.000	Local	99.979000	4,449,065.50	99.979000	4,449,065.50	0.00	0.23
		Base	99.979000	4,449,065.50	99.979000	4,449,065.50	0.00	0.23
89119ATV0	TORONTO DOMINION BANK				0.210000	29 Jun 2021		
	10,000,000.000	Local	99.948083	9,994,808.33	99.948083	9,994,808.33	0.00	0.51
		Base	99.948083	9,994,808.33	99.948083	9,994,808.33	0.00	0.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89119BBR6	TORONTO DOMINION BANK				0.200000	25 Feb 2022		
	23,000,000.000	Local	99.816667	22,957,833.33	99.816667	22,957,833.33	0.00	1.17
		Base	99.816667	22,957,833.33	99.816667	22,957,833.33	0.00	1.17
89233GRP3	TOYOTA MOTOR CREDIT				0.210000	23 Apr 2021		
	25,000,000.000	Local	99.987167	24,996,791.67	99.987167	24,996,791.67	0.00	1.27
		Base	99.987167	24,996,791.67	99.987167	24,996,791.67	0.00	1.27
89233GTV8	TOYOTA MOTOR CREDIT				0.120000	29 Jun 2021		
	25,000,000.000	Local	99.970333	24,992,583.33	99.970333	24,992,583.33	0.00	1.27
		Base	99.970333	24,992,583.33	99.970333	24,992,583.33	0.00	1.27
90477DR16	UNILEVER CAPITAL CRP				0.110000	01 Apr 2021		
	6,997,000.000	Local	100.000000	6,997,000.00	100.000000	6,997,000.00	0.00	0.36
		Base	100.000000	6,997,000.00	100.000000	6,997,000.00	0.00	0.36
90477DRE8	UNILEVER CAPITAL CRP				0.130000	14 Apr 2021		
	16,915,000.000	Local	99.995306	16,914,205.93	99.995306	16,914,205.93	0.00	0.86
		Base	99.995306	16,914,205.93	99.995306	16,914,205.93	0.00	0.86
90477DRS7	UNILEVER CAPITAL CRP				0.070000	26 Apr 2021		
	10,000,000.000	Local	99.995139	9,999,513.89	99.995139	9,999,513.89	0.00	0.51
		Base	99.995139	9,999,513.89	99.995139	9,999,513.89	0.00	0.51
90477DT14	UNILEVER CAPITAL CRP				0.100000	01 Jun 2021		
	15,000,000.000	Local	99.983056	14,997,458.33	99.983056	14,997,458.33	0.00	0.76
		Base	99.983056	14,997,458.33	99.983056	14,997,458.33	0.00	0.76
91058TRG3	UNITED HEALTHCARE CO				0.130000	16 Apr 2021		
	20,000,000.000	Local	99.994583	19,998,916.67	99.994583	19,998,916.67	0.00	1.02
		Base	99.994583	19,998,916.67	99.994583	19,998,916.67	0.00	1.02
92646KR12	VICTORY RECEIVABLES				0.120000	01 Apr 2021		
	8,900,000.000	Local	100.000000	8,900,000.00	100.000000	8,900,000.00	0.00	0.45
		Base	100.000000	8,900,000.00	100.000000	8,900,000.00	0.00	0.45
92646KR12	VICTORY RECEIVABLES				0.200000	01 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646KS45	VICTORY RECEIVABLES				0.150000	04 May 2021		
	20,000,000.000	Local	99.986250	19,997,250.00	99.986250	19,997,250.00	0.00	1.02
		Base	99.986250	19,997,250.00	99.986250	19,997,250.00	0.00	1.02
92646KT77	VICTORY RECEIVABLES				0.130000	07 Jun 2021		
	10,000,000.000	Local	99.975806	9,997,580.55	99.975806	9,997,580.55	0.00	0.51
		Base	99.975806	9,997,580.55	99.975806	9,997,580.55	0.00	0.51
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.005000	01 Apr 2021		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.10
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.10
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Apr 2021		
	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.78
		Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.78
979QRC005	BANK OF AMERICA REPO				0.005000	01 Apr 2021		
	51,812,253.060	Local	100.000000	51,812,253.06	100.000000	51,812,253.06	0.00	2.64
		Base	100.000000	51,812,253.06	100.000000	51,812,253.06	0.00	2.64
US DOLLAR Total								
	1,879,012,253.060	Local		1,878,627,182.07		1,878,627,182.07	0.00	95.74
		Base		1,878,627,182.07		1,878,627,182.07	0.00	95.74
CASH EQUIVALENT Total								
	1,879,012,253.060	Base		1,878,627,182.07		1,878,627,182.07	0.00	95.74

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1				0.134470	15 Mar 2022		
	8,250,000.000	Local	100.000000	8,250,000.00	100.022950	8,251,893.38	1,893.38	0.42
Original Face:	8,250,000.000	Base	100.000000	8,250,000.00	100.022950	8,251,893.38	1,893.38	0.42
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	1,588,201.130	Local	100.000000	1,588,201.13	100.001520	1,588,225.27	24.14	0.08
Original Face:	12,000,000.000	Base	100.000000	1,588,201.13	100.001520	1,588,225.27	24.14	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
	4,597,086.490	Local	100.000000	4,597,086.49	100.000690	4,597,118.21	31.72	0.23
Original Face:	7,000,000.000	Base	100.000000	4,597,086.49	100.000690	4,597,118.21	31.72	0.23
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000					02 Nov 2020		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1				0.119410	15 Mar 2022		
	8,041,756.330	Local	100.000000	8,041,756.33	100.022570	8,043,571.35	1,815.02	0.41
Original Face:	10,000,000.000	Base	100.000000	8,041,756.33	100.022570	8,043,571.35	1,815.02	0.41
41284NAA8	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A1				0.130420	15 Feb 2022		
	4,012,713.120	Local	100.000000	4,012,713.12	100.022830	4,013,629.22	916.10	0.20
Original Face:	5,500,000.000	Base	100.000000	4,012,713.12	100.022830	4,013,629.22	916.10	0.20
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	1,358,661.400	Local	100.000000	1,358,661.40	100.000000	1,358,661.40	0.00	0.07
Original Face:	10,500,000.000	Base	100.000000	1,358,661.40	100.000000	1,358,661.40	0.00	0.07
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	15,933.340	Local	100.000000	15,933.34	99.999830	15,933.31	-0.03	0.00
Original Face:	5,000,000.000	Base	100.000000	15,933.34	99.999830	15,933.31	-0.03	0.00
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1				0.185750	15 Nov 2021		
	2,730,851.590	Local	100.000000	2,730,851.59	100.000090	2,730,854.05	2.46	0.14
Original Face:	10,000,000.000	Base	100.000000	2,730,851.59	100.000090	2,730,854.05	2.46	0.14
44891TAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 A A1 144A				0.170650	18 Jan 2022		
	3,627,260.170	Local	100.000000	3,627,260.17	100.024600	3,628,152.48	892.31	0.18
Original Face:	6,600,000.000	Base	100.000000	3,627,260.17	100.024600	3,628,152.48	892.31	0.18
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000					27 Nov 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
45818LAL4	IADB DISCOUNT NOTE DISCOUNT NOT 01/21 0.00000					11 Jan 2021		
	0.000	Local	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000					24 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
459052F92	IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000					15 Sep 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
58770GAA8	MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 A A1				0.146940	15 Feb 2022		
	5,848,242.540	Local	100.000000	5,848,242.54	99.998110	5,848,132.01	-110.53	0.30
Original Face:	10,500,000.000	Base	100.000000	5,848,242.54	99.998110	5,848,132.01	-110.53	0.30
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
	0.000	Local	0.000000	232.81	0.000000	0.00	-232.81	0.00
		Base	0.000000	232.81	0.000000	0.00	-232.81	0.00
9127963F4	TREASURY BILL 07/20 0.00000					21 Jul 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
	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
9127963P2	TREASURY BILL 08/20 0.00000					18 Aug 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964P1	TREASURY BILL 04/21 0.00000					01 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
9127964Y2	TREASURY BILL 04/21 0.00000				0.010000	15 Apr 2021		
	10,000,000.000	Local	99.995528	9,999,552.78	99.999417	9,999,941.70	388.92	0.51
		Base	99.995528	9,999,552.78	99.999417	9,999,941.70	388.92	0.51
9127965D7	TREASURY BILL 12/20 0.00000				0.010000	22 Dec 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912796A82	TREASURY BILL 01/21 0.00000					26 Jan 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
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	10,000,000.000	Local	99.975354	9,997,535.40	99.994312	9,999,431.20	1,895.80	0.51
		Base	99.975354	9,997,535.40	99.994312	9,999,431.20	1,895.80	0.51
912796B99	TREASURY BILL 02/21 0.00000					23 Feb 2021		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
912796F20	TREASURY BILL 04/21 0.00000					27 Apr 2021		
	10,000,000.000	Local	99.993500	9,999,350.00	99.998736	9,999,873.60	523.60	0.51
		Base	99.993500	9,999,350.00	99.998736	9,999,873.60	523.60	0.51
912796WX3	TREASURY BILL 07/20 0.00000					23 Jul 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1					0.138570	15 Feb 2022		
			3,442,475.260	100.000000	3,442,475.26	100.024210	3,443,308.68	833.42	0.18
	Original Face:	Base	5,400,000.000	100.000000	3,442,475.26	100.024210	3,443,308.68	833.42	0.18
US DOLLAR Total									
			83,513,181.370		83,509,851.36		83,518,725.86	8,874.50	4.26
	Original Face:	Base	90,750,000.000		83,509,851.36		83,518,725.86	8,874.50	4.26
FIXED INCOME Total									
			83,513,181.370		83,509,851.36		83,518,725.86	8,874.50	4.26
	Original Face:		90,750,000.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,962,525,434.440	Base		1,962,137,033.44		1,962,145,907.94	8,874.50	100.00
	Original Face:	90,750,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-0.110	Local	1.000000	-0.11	1.000000	-0.11	0.00	0.00
			Base	1.000000	-0.11	1.000000	-0.11	0.00	0.00
US DOLLAR Total									
		-0.110	Local		-0.11		-0.11	0.00	0.00
			Base		-0.11		-0.11	0.00	0.00
CASH Total									
		-0.110	Base		-0.11		-0.11	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY					0.000000	01 Apr 2021		
		150,000,570.890	Local	100.000000	150,000,570.89	100.000000	150,000,570.89	0.00	8.41
			Base	100.000000	150,000,570.89	100.000000	150,000,570.89	0.00	8.41
138994009	CANTOR FITZGERALD REPO REPO					0.100000	18 May 2021		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.025988	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.35
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.35
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.020000	01 Apr 2021		
		48,993,575.400	Local	100.000000	48,993,575.40	100.000000	48,993,575.40	0.00	2.75
			Base	100.000000	48,993,575.40	100.000000	48,993,575.40	0.00	2.75
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.090000	02 Apr 2021		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127962Y4	TREASURY BILL 05/21 0.00000				0.087000	20 May 2021		
	10,000,000.000	Local	99.988158	9,998,815.83	99.988158	9,998,815.83	0.00	0.56
		Base	99.988158	9,998,815.83	99.988158	9,998,815.83	0.00	0.56
9127964P1	TREASURY BILL 04/21 0.00000				0.078900	01 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.56
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.56
9127964Y2	TREASURY BILL 04/21 0.00000				0.037000	15 Apr 2021		
	40,000,000.000	Local	99.998561	39,999,424.44	99.998561	39,999,424.44	0.00	2.24
		Base	99.998561	39,999,424.44	99.998561	39,999,424.44	0.00	2.24
9127965A3	TREASURY BILL 05/21 0.00000				0.087500	06 May 2021		
	20,000,000.000	Local	99.991493	19,998,298.61	99.991493	19,998,298.61	0.00	1.12
		Base	99.991493	19,998,298.61	99.991493	19,998,298.61	0.00	1.12
912796A25	TREASURY BILL 05/21 0.00000				0.087500	13 May 2021		
	10,000,000.000	Local	99.989792	9,998,979.17	99.989792	9,998,979.17	0.00	0.56
		Base	99.989792	9,998,979.17	99.989792	9,998,979.17	0.00	0.56
912796A33	TREASURY BILL 05/21 0.00000				0.082000	27 May 2021		
	10,000,000.000	Local	99.987244	9,998,724.44	99.987244	9,998,724.44	0.00	0.56
		Base	99.987244	9,998,724.44	99.987244	9,998,724.44	0.00	0.56
912796D30	TREASURY BILL 02/22 0.00000				0.065000	24 Feb 2022		
	10,000,000.000	Local	99.940597	9,994,059.72	99.940597	9,994,059.72	0.00	0.56
		Base	99.940597	9,994,059.72	99.940597	9,994,059.72	0.00	0.56
912796D71	TREASURY BILL 04/21 0.00000				0.031200	06 Apr 2021		
	20,000,000.000	Local	99.999567	19,999,913.33	99.999567	19,999,913.33	0.00	1.12
		Base	99.999567	19,999,913.33	99.999567	19,999,913.33	0.00	1.12
912796F79	TREASURY BILL 05/21 0.00000				0.037500	04 May 2021		
	20,000,000.000	Local	99.996563	19,999,312.50	99.996563	19,999,312.50	0.00	1.12
		Base	99.996563	19,999,312.50	99.996563	19,999,312.50	0.00	1.12
912796F95	TREASURY BILL 05/21 0.00000				0.016000	18 May 2021		
	20,000,000.000	Local	99.997976	19,999,595.27	99.997976	19,999,595.27	0.00	1.12
		Base	99.997976	19,999,595.27	99.997976	19,999,595.27	0.00	1.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.030000	01 Apr 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
926NKW009	AMHERST PIERPONT 04/15 VAR				0.060000	06 Apr 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	08 Apr 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
926NKW009	AMHERST PIERPONT 04/15 VAR				0.030000	14 May 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.24
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Apr 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.12
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.12
935MUR901	WESTERN ALLIANCE BANK				0.200000	24 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.56
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.56
978UHK000	DAIWA CAPITAL MARKETS REPO				0.010000	01 Apr 2021		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	14.02
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	14.02
978UHK000	DAIWA CAPITAL MARKETS REPO				0.020000	19 Apr 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.80
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.80
985FHY004	MITSUBISHI UFJ REPO				0.005000	01 Apr 2021		
	14,168,846.650	Local	100.000000	14,168,846.65	100.000000	14,168,846.65	0.00	0.79
		Base	100.000000	14,168,846.65	100.000000	14,168,846.65	0.00	0.79
985FHY004	MITSUBISHI UFJ REPO				0.030000	01 Apr 2021		
	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.96
		Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.96

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	994,399,695.310		994,386,818.62		994,386,818.62	0.00	55.78
		Base			994,386,818.62		994,386,818.62	0.00	55.78
CASH EQUIVALENT Total									
		Base	994,399,695.310		994,386,818.62		994,386,818.62	0.00	55.78
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
9127962J7	TREASURY BILL 10/20 0.00000						01 Oct 2020		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962Q1	TREASURY BILL 04/21 0.00000					0.010000	22 Apr 2021		
		Local	50,000,000.000	99.994762	49,997,380.79	99.999271	49,999,635.50	2,254.71	2.80
		Base		99.994762	49,997,380.79	99.999271	49,999,635.50	2,254.71	2.80
9127962R9	TREASURY BILL 10/20 0.00000						15 Oct 2020		
		Local	0.000	0.000000	-163.89	0.000000	0.00	163.89	0.00
		Base		0.000000	-163.89	0.000000	0.00	163.89	0.00
9127963C1	TREASURY BILL 07/20 0.00000					0.010000	07 Jul 2020		
		Local	0.000	0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
		Base		0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
9127963F4	TREASURY BILL 07/20 0.00000					0.010000	21 Jul 2020		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
9127963G2	TREASURY BILL 07/20 0.00000					0.010000	28 Jul 2020		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963H0	TREASURY BILL 06/21 0.00000						17 Jun 2021		
		Local	20,000,000.000	99.991445	19,998,288.91	99.996738	19,999,347.60	1,058.69	1.12
		Base		99.991445	19,998,288.91	99.996738	19,999,347.60	1,058.69	1.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963M9	TREASURY BILL 08/20 0.00000				0.010000	04 Aug 2020		
	0.000	Local	0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
		Base	0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
9127963P2	TREASURY BILL 08/20 0.00000				0.010000	18 Aug 2020		
	0.000	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
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9127963R8	TREASURY BILL 09/20 0.00000				0.010000	01 Sep 2020		
	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
9127963X5	TREASURY BILL 09/20 0.00000				0.010000	08 Sep 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964K2	TREASURY BILL 10/20 0.00000					27 Oct 2020		
	0.000	Local	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base	0.000000	-0.06	0.000000	0.00	0.06	0.00
9127964P1	TREASURY BILL 04/21 0.00000				0.010000	01 Apr 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.68
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.68
9127964Q9	TREASURY BILL 11/20 0.00000				0.010000	03 Nov 2020		
	0.000	Local	0.000000	7,190.48	0.000000	0.00	-7,190.48	0.00
		Base	0.000000	7,190.48	0.000000	0.00	-7,190.48	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127964T3	TREASURY BILL 11/20 0.00000				0.010000	24 Nov 2020		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
9127964U0	TREASURY BILL 12/20 0.00000					01 Dec 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	5,000,000.000	Local	99.921639	4,996,081.96	99.977396	4,998,869.80	2,787.84	0.28
		Base	99.921639	4,996,081.96	99.977396	4,998,869.80	2,787.84	0.28
9127964X4	TREASURY BILL 04/21 0.00000				0.010000	08 Apr 2021		
	50,000,000.000	Local	99.998232	49,999,116.24	99.999854	49,999,927.00	810.76	2.80
		Base	99.998232	49,999,116.24	99.999854	49,999,927.00	810.76	2.80
9127964Y2	TREASURY BILL 04/21 0.00000					15 Apr 2021		
	60,000,000.000	Local	99.996487	59,997,892.24	99.999417	59,999,650.20	1,757.96	3.37
		Base	99.996487	59,997,892.24	99.999417	59,999,650.20	1,757.96	3.37
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
	30,000,000.000	Local	99.992899	29,997,869.68	99.999125	29,999,737.50	1,867.82	1.68
		Base	99.992899	29,997,869.68	99.999125	29,999,737.50	1,867.82	1.68
9127965A3	TREASURY BILL 05/21 0.00000				0.010000	06 May 2021		
	10,000,000.000	Local	99.989694	9,998,969.44	99.998299	9,999,829.90	860.46	0.56
		Base	99.989694	9,998,969.44	99.998299	9,999,829.90	860.46	0.56
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127965D7	TREASURY BILL 12/20 0.00000				0.010000	22 Dec 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127965F2	TREASURY BILL 12/20 0.00000				0.010000	29 Dec 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	10,000,000.000	Local	99.919627	9,991,962.65	99.971644	9,997,164.40	5,201.75	0.56
		Base	99.919627	9,991,962.65	99.971644	9,997,164.40	5,201.75	0.56
912796A25	TREASURY BILL 05/21 0.00000				0.010000	13 May 2021		
	10,000,000.000	Local	99.987458	9,998,745.84	99.997375	9,999,737.50	991.66	0.56
		Base	99.987458	9,998,745.84	99.997375	9,999,737.50	991.66	0.56
912796A58	TREASURY BILL 01/21 0.00000					05 Jan 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
912796A66	TREASURY BILL 01/21 0.00000				0.010000	12 Jan 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
912796A82	TREASURY BILL 01/21 0.00000				0.010000	26 Jan 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
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	13,000,000.000	Local	99.918188	12,989,364.38	99.960187	12,994,824.31	5,459.93	0.73
		Base	99.918188	12,989,364.38	99.960187	12,994,824.31	5,459.93	0.73
912796B24	TREASURY BILL 06/21 0.00000					10 Jun 2021		
	20,000,000.000	Local	99.992028	19,998,405.54	99.996792	19,999,358.40	952.86	1.12
		Base	99.992028	19,998,405.54	99.996792	19,999,358.40	952.86	1.12
912796B32	TREASURY BILL 06/21 0.00000					24 Jun 2021		
	20,000,000.000	Local	99.996267	19,999,253.42	99.997083	19,999,416.60	163.18	1.12
		Base	99.996267	19,999,253.42	99.997083	19,999,416.60	163.18	1.12
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	30,000,000.000	Local	99.987993	29,996,398.00	99.994312	29,998,293.60	1,895.60	1.68
		Base	99.987993	29,996,398.00	99.994312	29,998,293.60	1,895.60	1.68
912796B81	TREASURY BILL 02/21 0.00000				0.010000	16 Feb 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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796B99	TREASURY BILL 02/21 0.00000				0.010000	23 Feb 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
912796C23	TREASURY BILL 03/21 0.00000				0.010000	02 Mar 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
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	10,000,000.000	Local	99.918479	9,991,847.94	99.954014	9,995,401.40	3,553.46	0.56
		Base	99.918479	9,991,847.94	99.954014	9,995,401.40	3,553.46	0.56
912796C49	TREASURY BILL 07/21 0.00000				0.010000	22 Jul 2021		
	10,000,000.000	Local	99.971689	9,997,168.86	99.995333	9,999,533.30	2,364.44	0.56
		Base	99.971689	9,997,168.86	99.995333	9,999,533.30	2,364.44	0.56
912796C56	TREASURY BILL 07/21 0.00000				0.010000	29 Jul 2021		
	10,000,000.000	Local	99.971242	9,997,124.19	99.993802	9,999,380.20	2,256.01	0.56
		Base	99.971242	9,997,124.19	99.993802	9,999,380.20	2,256.01	0.56
912796C80	TREASURY BILL 03/21 0.00000				0.010000	16 Mar 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
912796C98	TREASURY BILL 03/21 0.00000				0.010000	23 Mar 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
912796D22	TREASURY BILL 03/21 0.00000				0.010000	30 Mar 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
912796D71	TREASURY BILL 04/21 0.00000				0.010000	06 Apr 2021		
	50,000,000.000	Local	99.999050	49,999,525.14	99.999861	49,999,930.50	405.36	2.80
		Base	99.999050	49,999,525.14	99.999861	49,999,930.50	405.36	2.80
912796D89	TREASURY BILL 04/21 0.00000				0.010000	13 Apr 2021		
	40,000,000.000	Local	99.997057	39,998,822.66	99.999833	39,999,933.20	1,110.54	2.24
		Base	99.997057	39,998,822.66	99.999833	39,999,933.20	1,110.54	2.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796D97	TREASURY BILL 04/21 0.00000					20 Apr 2021		
	40,000,000.000	Local	99.995514	39,998,205.56	99.998944	39,999,577.60	1,372.04	2.24
		Base	99.995514	39,998,205.56	99.998944	39,999,577.60	1,372.04	2.24
912796F20	TREASURY BILL 04/21 0.00000				0.010000	27 Apr 2021		
	70,000,000.000	Local	99.995127	69,996,589.04	99.998736	69,999,115.20	2,526.16	3.93
		Base	99.995127	69,996,589.04	99.998736	69,999,115.20	2,526.16	3.93
912796F38	TREASURY BILL 03/22 0.00000				0.010000	24 Mar 2022		
	10,000,000.000	Local	99.928104	9,992,810.37	99.938580	9,993,858.00	1,047.63	0.56
		Base	99.928104	9,992,810.37	99.938580	9,993,858.00	1,047.63	0.56
912796F53	TREASURY BILL 09/21 0.00000				0.010000	23 Sep 2021		
	10,000,000.000	Local	99.982987	9,998,298.65	99.984931	9,998,493.10	194.45	0.56
		Base	99.982987	9,998,298.65	99.984931	9,998,493.10	194.45	0.56
912796F61	TREASURY BILL 09/21 0.00000				0.010000	30 Sep 2021		
	10,000,000.000	Local	99.978767	9,997,876.70	99.980310	9,998,031.00	154.30	0.56
		Base	99.978767	9,997,876.70	99.980310	9,998,031.00	154.30	0.56
912796F87	TREASURY BILL 05/21 0.00000					11 May 2021		
	20,000,000.000	Local	99.996666	19,999,333.29	99.998333	19,999,666.60	333.31	1.12
		Base	99.996666	19,999,333.29	99.998333	19,999,666.60	333.31	1.12
912796G29	TREASURY BILL 05/21 0.00000				0.010000	25 May 2021		
	30,000,000.000	Local	99.990245	29,997,073.52	99.997375	29,999,212.50	2,138.98	1.68
		Base	99.990245	29,997,073.52	99.997375	29,999,212.50	2,138.98	1.68
912796G86	TREASURY BILL 06/21 0.00000					08 Jun 2021		
	10,000,000.000	Local	99.983944	9,998,394.44	99.998111	9,999,811.10	1,416.66	0.56
		Base	99.983944	9,998,394.44	99.998111	9,999,811.10	1,416.66	0.56
912796H28	CASH MGMT BILL 06/21 0.00000					22 Jun 2021		
	10,000,000.000	Local	99.980069	9,998,006.94	99.997039	9,999,703.90	1,696.96	0.56
		Base	99.980069	9,998,006.94	99.997039	9,999,703.90	1,696.96	0.56
912796H36	CASH MGMT BILL 06/21 0.00000					29 Jun 2021		
	20,000,000.000	Local	99.990729	19,998,145.83	99.997528	19,999,505.60	1,359.77	1.12
		Base	99.990729	19,998,145.83	99.997528	19,999,505.60	1,359.77	1.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796J26	CASH MGMT BILL 07/21 0.00000				0.010000	20 Jul 2021		
	20,000,000.000	Local	99.993583	19,998,716.67	99.994500	19,998,900.00	183.33	1.12
		Base	99.993583	19,998,716.67	99.994500	19,998,900.00	183.33	1.12
912796J34	CASH MGMT BILL 07/21 0.00000					27 Jul 2021		
	10,000,000.000	Local	99.991063	9,999,106.25	99.992100	9,999,210.00	103.75	0.56
		Base	99.991063	9,999,106.25	99.992100	9,999,210.00	103.75	0.56
912796SU4	TREASURY BILL 11/19 0.00000					29 Nov 2019		
	0.000	Local	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
		Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796SZ3	TREASURY BILL 07/20 0.00000				0.010000	16 Jul 2020		
	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
912796UB3	TREASURY BILL 07/20 0.00000				0.010000	02 Jul 2020		
	0.000	Local	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
		Base	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
912796VP1	TREASURY BILL 08/19 0.00000					06 Aug 2019		
	0.000	Local	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020		
	0.000	Local	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
		Base	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
912796XB0	TREASURY BILL 03/20 0.00000					17 Mar 2020		
	0.000	Local	0.000000	-646.25	0.000000	0.00	646.25	0.00
		Base	0.000000	-646.25	0.000000	0.00	646.25	0.00
912828RC6	US TREASURY N/B 08/21 2.125				2.125000	15 Aug 2021		
	10,000,000.000	Local	100.779425	10,077,942.52	100.773438	10,077,343.80	-598.72	0.57
		Base	100.779425	10,077,942.52	100.773438	10,077,343.80	-598.72	0.57
912828W55	US TREASURY N/B 02/22 1.875				1.875000	28 Feb 2022		
	10,000,000.000	Local	101.640625	10,164,062.50	101.613281	10,161,328.10	-2,734.40	0.57
		Base	101.640625	10,164,062.50	101.613281	10,161,328.10	-2,734.40	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
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	10,000,000.000	Local	100.042175	10,004,217.49	100.023438	10,002,343.80	-1,873.69	0.56
		Base	100.042175	10,004,217.49	100.023438	10,002,343.80	-1,873.69	0.56
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	10,000,000.000	Local	100.038977	10,003,897.68	100.015625	10,001,562.50	-2,335.18	0.56
		Base	100.038977	10,003,897.68	100.015625	10,001,562.50	-2,335.18	0.56
91282CAA9	US TREASURY FRN 07/22 VAR				0.075001	31 Jul 2022		
	5,000,000.000	Local	99.993258	4,999,662.92	100.040966	5,002,048.30	2,385.38	0.28
		Base	99.993258	4,999,662.92	100.040966	5,002,048.30	2,385.38	0.28
91282CAS0	US TREASURY FRN 10/22 VAR				0.075001	31 Oct 2022		
	5,000,000.000	Local	100.001601	5,000,080.03	100.053003	5,002,650.15	2,570.12	0.28
		Base	100.001601	5,000,080.03	100.053003	5,002,650.15	2,570.12	0.28
US DOLLAR Total								
	788,000,000.000	Local		788,257,314.15		788,212,332.16	-44,981.99	44.22
		Base		788,257,314.15		788,212,332.16	-44,981.99	44.22
FIXED INCOME Total								
	788,000,000.000	Base		788,257,314.15		788,212,332.16	-44,981.99	44.22

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
FUND Total									
		1,782,399,695.200	Base		1,782,644,132.66		1,782,599,150.67	-44,981.99	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									
			-26,836.040	Local	1.000000	-26,836.04	1.000000	-26,836.04	0.00	0.00
				Base	1.000000	-26,836.04	1.000000	-26,836.04	0.00	0.00
US DOLLAR Total										
			-26,836.040	Local		-26,836.04		-26,836.04	0.00	0.00
				Base		-26,836.04		-26,836.04	0.00	0.00
CASH Total										
			-26,836.040	Base		-26,836.04		-26,836.04	0.00	0.00
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264						0.010001	31 Dec 2030		
			1,698.600	Local	99.989992	1,698.43	99.990000	1,698.43	0.00	0.00
				Base	99.989992	1,698.43	99.990000	1,698.43	0.00	0.00
US DOLLAR Total										
			1,698.600	Local		1,698.43		1,698.43	0.00	0.00
				Base		1,698.43		1,698.43	0.00	0.00
CASH EQUIVALENT Total										
			1,698.600	Base		1,698.43		1,698.43	0.00	0.00
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST									
			292,307,105.131	Local	1.000224	292,372,447.53	1.000200	292,365,566.55	-6,880.98	46.01
				Base	1.000224	292,372,447.53	1.000200	292,365,566.55	-6,880.98	46.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	292,307,105.131		292,372,447.53		292,365,566.55	-6,880.98	46.01
		Base			292,372,447.53		292,365,566.55	-6,880.98	46.01
EQUITY Total									
		Base	292,307,105.131		292,372,447.53		292,365,566.55	-6,880.98	46.01
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR					0.060000	15 May 2031		
		Local	17,435,000.000	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.74
Original Face:		Base	17,435,000.000	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.74
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4					4.000000	01 Aug 2021		
		Local	1,500,000.000	100.888835	1,513,332.52	101.252750	1,518,791.25	5,458.73	0.24
		Base		100.888835	1,513,332.52	101.252750	1,518,791.25	5,458.73	0.24
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.080000	01 Jul 2029		
		Local	11,775,000.000	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.85
Original Face:		Base	11,775,000.000	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.85
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5					5.000000	01 Jul 2021		
		Local	2,155,000.000	100.953596	2,175,550.00	101.167520	2,180,160.06	4,610.06	0.34
		Base		100.953596	2,175,550.00	101.167520	2,180,160.06	4,610.06	0.34
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	102.073971	5,103,698.55	103.551470	5,177,573.50	73,874.95	0.81
		Base		102.073971	5,103,698.55	103.551470	5,177,573.50	73,874.95	0.81
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
		Local	4,000,000.000	100.590255	4,023,610.18	100.761840	4,030,473.60	6,863.42	0.63
		Base		100.590255	4,023,610.18	100.761840	4,030,473.60	6,863.42	0.63
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.060000	01 Apr 2038		
		Local	9,680,000.000	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.52
		Base		100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.52

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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
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.050000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	103.117422	4,975,415.62	104.000600	5,018,028.95	42,613.33	0.79
		Base	103.117422	4,975,415.62	104.000600	5,018,028.95	42,613.33	0.79
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.090000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
Original Face:	5,150,000.000	Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5				5.000000	01 Jun 2021		
	11,785,000.000	Local	100.686901	11,865,951.30	100.763430	11,874,970.23	9,018.93	1.87
		Base	100.686901	11,865,951.30	100.763430	11,874,970.23	9,018.93	1.87
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	102.261014	5,113,050.72	103.223740	5,161,187.00	48,136.28	0.81
		Base	102.261014	5,113,050.72	103.223740	5,161,187.00	48,136.28	0.81
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021		
	550,000.000	Local	100.846882	554,657.85	101.174860	556,461.73	1,803.88	0.09
		Base	100.846882	554,657.85	101.174860	556,461.73	1,803.88	0.09
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.070000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	101.267841	4,308,946.64	101.736990	4,328,908.92	19,962.28	0.68
		Base	101.267841	4,308,946.64	101.736990	4,328,908.92	19,962.28	0.68
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	101.848226	3,055,446.79	102.555080	3,076,652.40	21,205.61	0.48
		Base	101.848226	3,055,446.79	102.555080	3,076,652.40	21,205.61	0.48
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	104.263554	3,956,801.87	105.633350	4,008,785.63	51,983.76	0.63
		Base	104.263554	3,956,801.87	105.633350	4,008,785.63	51,983.76	0.63

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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
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	101.373784	1,191,141.96	101.768560	1,195,780.58	4,638.62	0.19
		Base	101.373784	1,191,141.96	101.768560	1,195,780.58	4,638.62	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.040000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
Original Face:	19,825,000.000	Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.080000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
Original Face:	900,000.000	Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	101.445006	19,274,551.14	101.581390	19,300,464.10	25,912.96	3.04
		Base	101.445006	19,274,551.14	101.581390	19,300,464.10	25,912.96	3.04
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	105.534800	6,595,925.00	107.194750	6,699,671.88	103,746.88	1.05
		Base	105.534800	6,595,925.00	107.194750	6,699,671.88	103,746.88	1.05
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.050000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.050000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
Original Face:	4,065,000.000	Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021		
	4,000,000.000	Local	100.294906	4,011,796.23	100.355190	4,014,207.60	2,411.37	0.63
		Base	100.294906	4,011,796.23	100.355190	4,014,207.60	2,411.37	0.63
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.050000	01 Apr 2043		
	22,550,000.000	Local	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.55
Original Face:	22,550,000.000	Base	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.55
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.050000	15 Nov 2034		
	5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89
Original Face:	5,650,000.000	Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89

& 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
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	101.389980	5,728,533.89	101.584700	5,739,535.55	11,001.66	0.90
		Base	101.389980	5,728,533.89	101.584700	5,739,535.55	11,001.66	0.90
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	100.901158	3,027,034.74	101.169960	3,035,098.80	8,064.06	0.48
		Base	100.901158	3,027,034.74	101.169960	3,035,098.80	8,064.06	0.48
64966QUH1	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,810,000.000	Local	101.335264	5,887,578.81	101.584700	5,902,071.07	14,492.26	0.93
		Base	101.335264	5,887,578.81	101.584700	5,902,071.07	14,492.26	0.93
64966QUL2	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	4,040,000.000	Local	101.335263	4,093,944.64	101.574790	4,103,621.52	9,676.88	0.65
		Base	101.335263	4,093,944.64	101.574790	4,103,621.52	9,676.88	0.65
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.060000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	103.296000	2,804,486.40	104.207550	2,829,234.98	24,748.58	0.45
		Base	103.296000	2,804,486.40	104.207550	2,829,234.98	24,748.58	0.45
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	100.449909	2,008,998.18	100.607940	2,012,158.80	3,160.62	0.32
		Base	100.449909	2,008,998.18	100.607940	2,012,158.80	3,160.62	0.32
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	101.787257	2,392,000.55	102.561790	2,410,202.07	18,201.52	0.38
		Base	101.787257	2,392,000.55	102.561790	2,410,202.07	18,201.52	0.38
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021		
	1,420,000.000	Local	100.108046	1,421,534.25	100.108840	1,421,545.53	11.28	0.22
		Base	100.108046	1,421,534.25	100.108840	1,421,545.53	11.28	0.22
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.050000	01 Jan 2039		
	7,970,000.000	Local	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.25
Original Face:	7,970,000.000	Base	100.000000	7,970,000.00	100.000000	7,970,000.00	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
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.050000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	101.784524	671,777.86	102.548370	676,819.24	5,041.38	0.11
		Base	101.784524	671,777.86	102.548370	676,819.24	5,041.38	0.11
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,000,000.000	Local	101.732819	2,034,656.37	102.548370	2,050,967.40	16,311.03	0.32
		Base	101.732819	2,034,656.37	102.548370	2,050,967.40	16,311.03	0.32
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.030000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.97
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.97
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	103.082864	2,613,150.61	103.975120	2,635,769.29	22,618.68	0.41
		Base	103.082864	2,613,150.61	103.975120	2,635,769.29	22,618.68	0.41
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.040000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	100.979549	3,216,198.63	101.407620	3,229,832.70	13,634.07	0.51
		Base	100.979549	3,216,198.63	101.407620	3,229,832.70	13,634.07	0.51
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.080000	01 Dec 2030		
	4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
Original Face:	4,170,000.000	Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	101.506964	1,268,837.05	102.002840	1,275,035.50	6,198.45	0.20
		Base	101.506964	1,268,837.05	102.002840	1,275,035.50	6,198.45	0.20
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	102.755031	1,459,121.44	103.625780	1,471,486.08	12,364.64	0.23
		Base	102.755031	1,459,121.44	103.625780	1,471,486.08	12,364.64	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.050000	01 Jun 2034		
		Local	7,150,000.000	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
Original Face:		Base	7,150,000.000	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5					5.000000	01 May 2021		
		Local	10,530,000.000	100.315439	10,563,215.69	100.353710	10,567,245.66	4,029.97	1.66
		Base		100.315439	10,563,215.69	100.353710	10,567,245.66	4,029.97	1.66
US DOLLAR Total									
		Local	340,465,000.000		342,520,945.48		343,112,741.62	591,796.14	53.99
Original Face:		Base	156,680,000.000		342,520,945.48		343,112,741.62	591,796.14	53.99
FIXED INCOME Total									
		Base	340,465,000.000		342,520,945.48		343,112,741.62	591,796.14	53.99
Original Face:			156,680,000.000						

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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									
		632,746,967.691	Base		634,868,255.40		635,453,170.56	584,915.16	100.00
	Original Face:	156,680,000.000							

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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								
			45,408.830	1.000000	45,408.83	1.000000	45,408.83	0.00	0.01
		Base		1.000000	45,408.83	1.000000	45,408.83	0.00	0.01
US DOLLAR Total									
			45,408.830		45,408.83		45,408.83	0.00	0.01
		Base			45,408.83		45,408.83	0.00	0.01
CASH Total									
			45,408.830	Base	45,408.83		45,408.83	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.873417	4,993,670.83	99.873417	4,993,670.83	0.00	1.08
		Base		99.873417	4,993,670.83	99.873417	4,993,670.83	0.00	1.08
138994009	CANTOR FITZGERALD REPO REPO					0.350000	03 May 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
138994009	CANTOR FITZGERALD REPO REPO					0.350000	10 May 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.17
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.17
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.993253	4,999,662.65	99.993253	4,999,662.65	0.00	1.09
		Base		99.993253	4,999,662.65	99.993253	4,999,662.65	0.00	1.09
41282JSM4	HARLEY-DAVIDSON FND CP					0.290000	21 May 2021		
			2,500,000.000	99.959722	2,498,993.05	99.959722	2,498,993.05	0.00	0.54
		Base		99.959722	2,498,993.05	99.959722	2,498,993.05	0.00	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779PR91	INSTITUTIONAL SECURED				0.150000	09 Apr 2021		
	5,000,000.000	Local	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	1.09
		Base	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	1.09
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	5,000,000.000	Local	99.975556	4,998,777.78	99.975556	4,998,777.78	0.00	1.09
		Base	99.975556	4,998,777.78	99.975556	4,998,777.78	0.00	1.09
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	10,000,000.000	Local	99.981056	9,998,105.55	99.981056	9,998,105.55	0.00	2.17
		Base	99.981056	9,998,105.55	99.981056	9,998,105.55	0.00	2.17
979QHR003	SOUTH STREET REPO				0.005000	01 Apr 2021		
	17,000,000.000	Local	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	3.69
		Base	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	3.69
US DOLLAR Total								
	64,500,000.000	Local		64,489,043.19		64,489,043.19	0.00	14.01
		Base		64,489,043.19		64,489,043.19	0.00	14.01
CASH EQUIVALENT Total								
	64,500,000.000	Base		64,489,043.19		64,489,043.19	0.00	14.01

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

001055BK7	AFLAC INC 03/26 1.125				1.125000	15 Mar 2026		
	5,000,000.000	Local	99.904270	4,995,213.50	99.145436	4,957,271.80	-37,941.70	1.08
		Base	99.904270	4,995,213.50	99.145436	4,957,271.80	-37,941.70	1.08
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.571648	4,978,582.40	92.013632	4,600,681.60	-377,900.80	1.00
		Base	99.571648	4,978,582.40	92.013632	4,600,681.60	-377,900.80	1.00
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.986057	4,999,302.83	98.222414	4,911,120.70	-88,182.13	1.07
		Base	99.986057	4,999,302.83	98.222414	4,911,120.70	-88,182.13	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
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.692439	7,476,932.93	95.694154	7,177,061.55	-299,871.38	1.56
		Base	99.692439	7,476,932.93	95.694154	7,177,061.55	-299,871.38	1.56
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	2,000,000.000	Local	99.999898	1,999,997.95	100.000000	2,000,000.00	2.05	0.43
		Base	99.999898	1,999,997.95	100.000000	2,000,000.00	2.05	0.43
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.811064	4,990,553.19	108.054350	5,402,717.50	412,164.31	1.17
		Base	99.811064	4,990,553.19	108.054350	5,402,717.50	412,164.31	1.17
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.591790	3,485,712.66	99.572524	3,485,038.34	-674.32	0.76
		Base	99.591790	3,485,712.66	99.572524	3,485,038.34	-674.32	0.76
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.850630	25 Jun 2022		
	5,500,000.000	Local	100.117637	5,506,470.01	100.117786	5,506,478.23	8.22	1.20
		Base	100.117637	5,506,470.01	100.117786	5,506,478.23	8.22	1.20
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.360000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.004000	5,000,200.00	200.00	1.09
		Base	100.000000	5,000,000.00	100.004000	5,000,200.00	200.00	1.09
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.217750	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.838379	4,991,918.95	-8,081.05	1.08
		Base	100.000000	5,000,000.00	99.838379	4,991,918.95	-8,081.05	1.08
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.983689	4,999,184.43	102.671101	5,133,555.05	134,370.62	1.12
		Base	99.983689	4,999,184.43	102.671101	5,133,555.05	134,370.62	1.12
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.897621	4,994,881.06	110.299919	5,514,995.95	520,114.89	1.20
		Base	99.897621	4,994,881.06	110.299919	5,514,995.95	520,114.89	1.20
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.929409	2,498,235.23	101.371902	2,534,297.55	36,062.32	0.55
		Base	99.929409	2,498,235.23	101.371902	2,534,297.55	36,062.32	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
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.901596	4,995,079.78	98.850523	4,942,526.15	-52,553.63	1.07
		Base	99.901596	4,995,079.78	98.850523	4,942,526.15	-52,553.63	1.07
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	5,000,000.000	Local	95.340443	4,767,022.16	95.339844	4,766,992.20	-29.96	1.04
Original Face:	5,000,000.000	Base	95.340443	4,767,022.16	95.339844	4,766,992.20	-29.96	1.04
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	1.07
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	1.07
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.012630	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.740932	5,037,046.60	37,046.60	1.09
		Base	100.000000	5,000,000.00	100.740932	5,037,046.60	37,046.60	1.09
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.513221	4,975,661.07	102.287115	5,114,355.75	138,694.68	1.11
		Base	99.513221	4,975,661.07	102.287115	5,114,355.75	138,694.68	1.11
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.957667	4,997,883.36	100.490509	5,024,525.45	26,642.09	1.09
		Base	99.957667	4,997,883.36	100.490509	5,024,525.45	26,642.09	1.09
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	127.820368	1,584,972.56	125.738139	1,559,152.92	-25,819.64	0.34
		Base	127.820368	1,584,972.56	125.738139	1,559,152.92	-25,819.64	0.34
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.782380	20 May 2022		
	4,900,000.000	Local	100.077961	4,903,820.09	100.069467	4,903,403.88	-416.21	1.07
		Base	100.077961	4,903,820.09	100.069467	4,903,403.88	-416.21	1.07
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.190862	2,479,771.55	95.068849	2,376,721.23	-103,050.32	0.52
		Base	99.190862	2,479,771.55	95.068849	2,376,721.23	-103,050.32	0.52
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.706000	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	101.108770	4,044,350.80	44,350.80	0.88
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	101.108770	4,044,350.80	44,350.80	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
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.580249	2,987,407.47	104.104135	3,123,124.05	135,716.58	0.68
		Base	99.580249	2,987,407.47	104.104135	3,123,124.05	135,716.58	0.68
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	104.151849	2,603,796.23	103,796.23	0.57
		Base	100.000000	2,500,000.00	104.151849	2,603,796.23	103,796.23	0.57
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,167,388.750	Local	101.215300	1,181,576.02	97.638275	1,139,818.24	-41,757.78	0.25
Original Face:	5,000,000.000	Base	101.215300	1,181,576.02	97.638275	1,139,818.24	-41,757.78	0.25
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,837,709.200	Local	102.615666	1,885,777.54	106.714066	1,961,094.21	75,316.67	0.43
Original Face:	5,000,000.000	Base	102.615666	1,885,777.54	106.714066	1,961,094.21	75,316.67	0.43
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	124.895526	7,493,731.57	115.318263	6,919,095.78	-574,635.79	1.50
		Base	124.895526	7,493,731.57	115.318263	6,919,095.78	-574,635.79	1.50
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	122.130472	4,885,218.89	116.048883	4,641,955.32	-243,263.57	1.01
		Base	122.130472	4,885,218.89	116.048883	4,641,955.32	-243,263.57	1.01
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	127.727792	2,643,965.29	118.597277	2,454,963.63	-189,001.66	0.53
		Base	127.727792	2,643,965.29	118.597277	2,454,963.63	-189,001.66	0.53
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.433500	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.084986	5,004,249.30	4,249.30	1.09
		Base	100.000000	5,000,000.00	100.084986	5,004,249.30	4,249.30	1.09
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.866738	2,496,668.46	96.232988	2,405,824.70	-90,843.76	0.52
		Base	99.866738	2,496,668.46	96.232988	2,405,824.70	-90,843.76	0.52
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.669523	3,986,780.93	98.435087	3,937,403.48	-49,377.45	0.86
		Base	99.669523	3,986,780.93	98.435087	3,937,403.48	-49,377.45	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
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	1,105,339.880	Local	102.470730	1,132,649.84	106.397560	1,176,054.66	43,404.82	0.26
Original Face:	5,100,000.000	Base	102.470730	1,132,649.84	106.397560	1,176,054.66	43,404.82	0.26
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.615000	25 Jun 2022		
	997,601.700	Local	100.000000	997,601.70	100.219220	999,788.64	2,186.94	0.22
Original Face:	3,000,000.000	Base	100.000000	997,601.70	100.219220	999,788.64	2,186.94	0.22
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	548,053.240	Local	100.366999	550,064.59	100.502690	550,808.25	743.66	0.12
Original Face:	7,000,000.000	Base	100.366999	550,064.59	100.502690	550,808.25	743.66	0.12
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
	76,777.950	Local	100.195759	76,928.25	99.998320	76,776.66	-151.59	0.02
Original Face:	5,000,000.000	Base	100.195759	76,928.25	99.998320	76,776.66	-151.59	0.02
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	0.040	Local	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
Original Face:	1,445,000.000	Base	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	769,874.990	Local	98.754687	760,287.64	103.676780	798,181.60	37,893.96	0.17
Original Face:	2,025,000.000	Base	98.754687	760,287.64	103.676780	798,181.60	37,893.96	0.17
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	2,060,560.200	Local	98.749564	2,034,794.21	104.319280	2,149,561.56	114,767.35	0.47
Original Face:	5,000,000.000	Base	98.749564	2,034,794.21	104.319280	2,149,561.56	114,767.35	0.47
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	1,850,671.500	Local	101.521984	1,878,838.43	100.240430	1,855,121.07	-23,717.36	0.40
Original Face:	5,000,000.000	Base	101.521984	1,878,838.43	100.240430	1,855,121.07	-23,717.36	0.40
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,339,841.010	Local	101.261443	1,356,742.34	106.365850	1,425,133.28	68,390.94	0.31
Original Face:	3,000,000.000	Base	101.261443	1,356,742.34	106.365850	1,425,133.28	68,390.94	0.31
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,339,841.010	Local	99.868593	1,338,080.36	105.581490	1,414,624.10	76,543.74	0.31
Original Face:	3,000,000.000	Base	99.868593	1,338,080.36	105.581490	1,414,624.10	76,543.74	0.31

Base Currency: USD - US DOLLAR

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3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	844,231.400	101.492356	856,830.34	101.070720	853,270.75	-3,559.59	0.19
Original Face:		Base	5,000,000.000	101.492356	856,830.34	101.070720	853,270.75	-3,559.59	0.19
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	844,231.400	101.717049	858,727.27	101.070720	853,270.75	-5,456.52	0.19
Original Face:		Base	5,000,000.000	101.717049	858,727.27	101.070720	853,270.75	-5,456.52	0.19
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,526,288.100	102.635263	4,645,567.71	102.602230	4,644,072.53	-1,495.18	1.01
Original Face:		Base	5,000,000.000	102.635263	4,645,567.71	102.602230	4,644,072.53	-1,495.18	1.01
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	733,867.850	101.672146	746,139.19	100.979710	741,057.63	-5,081.56	0.16
Original Face:		Base	2,500,000.000	101.672146	746,139.19	100.979710	741,057.63	-5,081.56	0.16
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,879,016.950	104.762971	4,063,773.41	102.668440	3,982,526.19	-81,247.22	0.87
Original Face:		Base	4,036,000.000	104.762971	4,063,773.41	102.668440	3,982,526.19	-81,247.22	0.87
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,805,422.450	105.112293	5,051,089.72	102.874590	4,943,558.64	-107,531.08	1.07
Original Face:		Base	5,000,000.000	105.112293	5,051,089.72	102.874590	4,943,558.64	-107,531.08	1.07
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.929086	4,996,454.29	94.324221	4,716,211.05	-280,243.24	1.02
		Base		99.929086	4,996,454.29	94.324221	4,716,211.05	-280,243.24	1.02
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	10,338.400	98.693512	10,203.33	99.974170	10,335.73	132.40	0.00
Original Face:		Base	5,000,000.000	98.693512	10,203.33	99.974170	10,335.73	132.40	0.00
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	742,940.000	101.313736	752,700.27	100.817500	749,013.53	-3,686.74	0.16
Original Face:		Base	40,000,000.000	101.313736	752,700.27	100.817500	749,013.53	-3,686.74	0.16
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	425,929.000	98.338683	418,852.97	102.988480	438,657.80	19,804.83	0.10
Original Face:		Base	5,000,000.000	98.338683	418,852.97	102.988480	438,657.80	19,804.83	0.10

& Issue has redenominated but Local is not 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
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	300,413.340	101.516770	304,969.92	105.263080	316,224.33	11,254.41	0.07
Original Face:		Base	2,000,000.000	101.516770	304,969.92	105.263080	316,224.33	11,254.41	0.07
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	168,298.720	99.431844	167,342.52	102.054370	171,756.20	4,413.68	0.04
Original Face:		Base	2,000,000.000	99.431844	167,342.52	102.054370	171,756.20	4,413.68	0.04
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,236,871.880	102.494002	1,267,719.49	106.347890	1,315,387.15	47,667.66	0.29
Original Face:		Base	2,000,000.000	102.494002	1,267,719.49	106.347890	1,315,387.15	47,667.66	0.29
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	314,684.960	100.174298	315,233.45	105.321800	331,431.86	16,198.41	0.07
Original Face:		Base	2,000,000.000	100.174298	315,233.45	105.321800	331,431.86	16,198.41	0.07
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,440,339.300	102.450831	1,475,639.58	102.621490	1,478,097.65	2,458.07	0.32
Original Face:		Base	5,000,000.000	102.450831	1,475,639.58	102.621490	1,478,097.65	2,458.07	0.32
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	2,219,815.620	98.719040	2,191,380.68	102.490770	2,275,106.12	83,725.44	0.49
Original Face:		Base	5,500,000.000	98.719040	2,191,380.68	102.490770	2,275,106.12	83,725.44	0.49
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,110,420.200	104.011598	4,275,313.73	102.497210	4,213,066.02	-62,247.71	0.92
Original Face:		Base	5,000,000.000	104.011598	4,275,313.73	102.497210	4,213,066.02	-62,247.71	0.92
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,198,455.530	102.849772	2,261,106.51	102.319910	2,249,457.72	-11,648.79	0.49
Original Face:		Base	2,500,000.000	102.849772	2,261,106.51	102.319910	2,249,457.72	-11,648.79	0.49
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
		Local	800,688.700	101.776945	814,916.50	101.043530	809,044.13	-5,872.37	0.18
Original Face:		Base	5,000,000.000	101.776945	814,916.50	101.043530	809,044.13	-5,872.37	0.18
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	63,165.260	101.160321	63,898.18	106.196393	67,079.23	3,181.05	0.01
Original Face:		Base	500,000.000	101.160321	63,898.18	106.196393	67,079.23	3,181.05	0.01

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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,873,433.200	Local	100.532710	1,883,413.17	104.572440	1,959,094.81	75,681.64	0.43
Original Face:	5,000,000.000	Base	100.532710	1,883,413.17	104.572440	1,959,094.81	75,681.64	0.43
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,212,387.730	Local	104.247436	2,306,357.49	109.696132	2,426,903.76	120,546.27	0.53
Original Face:	7,000,000.000	Base	104.247436	2,306,357.49	109.696132	2,426,903.76	120,546.27	0.53
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,892,716.470	Local	102.248018	2,957,745.27	109.764510	3,175,176.06	217,430.79	0.69
Original Face:	7,000,000.000	Base	102.248018	2,957,745.27	109.764510	3,175,176.06	217,430.79	0.69
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	90,869.250	Local	99.262589	90,199.17	101.644110	92,363.24	2,164.07	0.02
Original Face:	3,000,000.000	Base	99.262589	90,199.17	101.644110	92,363.24	2,164.07	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	158,983.850	Local	104.787864	166,595.78	108.641100	172,721.80	6,126.02	0.04
Original Face:	5,000,000.000	Base	104.787864	166,595.78	108.641100	172,721.80	6,126.02	0.04
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,667,754.690	Local	102.235086	1,705,030.44	108.026336	1,801,614.29	96,583.85	0.39
Original Face:	7,000,000.000	Base	102.235086	1,705,030.44	108.026336	1,801,614.29	96,583.85	0.39
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.685503	4,884,275.14	100.351390	5,017,569.50	133,294.36	1.09
Original Face:	5,000,000.000	Base	97.685503	4,884,275.14	100.351390	5,017,569.50	133,294.36	1.09
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.737541	5,734,908.60	99.070870	5,696,575.03	-38,333.57	1.24
Original Face:	5,750,000.000	Base	99.737541	5,734,908.60	99.070870	5,696,575.03	-38,333.57	1.24
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.849602	6,170,976.12	107.745600	6,464,736.00	293,759.88	1.40
Original Face:	6,000,000.000	Base	102.849602	6,170,976.12	107.745600	6,464,736.00	293,759.88	1.40
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.919379	4,995,968.93	95.813629	4,790,681.45	-205,287.48	1.04
		Base	99.919379	4,995,968.93	95.813629	4,790,681.45	-205,287.48	1.04

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377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
			5,000,000.000	100.000000	5,000,000.00	100.121285	5,006,064.25	6,064.25	1.09
		Base		100.000000	5,000,000.00	100.121285	5,006,064.25	6,064.25	1.09
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
			1,200,000.000	106.035047	1,272,420.56	101.147044	1,213,764.53	-58,656.03	0.26
		Base		106.035047	1,272,420.56	101.147044	1,213,764.53	-58,656.03	0.26
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					0.997630	15 Aug 2024		
			5,000,000.000	100.000000	5,000,000.00	99.563358	4,978,167.90	-21,832.10	1.08
		Base		100.000000	5,000,000.00	99.563358	4,978,167.90	-21,832.10	1.08
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
			257,868.900	99.969543	257,790.36	101.631510	262,076.06	4,285.70	0.06
Original Face:		Base	5,000,000.000	99.969543	257,790.36	101.631510	262,076.06	4,285.70	0.06
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
			230,129.490	99.834519	229,748.67	105.403210	242,563.87	12,815.20	0.05
Original Face:		Base	3,000,000.000	99.834519	229,748.67	105.403210	242,563.87	12,815.20	0.05
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
			332,493.460	96.418041	320,583.68	101.278090	336,743.03	16,159.35	0.07
Original Face:		Base	675,000.000	96.418041	320,583.68	101.278090	336,743.03	16,159.35	0.07
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.780000	16 Jun 2040		
			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
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
			722,959.450	100.792421	728,688.33	104.855300	758,061.30	29,372.97	0.16
Original Face:		Base	5,000,000.000	100.792421	728,688.33	104.855300	758,061.30	29,372.97	0.16
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
			1,029,670.350	96.104070	989,555.11	101.404000	1,044,126.92	54,571.81	0.23
Original Face:		Base	1,600,000.000	96.104070	989,555.11	101.404000	1,044,126.92	54,571.81	0.23
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
			4,409,496.200	101.340619	4,468,610.74	103.958437	4,584,043.33	115,432.59	1.00
Original Face:		Base	5,000,000.000	101.340619	4,468,610.74	103.958437	4,584,043.33	115,432.59	1.00

& 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
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,630,210.270	Local	101.672607	1,657,477.28	101.134198	1,648,700.08	-8,777.20	0.36
Original Face:	1,758,829.000	Base	101.672607	1,657,477.28	101.134198	1,648,700.08	-8,777.20	0.36
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.110880	20 Aug 2070		
	4,981,885.130	Local	103.798521	5,171,123.07	104.327500	5,197,476.21	26,353.14	1.13
Original Face:	5,000,000.000	Base	103.798521	5,171,123.07	104.327500	5,197,476.21	26,353.14	1.13
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.260880	20 Aug 2070		
	4,983,153.440	Local	104.852858	5,224,978.78	105.262130	5,245,373.45	20,394.67	1.14
Original Face:	5,000,000.000	Base	104.852858	5,224,978.78	105.262130	5,245,373.45	20,394.67	1.14
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	5,046,607.690	Local	100.742245	5,084,065.88	105.232740	5,310,683.55	226,617.67	1.15
Original Face:	6,180,040.000	Base	100.742245	5,084,065.88	105.232740	5,310,683.55	226,617.67	1.15
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	3,898,680.510	Local	100.546454	3,919,985.00	102.309980	3,988,739.25	68,754.25	0.87
Original Face:	6,993,000.000	Base	100.546454	3,919,985.00	102.309980	3,988,739.25	68,754.25	0.87
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.846331	1,497,694.97	99.079860	1,486,197.90	-11,497.07	0.32
		Base	99.846331	1,497,694.97	99.079860	1,486,197.90	-11,497.07	0.32
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.584122	4,979,206.09	105.437539	5,271,876.95	292,670.86	1.15
		Base	99.584122	4,979,206.09	105.437539	5,271,876.95	292,670.86	1.15
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	147.392964	1,473,929.64	130.701283	1,307,012.83	-166,916.81	0.28
		Base	147.392964	1,473,929.64	130.701283	1,307,012.83	-166,916.81	0.28
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.355431	4,967,771.57	90.167783	4,508,389.15	-459,382.42	0.98
		Base	99.355431	4,967,771.57	90.167783	4,508,389.15	-459,382.42	0.98
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.672509	4,983,625.44	102.505555	5,125,277.75	141,652.31	1.11
		Base	99.672509	4,983,625.44	102.505555	5,125,277.75	141,652.31	1.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.861305	998,613.05	101.989649	1,019,896.49	21,283.44	0.22
		Base	99.861305	998,613.05	101.989649	1,019,896.49	21,283.44	0.22
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.802092	4,940,104.62	84.234753	4,211,737.65	-728,366.97	0.91
		Base	98.802092	4,940,104.62	84.234753	4,211,737.65	-728,366.97	0.91
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.574000	30 Jun 2021		
	5,652,000.000	Local	100.081892	5,656,628.53	100.056826	5,655,211.81	-1,416.72	1.23
		Base	100.081892	5,656,628.53	100.056826	5,655,211.81	-1,416.72	1.23
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.658292	4,982,914.59	102.409947	5,120,497.35	137,582.76	1.11
		Base	99.658292	4,982,914.59	102.409947	5,120,497.35	137,582.76	1.11
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.874500	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.914692	4,995,734.60	-4,265.40	1.09
		Base	100.000000	5,000,000.00	99.914692	4,995,734.60	-4,265.40	1.09
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.656634	3,487,982.20	97.481293	3,411,845.26	-76,136.94	0.74
		Base	99.656634	3,487,982.20	97.481293	3,411,845.26	-76,136.94	0.74
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.952213	4,997,610.67	100.731602	5,036,580.10	38,969.43	1.09
		Base	99.952213	4,997,610.67	100.731602	5,036,580.10	38,969.43	1.09
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.083733	5,504,186.63	104.057482	5,202,874.10	-301,312.53	1.13
		Base	110.083733	5,504,186.63	104.057482	5,202,874.10	-301,312.53	1.13
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.724528	9,972,452.76	94.529733	9,452,973.30	-519,479.46	2.05
		Base	99.724528	9,972,452.76	94.529733	9,452,973.30	-519,479.46	2.05
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.883291	4,994,164.55	98.342354	4,917,117.70	-77,046.85	1.07
		Base	99.883291	4,994,164.55	98.342354	4,917,117.70	-77,046.85	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
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	101.043000	2,020,860.00	20,860.00	0.44
		Base	100.000000	2,000,000.00	101.043000	2,020,860.00	20,860.00	0.44
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	101.476000	2,536,900.00	36,900.00	0.55
		Base	100.000000	2,500,000.00	101.476000	2,536,900.00	36,900.00	0.55
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.884621	4,994,231.03	96.932060	4,846,603.00	-147,628.03	1.05
		Base	99.884621	4,994,231.03	96.932060	4,846,603.00	-147,628.03	1.05
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.943088	4,997,154.42	100.060283	5,003,014.15	5,859.73	1.09
		Base	99.943088	4,997,154.42	100.060283	5,003,014.15	5,859.73	1.09
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.980875	4,999,043.75	102.649601	5,132,480.05	133,436.30	1.11
		Base	99.980875	4,999,043.75	102.649601	5,132,480.05	133,436.30	1.11
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.687917	2,990,637.52	99.223239	2,976,697.17	-13,940.35	0.65
		Base	99.687917	2,990,637.52	99.223239	2,976,697.17	-13,940.35	0.65
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	105.339821	4,213,592.84	213,592.84	0.92
		Base	100.000000	4,000,000.00	105.339821	4,213,592.84	213,592.84	0.92
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.952430	2,498,810.75	97.300276	2,432,506.90	-66,303.85	0.53
		Base	99.952430	2,498,810.75	97.300276	2,432,506.90	-66,303.85	0.53
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.942192	2,998,265.76	104.891834	3,146,755.02	148,489.26	0.68
		Base	99.942192	2,998,265.76	104.891834	3,146,755.02	148,489.26	0.68
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.971930	2,499,298.24	101.728740	2,543,218.50	43,920.26	0.55
		Base	99.971930	2,499,298.24	101.728740	2,543,218.50	43,920.26	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
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.857750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.401173	2,510,029.33	10,029.33	0.55
		Base	100.000000	2,500,000.00	100.401173	2,510,029.33	10,029.33	0.55
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	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
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.188262	5,009,413.12	101.800781	5,090,039.05	80,625.93	1.11
		Base	100.188262	5,009,413.12	101.800781	5,090,039.05	80,625.93	1.11
912828MP2	US TREASURY N/B 02/20 3.625				3.625000	15 Feb 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.895080	1,997,901.60	91.720833	1,834,416.66	-163,484.94	0.40
		Base	99.895080	1,997,901.60	91.720833	1,834,416.66	-163,484.94	0.40
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.800000	20 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.578600	5,028,930.00	28,930.00	1.09
		Base	100.000000	5,000,000.00	100.578600	5,028,930.00	28,930.00	1.09
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.989080	2,499,727.00	101.360600	2,534,015.00	34,288.00	0.55
Original Face:	2,500,000.000	Base	99.989080	2,499,727.00	101.360600	2,534,015.00	34,288.00	0.55
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	5,000,000.000	Local	99.985263	4,999,263.13	100.013300	5,000,665.00	1,401.87	1.09
Original Face:	5,000,000.000	Base	99.985263	4,999,263.13	100.013300	5,000,665.00	1,401.87	1.09
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.984693	1,999,693.86	102.729410	2,054,588.20	54,894.34	0.45
Original Face:	2,000,000.000	Base	99.984693	1,999,693.86	102.729410	2,054,588.20	54,894.34	0.45

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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
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	333,934.940	Local	99.188599	331,225.39	100.226950	334,692.81	3,467.42	0.07
Original Face:	5,000,000.000	Base	99.188599	331,225.39	100.226950	334,692.81	3,467.42	0.07
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.653756	5,232,687.79	99.749800	4,987,490.00	-245,197.79	1.08
		Base	104.653756	5,232,687.79	99.749800	4,987,490.00	-245,197.79	1.08
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.900925	4,995,046.25	95.947620	4,797,381.00	-197,665.25	1.04
		Base	99.900925	4,995,046.25	95.947620	4,797,381.00	-197,665.25	1.04
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.809750	27 May 2022		
	5,000,000.000	Local	100.098666	5,004,933.29	100.090100	5,004,505.00	-428.29	1.09
		Base	100.098666	5,004,933.29	100.090100	5,004,505.00	-428.29	1.09
US DOLLAR Total								
	391,324,313.550	Local		397,058,961.39		395,869,884.30	-1,189,077.09	85.98
Original Face:	277,062,869.000	Base		397,058,961.39		395,869,884.30	-1,189,077.09	85.98
FIXED INCOME Total								
	391,324,313.550	Base		397,058,961.39		395,869,884.30	-1,189,077.09	85.98
Original Face:	277,062,869.000							

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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									
		455,869,722.380	Base		461,593,413.41		460,404,336.32	-1,189,077.09	100.00
	Original Face:	277,062,869.000							

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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								
		-87.350	Local	1.000000	-87.35	1.000000	-87.35	0.00	100.00
			Base	1.000000	-87.35	1.000000	-87.35	0.00	100.00
US DOLLAR Total									
		-87.350	Local		-87.35		-87.35	0.00	100.00
			Base		-87.35		-87.35	0.00	100.00
CASH Total									
		-87.350	Base		-87.35		-87.35	0.00	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		-87.350	Base		-87.35		-87.35	0.00	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			431,566.360	1.000000	431,566.36	1.000000	431,566.36	0.00	0.15
		Base		1.000000	431,566.36	1.000000	431,566.36	0.00	0.15
US DOLLAR Total									
			431,566.360		431,566.36		431,566.36	0.00	0.15
		Base			431,566.36		431,566.36	0.00	0.15
CASH Total									
			431,566.360	Base	431,566.36		431,566.36	0.00	0.15
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.873417	4,993,670.83	99.873417	4,993,670.83	0.00	1.75
		Base		99.873417	4,993,670.83	99.873417	4,993,670.83	0.00	1.75
138994009	CANTOR FITZGERALD REPO REPO					0.350000	03 May 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.76
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.76
138994009	CANTOR FITZGERALD REPO REPO					0.350000	10 May 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.76
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.76
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.993253	4,999,662.65	99.993253	4,999,662.65	0.00	1.76
		Base		99.993253	4,999,662.65	99.993253	4,999,662.65	0.00	1.76
41282JSM4	HARLEY-DAVIDSON FND CP					0.290000	21 May 2021		
			2,500,000.000	99.959722	2,498,993.05	99.959722	2,498,993.05	0.00	0.88
		Base		99.959722	2,498,993.05	99.959722	2,498,993.05	0.00	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
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	5,000,000.000	Local	99.975556	4,998,777.78	99.975556	4,998,777.78	0.00	1.76
		Base	99.975556	4,998,777.78	99.975556	4,998,777.78	0.00	1.76
979QHR003	SOUTH STREET REPO				0.005000	01 Apr 2021		
	11,500,000.000	Local	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	4.04
		Base	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	4.04
US DOLLAR Total								
	39,000,000.000	Local		38,991,104.31		38,991,104.31	0.00	13.70
		Base		38,991,104.31		38,991,104.31	0.00	13.70
CASH EQUIVALENT Total								
	39,000,000.000	Base		38,991,104.31		38,991,104.31	0.00	13.70
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.986057	4,999,302.83	98.222414	4,911,120.70	-88,182.13	1.73
		Base	99.986057	4,999,302.83	98.222414	4,911,120.70	-88,182.13	1.73
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.692439	4,984,621.95	95.694154	4,784,707.70	-199,914.25	1.68
		Base	99.692439	4,984,621.95	95.694154	4,784,707.70	-199,914.25	1.68
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.999898	2,999,996.93	100.000000	3,000,000.00	3.07	1.05
		Base	99.999898	2,999,996.93	100.000000	3,000,000.00	3.07	1.05
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.811064	4,990,553.19	108.054350	5,402,717.50	412,164.31	1.90
		Base	99.811064	4,990,553.19	108.054350	5,402,717.50	412,164.31	1.90
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.591790	3,485,712.66	99.572524	3,485,038.34	-674.32	1.22
		Base	99.591790	3,485,712.66	99.572524	3,485,038.34	-674.32	1.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.850630	25 Jun 2022		
		Local	5,395,000.000	100.117637	5,401,346.49	100.117786	5,401,354.55	8.06	1.90
		Base		100.117637	5,401,346.49	100.117786	5,401,354.55	8.06	1.90
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.360000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.004000	5,000,200.00	200.00	1.76
		Base		100.000000	5,000,000.00	100.004000	5,000,200.00	200.00	1.76
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.954762	4,997,738.12	106.343251	5,317,162.55	319,424.43	1.87
		Base		99.954762	4,997,738.12	106.343251	5,317,162.55	319,424.43	1.87
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.217750	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.838379	4,991,918.95	-8,081.05	1.75
		Base		100.000000	5,000,000.00	99.838379	4,991,918.95	-8,081.05	1.75
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.983689	4,999,184.43	102.671101	5,133,555.05	134,370.62	1.80
		Base		99.983689	4,999,184.43	102.671101	5,133,555.05	134,370.62	1.80
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.897621	4,994,881.06	110.299919	5,514,995.95	520,114.89	1.94
		Base		99.897621	4,994,881.06	110.299919	5,514,995.95	520,114.89	1.94
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.929409	2,498,235.23	101.371902	2,534,297.55	36,062.32	0.89
		Base		99.929409	2,498,235.23	101.371902	2,534,297.55	36,062.32	0.89
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.901596	4,995,079.78	98.850523	4,942,526.15	-52,553.63	1.74
		Base		99.901596	4,995,079.78	98.850523	4,942,526.15	-52,553.63	1.74
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	5,000,000.000	95.340443	4,767,022.16	95.339844	4,766,992.20	-29.96	1.68
Original Face:		Base	5,000,000.000	95.340443	4,767,022.16	95.339844	4,766,992.20	-29.96	1.68
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.754006	4,987,700.30	106.912359	5,345,617.95	357,917.65	1.88
		Base		99.754006	4,987,700.30	106.912359	5,345,617.95	357,917.65	1.88

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	3,522,266.000	103.504470	3,645,702.77	102.727420	3,618,332.99	-27,369.78	1.27
Original Face:		Base	3,522,266.000	103.504470	3,645,702.77	102.727420	3,618,332.99	-27,369.78	1.27
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.012630	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.740932	5,037,046.60	37,046.60	1.77
		Base		100.000000	5,000,000.00	100.740932	5,037,046.60	37,046.60	1.77
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.957667	4,997,883.36	100.490509	5,024,525.45	26,642.09	1.77
		Base		99.957667	4,997,883.36	100.490509	5,024,525.45	26,642.09	1.77
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.190862	2,479,771.55	95.068849	2,376,721.23	-103,050.32	0.84
		Base		99.190862	2,479,771.55	95.068849	2,376,721.23	-103,050.32	0.84
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.706000	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	101.108770	4,777,389.38	52,389.38	1.68
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	101.108770	4,777,389.38	52,389.38	1.68
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	104.151849	2,603,796.23	103,796.23	0.92
		Base		100.000000	2,500,000.00	104.151849	2,603,796.23	103,796.23	0.92
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.456000	15 May 2036		
		Local	243,072.160	99.916979	242,870.36	100.161003	243,463.51	593.15	0.09
Original Face:		Base	16,000,000.000	99.916979	242,870.36	100.161003	243,463.51	593.15	0.09
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,167,388.750	101.215300	1,181,576.02	97.638275	1,139,818.24	-41,757.78	0.40
Original Face:		Base	5,000,000.000	101.215300	1,181,576.02	97.638275	1,139,818.24	-41,757.78	0.40
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,457,907.100	104.310708	2,563,860.29	102.147293	2,510,685.57	-53,174.72	0.88
Original Face:		Base	10,000,000.000	104.310708	2,563,860.29	102.147293	2,510,685.57	-53,174.72	0.88
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	110.176075	2,754,401.88	123.489954	3,087,248.85	332,846.97	1.08
		Base		110.176075	2,754,401.88	123.489954	3,087,248.85	332,846.97	1.08

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	109.724324	2,743,108.11	123.616877	3,090,421.93	347,313.82	1.09
		Base	109.724324	2,743,108.11	123.616877	3,090,421.93	347,313.82	1.09
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	122.130472	4,885,218.89	116.048883	4,641,955.32	-243,263.57	1.63
		Base	122.130472	4,885,218.89	116.048883	4,641,955.32	-243,263.57	1.63
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.866738	2,496,668.46	96.232988	2,405,824.70	-90,843.76	0.85
		Base	99.866738	2,496,668.46	96.232988	2,405,824.70	-90,843.76	0.85
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.615000	25 Jun 2022		
	997,601.700	Local	100.000000	997,601.70	100.219220	999,788.64	2,186.94	0.35
Original Face:	3,000,000.000	Base	100.000000	997,601.70	100.219220	999,788.64	2,186.94	0.35
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	1,053,479.300	Local	100.187001	1,055,449.32	102.199660	1,076,652.26	21,202.94	0.38
Original Face:	2,000,000.000	Base	100.187001	1,055,449.32	102.199660	1,076,652.26	21,202.94	0.38
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	1,850,671.500	Local	101.521984	1,878,838.43	100.240430	1,855,121.07	-23,717.36	0.65
Original Face:	5,000,000.000	Base	101.521984	1,878,838.43	100.240430	1,855,121.07	-23,717.36	0.65
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	893,227.340	Local	99.868592	892,053.57	105.581490	943,082.73	51,029.16	0.33
Original Face:	2,000,000.000	Base	99.868592	892,053.57	105.581490	943,082.73	51,029.16	0.33
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	733,867.850	Local	101.672146	746,139.19	100.979710	741,057.63	-5,081.56	0.26
Original Face:	2,500,000.000	Base	101.672146	746,139.19	100.979710	741,057.63	-5,081.56	0.26
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.929086	2,698,085.32	94.324221	2,546,753.97	-151,331.35	0.90
		Base	99.929086	2,698,085.32	94.324221	2,546,753.97	-151,331.35	0.90
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	591,735.700	Local	100.706647	595,917.18	103.506200	612,483.14	16,565.96	0.22
Original Face:	5,000,000.000	Base	100.706647	595,917.18	103.506200	612,483.14	16,565.96	0.22

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3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	4,521,665.400	Local	100.390214	4,539,309.58	100.819620	4,558,725.87	19,416.29	1.60
Original Face:	5,000,000.000	Base	100.390214	4,539,309.58	100.819620	4,558,725.87	19,416.29	1.60
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,855,307.820	Local	102.496279	1,901,621.48	106.347890	1,973,080.72	71,459.24	0.69
Original Face:	3,000,000.000	Base	102.496279	1,901,621.48	106.347890	1,973,080.72	71,459.24	0.69
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	4,065,185.480	Local	101.164438	4,112,522.05	105.201230	4,276,625.13	164,103.08	1.50
Original Face:	5,565,000.000	Base	101.164438	4,112,522.05	105.201230	4,276,625.13	164,103.08	1.50
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,494,000.000	Local	105.292598	4,731,849.34	105.055130	4,721,177.54	-10,671.80	1.66
Original Face:	4,494,000.000	Base	105.292598	4,731,849.34	105.055130	4,721,177.54	-10,671.80	1.66
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	314,684.960	Local	100.174298	315,233.45	105.321800	331,431.86	16,198.41	0.12
Original Face:	2,000,000.000	Base	100.174298	315,233.45	105.321800	331,431.86	16,198.41	0.12
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	672,289.100	Local	100.350473	674,645.29	103.007800	692,510.21	17,864.92	0.24
Original Face:	5,000,000.000	Base	100.350473	674,645.29	103.007800	692,510.21	17,864.92	0.24
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041		
	1,146,266.430	Local	100.353736	1,150,321.19	101.781740	1,166,689.92	16,368.73	0.41
Original Face:	14,878,168.000	Base	100.353736	1,150,321.19	101.781740	1,166,689.92	16,368.73	0.41
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043		
	5,000,000.000	Local	99.154376	4,957,718.82	104.385700	5,219,285.00	261,566.18	1.83
Original Face:	5,000,000.000	Base	99.154376	4,957,718.82	104.385700	5,219,285.00	261,566.18	1.83
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	698,618.350	Local	99.645676	696,142.98	102.273870	714,504.02	18,361.04	0.25
Original Face:	5,000,000.000	Base	99.645676	696,142.98	102.273870	714,504.02	18,361.04	0.25
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,440,339.300	Local	102.450831	1,475,639.58	102.621490	1,478,097.65	2,458.07	0.52
Original Face:	5,000,000.000	Base	102.450831	1,475,639.58	102.621490	1,478,097.65	2,458.07	0.52

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,198,455.530	102.849772	2,261,106.51	102.319910	2,249,457.72	-11,648.79	0.79
Original Face:		Base	2,500,000.000	102.849772	2,261,106.51	102.319910	2,249,457.72	-11,648.79	0.79
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,558,196.000	103.419701	1,611,481.64	108.669099	1,693,277.55	81,795.91	0.60
Original Face:		Base	5,000,000.000	103.419701	1,611,481.64	108.669099	1,693,277.55	81,795.91	0.60
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,873,433.200	100.532710	1,883,413.17	104.572440	1,959,094.81	75,681.64	0.69
Original Face:		Base	5,000,000.000	100.532710	1,883,413.17	104.572440	1,959,094.81	75,681.64	0.69
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	290,704.300	105.635950	307,088.25	115.754500	336,503.31	29,415.06	0.12
Original Face:		Base	10,000,000.000	105.635950	307,088.25	115.754500	336,503.31	29,415.06	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	3,131,697.600	106.626287	3,339,212.88	107.022840	3,351,631.71	12,418.83	1.18
Original Face:		Base	6,000,000.000	106.626287	3,339,212.88	107.022840	3,351,631.71	12,418.83	1.18
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	158,983.850	104.787864	166,595.78	108.641100	172,721.80	6,126.02	0.06
Original Face:		Base	5,000,000.000	104.787864	166,595.78	108.641100	172,721.80	6,126.02	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.685503	4,884,275.14	100.351390	5,017,569.50	133,294.36	1.76
Original Face:		Base	5,000,000.000	97.685503	4,884,275.14	100.351390	5,017,569.50	133,294.36	1.76
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					0.997630	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.563358	4,978,167.90	-21,832.10	1.75
		Base		100.000000	5,000,000.00	99.563358	4,978,167.90	-21,832.10	1.75
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,485,899.750	94.615570	2,352,048.23	101.128800	2,513,960.59	161,912.36	0.88
Original Face:		Base	5,000,000.000	94.615570	2,352,048.23	101.128800	2,513,960.59	161,912.36	0.88
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	515,739.990	99.954543	515,505.55	103.322820	532,877.10	17,371.55	0.19
Original Face:		Base	1,238,000.000	99.954543	515,505.55	103.322820	532,877.10	17,371.55	0.19

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	722,959.450	Local	100.792421	728,688.33	104.855300	758,061.30	29,372.97	0.27
Original Face:	5,000,000.000	Base	100.792421	728,688.33	104.855300	758,061.30	29,372.97	0.27
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,527,596.960	Local	101.340619	3,574,888.61	103.958437	3,667,234.66	92,346.05	1.29
Original Face:	4,000,000.000	Base	101.340619	3,574,888.61	103.958437	3,667,234.66	92,346.05	1.29
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.846331	1,497,694.97	99.079860	1,486,197.90	-11,497.07	0.52
		Base	99.846331	1,497,694.97	99.079860	1,486,197.90	-11,497.07	0.52
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.949949	3,498,248.23	101.821917	3,563,767.10	65,518.87	1.25
		Base	99.949949	3,498,248.23	101.821917	3,563,767.10	65,518.87	1.25
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.355431	2,483,885.78	90.167783	2,254,194.58	-229,691.20	0.79
		Base	99.355431	2,483,885.78	90.167783	2,254,194.58	-229,691.20	0.79
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.672509	4,983,625.44	102.505555	5,125,277.75	141,652.31	1.80
		Base	99.672509	4,983,625.44	102.505555	5,125,277.75	141,652.31	1.80
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.802092	4,940,104.62	84.234753	4,211,737.65	-728,366.97	1.48
		Base	98.802092	4,940,104.62	84.234753	4,211,737.65	-728,366.97	1.48
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.658292	4,982,914.59	102.409947	5,120,497.35	137,582.76	1.80
		Base	99.658292	4,982,914.59	102.409947	5,120,497.35	137,582.76	1.80
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.874500	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.914692	4,995,734.60	-4,265.40	1.76
		Base	100.000000	5,000,000.00	99.914692	4,995,734.60	-4,265.40	1.76
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.656634	3,487,982.20	97.481293	3,411,845.26	-76,136.94	1.20
		Base	99.656634	3,487,982.20	97.481293	3,411,845.26	-76,136.94	1.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
		Local	3,000,000.000	99.983909	2,999,517.28	102.336944	3,070,108.32	70,591.04	1.08
		Base		99.983909	2,999,517.28	102.336944	3,070,108.32	70,591.04	1.08
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	110.083732	1,694,188.64	104.057482	1,601,444.65	-92,743.99	0.56
		Base		110.083732	1,694,188.64	104.057482	1,601,444.65	-92,743.99	0.56
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
		Local	3,000,000.000	99.939808	2,998,194.24	101.762673	3,052,880.19	54,685.95	1.07
		Base		99.939808	2,998,194.24	101.762673	3,052,880.19	54,685.95	1.07
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.883291	4,994,164.55	98.342354	4,917,117.70	-77,046.85	1.73
		Base		99.883291	4,994,164.55	98.342354	4,917,117.70	-77,046.85	1.73
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	101.043000	3,031,290.00	31,290.00	1.07
		Base		100.000000	3,000,000.00	101.043000	3,031,290.00	31,290.00	1.07
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	101.476000	2,536,900.00	36,900.00	0.89
		Base		100.000000	2,500,000.00	101.476000	2,536,900.00	36,900.00	0.89
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.952430	2,498,810.75	97.300276	2,432,506.90	-66,303.85	0.85
		Base		99.952430	2,498,810.75	97.300276	2,432,506.90	-66,303.85	0.85
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
		Local	4,000,000.000	99.986713	3,999,468.50	102.437215	4,097,488.60	98,020.10	1.44
		Base		99.986713	3,999,468.50	102.437215	4,097,488.60	98,020.10	1.44
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.930904	2,498,272.59	101.728740	2,543,218.50	44,945.91	0.89
		Base		99.930904	2,498,272.59	101.728740	2,543,218.50	44,945.91	0.89
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.857750	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.401173	2,510,029.33	10,029.33	0.88
		Base		100.000000	2,500,000.00	100.401173	2,510,029.33	10,029.33	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
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.989080	2,499,727.00	101.360600	2,534,015.00	34,288.00	0.89
Original Face:	2,500,000.000	Base	99.989080	2,499,727.00	101.360600	2,534,015.00	34,288.00	0.89
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.985263	2,999,557.88	100.013300	3,000,399.00	841.12	1.05
Original Face:	3,000,000.000	Base	99.985263	2,999,557.88	100.013300	3,000,399.00	841.12	1.05
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.984693	1,999,693.86	102.729410	2,054,588.20	54,894.34	0.72
Original Face:	2,000,000.000	Base	99.984693	1,999,693.86	102.729410	2,054,588.20	54,894.34	0.72
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	333,934.940	Local	99.188599	331,225.39	100.226950	334,692.81	3,467.42	0.12
Original Face:	5,000,000.000	Base	99.188599	331,225.39	100.226950	334,692.81	3,467.42	0.12
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.240250	26 Jul 2021		
	5,000,000.000	Local	100.210623	5,010,531.15	100.292836	5,014,641.80	4,110.65	1.76
		Base	100.210623	5,010,531.15	100.292836	5,014,641.80	4,110.65	1.76
US DOLLAR Total								
	240,876,175.810	Local		242,758,637.02		245,127,633.64	2,368,996.62	86.15
Original Face:	184,922,434.000	Base		242,758,637.02		245,127,633.64	2,368,996.62	86.15
FIXED INCOME Total								
	240,876,175.810	Base		242,758,637.02		245,127,633.64	2,368,996.62	86.15
Original Face:	184,922,434.000							

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
FUND Total									
		280,307,742.170	Base		282,181,307.69		284,550,304.31	2,368,996.62	100.00
	Original Face:	184,922,434.000							

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								
			1,464,783.530	1.000000	1,464,783.53	1.000000	1,464,783.53	0.00	0.34
		Base		1.000000	1,464,783.53	1.000000	1,464,783.53	0.00	0.34
US DOLLAR Total									
			1,464,783.530		1,464,783.53		1,464,783.53	0.00	0.34
		Base			1,464,783.53		1,464,783.53	0.00	0.34
CASH Total									
			1,464,783.530	Base	1,464,783.53		1,464,783.53	0.00	0.34
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2UF7	AT&T INC					0.290000	15 Jul 2021		
			10,000,000.000	99.915417	9,991,541.66	99.915417	9,991,541.66	0.00	2.32
		Base		99.915417	9,991,541.66	99.915417	9,991,541.66	0.00	2.32
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
			10,000,000.000	99.714445	9,971,444.45	99.714445	9,971,444.45	0.00	2.32
		Base		99.714445	9,971,444.45	99.714445	9,971,444.45	0.00	2.32
02665JSS0	AMERICAN HONDA FINAN					0.240000	26 May 2021		
			15,000,000.000	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	3.49
		Base		99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	3.49
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	101.579950	5,078,997.51	101.579950	5,078,997.51	0.00	1.18
		Base		101.579950	5,078,997.51	101.579950	5,078,997.51	0.00	1.18
06367CD20	BANK OF MONTREAL-					0.130000	02 Jul 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367CD61	BANK OF MONTREAL-					0.140000	21 Jun 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
07010JRN3	BASIN ELEC PWR COOP					0.110000	22 Apr 2021		
		Local	5,000,000.000	99.993583	4,999,679.17	99.993583	4,999,679.17	0.00	1.16
		Base		99.993583	4,999,679.17	99.993583	4,999,679.17	0.00	1.16
138994009	CANTOR FITZGERALD REPO REPO					0.250000	01 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33
138994009	CANTOR FITZGERALD REPO REPO					0.250000	09 Apr 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
14912DRS0	CATERPLR FIN SRV CO.					0.110000	26 Apr 2021		
		Local	5,000,000.000	99.992361	4,999,618.05	99.992361	4,999,618.05	0.00	1.16
		Base		99.992361	4,999,618.05	99.992361	4,999,618.05	0.00	1.16
26244HR13	DUKE ENERGY CORP					0.140000	01 Apr 2021		
		Local	3,350,000.000	100.000000	3,350,000.00	100.000000	3,350,000.00	0.00	0.78
		Base		100.000000	3,350,000.00	100.000000	3,350,000.00	0.00	0.78
27864AR72	EBAY INC					0.150000	07 Apr 2021		
		Local	5,000,000.000	99.997500	4,999,875.00	99.997500	4,999,875.00	0.00	1.16
		Base		99.997500	4,999,875.00	99.997500	4,999,875.00	0.00	1.16
30229ATW9	EXXON MOBIL CORP					0.090000	30 Jun 2021		
		Local	5,000,000.000	99.977500	4,998,875.00	99.977500	4,998,875.00	0.00	1.16
		Base		99.977500	4,998,875.00	99.977500	4,998,875.00	0.00	1.16
30229AU23	EXXON MOBIL CORP					0.120000	02 Jul 2021		
		Local	2,000,000.000	99.969334	1,999,386.67	99.969334	1,999,386.67	0.00	0.47
		Base		99.969334	1,999,386.67	99.969334	1,999,386.67	0.00	0.47
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.993253	4,999,662.65	99.993253	4,999,662.65	0.00	1.16
		Base		99.993253	4,999,662.65	99.993253	4,999,662.65	0.00	1.16

& 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
38346LS72	GOTHAM FDG CORP					0.110000	07 May 2021		
		Local	2,500,000.000	99.989000	2,499,725.00	99.989000	2,499,725.00	0.00	0.58
		Base		99.989000	2,499,725.00	99.989000	2,499,725.00	0.00	0.58
40060WR53	GTA FDG LLC DISC					0.110000	05 Apr 2021		
		Local	5,000,000.000	99.998778	4,999,938.89	99.998778	4,999,938.89	0.00	1.16
		Base		99.998778	4,999,938.89	99.998778	4,999,938.89	0.00	1.16
57978CRG8	MCCORMICK & COMPANY					0.160000	16 Apr 2021		
		Local	5,000,000.000	99.993333	4,999,666.67	99.993333	4,999,666.67	0.00	1.16
		Base		99.993333	4,999,666.67	99.993333	4,999,666.67	0.00	1.16
59157TSM6	METLIFE SHORT TERM FDG					0.080000	21 May 2021		
		Local	9,000,000.000	99.988889	8,999,000.00	99.988889	8,999,000.00	0.00	2.09
		Base		99.988889	8,999,000.00	99.988889	8,999,000.00	0.00	2.09
59157TU27	METLIFE SHORT TERM FDG					0.100000	02 Jul 2021		
		Local	5,000,000.000	99.974444	4,998,722.22	99.974444	4,998,722.22	0.00	1.16
		Base		99.974444	4,998,722.22	99.974444	4,998,722.22	0.00	1.16
63763PS34	NATIONAL SECS CLEARING					0.090000	03 May 2021		
		Local	5,000,000.000	99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	1.16
		Base		99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	1.16
64105GT46	NESTLE CAP CORP					0.060000	04 Jun 2021		
		Local	15,000,000.000	99.989333	14,998,400.00	99.989333	14,998,400.00	0.00	3.49
		Base		99.989333	14,998,400.00	99.989333	14,998,400.00	0.00	3.49
65478JR14	NISOURCE INC					0.150000	01 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
6698M4RD6	NOVARTIS FNC CRP					0.070000	13 Apr 2021		
		Local	2,150,000.000	99.997667	2,149,949.83	99.997667	2,149,949.83	0.00	0.50
		Base		99.997667	2,149,949.83	99.997667	2,149,949.83	0.00	0.50
8225X2TN4	SHELL INTNL FNC B.V					0.100000	22 Jun 2021		
		Local	5,000,000.000	99.977222	4,998,861.11	99.977222	4,998,861.11	0.00	1.16
		Base		99.977222	4,998,861.11	99.977222	4,998,861.11	0.00	1.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2U69	SHELL INTNL FNC B.V					0.400000	06 Jul 2021		
		Local	5,000,000.000	99.893333	4,994,666.67	99.893333	4,994,666.67	0.00	1.16
		Base		99.893333	4,994,666.67	99.893333	4,994,666.67	0.00	1.16
8225X2W18	SHELL INTNL FNC B.V					0.200000	01 Sep 2021		
		Local	5,000,000.000	99.915000	4,995,750.00	99.915000	4,995,750.00	0.00	1.16
		Base		99.915000	4,995,750.00	99.915000	4,995,750.00	0.00	1.16
91058TRF5	UNITED HEALTHCARE CO					0.120000	15 Apr 2021		
		Local	5,000,000.000	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	1.16
		Base		99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	1.16
92646KS37	VICTORY RECEIVABLES					0.110000	03 May 2021		
		Local	6,201,000.000	99.990222	6,200,393.68	99.990222	6,200,393.68	0.00	1.44
		Base		99.990222	6,200,393.68	99.990222	6,200,393.68	0.00	1.44
926NKW009	AMHERST PIERPONT 04/15 VAR					0.060000	07 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
926NKW009	AMHERST PIERPONT 04/15 VAR					0.040000	08 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	08 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Apr 2021		
		Local	15,009,986.600	100.000000	15,009,986.60	100.000000	15,009,986.60	0.00	3.49
		Base		100.000000	15,009,986.60	100.000000	15,009,986.60	0.00	3.49
979QHR003	SOUTH STREET REPO					0.005000	01 Apr 2021		
		Local	17,632,899.230	100.000000	17,632,899.23	100.000000	17,632,899.23	0.00	4.10
		Base		100.000000	17,632,899.23	100.000000	17,632,899.23	0.00	4.10
US DOLLAR Total									
		Local	237,843,885.830		237,860,906.73		237,860,906.73	0.00	55.34
		Base			237,860,906.73		237,860,906.73	0.00	55.34

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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
CASH EQUIVALENT Total									
		Base	237,843,885.830		237,860,906.73		237,860,906.73	0.00	55.34
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.795130	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.269933	5,013,496.65	13,496.65	1.17
		Base		100.000000	5,000,000.00	100.269933	5,013,496.65	13,496.65	1.17
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	5,000,000.000	99.999898	4,999,994.89	100.000000	5,000,000.00	5.11	1.16
		Base		99.999898	4,999,994.89	100.000000	5,000,000.00	5.11	1.16
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
		Local	3,000,000.000	99.999773	2,999,993.19	100.092844	3,002,785.32	2,792.13	0.70
		Base		99.999773	2,999,993.19	100.092844	3,002,785.32	2,792.13	0.70
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.850630	25 Jun 2022		
		Local	10,000,000.000	100.116652	10,011,665.17	100.117786	10,011,778.60	113.43	2.33
		Base		100.116652	10,011,665.17	100.117786	10,011,778.60	113.43	2.33
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	10,000,000.000	99.983689	9,998,368.85	102.671101	10,267,110.10	268,741.25	2.39
		Base		99.983689	9,998,368.85	102.671101	10,267,110.10	268,741.25	2.39
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					0.782380	20 May 2022		
		Local	10,000,000.000	100.077961	10,007,796.11	100.069467	10,006,946.70	-849.41	2.33
		Base		100.077961	10,007,796.11	100.069467	10,006,946.70	-849.41	2.33
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR					0.575500	07 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.076622	10,007,662.20	7,662.20	2.33
		Base		100.000000	10,000,000.00	100.076622	10,007,662.20	7,662.20	2.33
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
		Local	10,000,000.000	99.979447	9,997,944.71	101.742640	10,174,264.00	176,319.29	2.37
Original Face:		Base	10,000,000.000	99.979447	9,997,944.71	101.742640	10,174,264.00	176,319.29	2.37

& 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
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	291,845.940	Local	101.177131	295,281.35	106.187253	309,903.19	14,621.84	0.07
Original Face:	2,096,032.000	Base	101.177131	295,281.35	106.187253	309,903.19	14,621.84	0.07
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	1,980,369.750	Local	100.946012	1,999,104.29	106.629075	2,111,649.95	112,545.66	0.49
Original Face:	5,000,000.000	Base	100.946012	1,999,104.29	106.629075	2,111,649.95	112,545.66	0.49
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	2,601,078.950	Local	104.486862	2,717,785.77	109.100384	2,837,787.12	120,001.35	0.66
Original Face:	8,645,247.000	Base	104.486862	2,717,785.77	109.100384	2,837,787.12	120,001.35	0.66
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	923,936.540	Local	104.403075	964,618.16	108.099202	998,768.03	34,149.87	0.23
Original Face:	4,322,624.000	Base	104.403075	964,618.16	108.099202	998,768.03	34,149.87	0.23
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.948986	9,994,898.60	-5,101.40	2.33
		Base	100.000000	10,000,000.00	99.948986	9,994,898.60	-5,101.40	2.33
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	67,094.040	Local	102.668285	68,884.30	101.706170	68,238.78	-645.52	0.02
Original Face:	2,161,312.000	Base	102.668285	68,884.30	101.706170	68,238.78	-645.52	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	652,948.260	Local	101.427433	662,268.66	103.502620	675,818.56	13,549.90	0.16
Original Face:	4,322,624.000	Base	101.427433	662,268.66	103.502620	675,818.56	13,549.90	0.16
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	64,916.970	Local	101.468691	65,870.40	99.963820	64,893.48	-976.92	0.02
Original Face:	8,584,720.000	Base	101.468691	65,870.40	99.963820	64,893.48	-976.92	0.02
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	622,494.600	Local	101.344698	630,865.27	103.422480	643,799.35	12,934.08	0.15
Original Face:	4,322,624.000	Base	101.344698	630,865.27	103.422480	643,799.35	12,934.08	0.15
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	1,262,601.790	Local	100.764522	1,272,254.66	101.832090	1,285,733.79	13,479.13	0.30
Original Face:	5,111,816.000	Base	100.764522	1,272,254.66	101.832090	1,285,733.79	13,479.13	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
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	900,393.160	99.778623	898,399.90	101.588940	914,699.87	16,299.97	0.21
Original Face:		Base	4,322,624.000	99.778623	898,399.90	101.588940	914,699.87	16,299.97	0.21
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,378,372.020	101.452014	1,398,386.17	102.570050	1,413,796.87	15,410.70	0.33
Original Face:		Base	5,326,337.000	101.452014	1,398,386.17	102.570050	1,413,796.87	15,410.70	0.33
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	900,393.160	100.214236	902,322.13	102.285880	920,975.07	18,652.94	0.21
Original Face:		Base	4,322,624.000	100.214236	902,322.13	102.285880	920,975.07	18,652.94	0.21
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,459,673.530	100.659075	1,469,293.87	102.586730	1,497,431.34	28,137.47	0.35
Original Face:		Base	8,645,247.000	100.659075	1,469,293.87	102.586730	1,497,431.34	28,137.47	0.35
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	66,376.440	100.379638	66,628.43	99.987140	66,367.90	-260.53	0.02
Original Face:		Base	4,322,624.000	100.379638	66,628.43	99.987140	66,367.90	-260.53	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,139,914.680	101.525472	1,157,303.76	103.422480	1,178,928.03	21,624.27	0.27
Original Face:		Base	6,483,935.000	101.525472	1,157,303.76	103.422480	1,178,928.03	21,624.27	0.27
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	764,045.790	99.895052	763,243.94	101.413550	774,845.96	11,602.02	0.18
Original Face:		Base	4,322,624.000	99.895052	763,243.94	101.413550	774,845.96	11,602.02	0.18
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	1,185,520.550	99.654125	1,181,420.13	105.120830	1,246,229.04	64,808.91	0.29
Original Face:		Base	4,507,221.000	99.654125	1,181,420.13	105.120830	1,246,229.04	64,808.91	0.29
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	2,060,560.200	98.749564	2,034,794.21	104.319280	2,149,561.56	114,767.35	0.50
Original Face:		Base	5,000,000.000	98.749564	2,034,794.21	104.319280	2,149,561.56	114,767.35	0.50
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	184,113.090	98.338679	181,054.38	102.988480	189,615.27	8,560.89	0.04
Original Face:		Base	2,161,312.000	98.338679	181,054.38	102.988480	189,615.27	8,560.89	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	314,484.160	100.125345	314,878.35	101.302140	318,579.18	3,700.83	0.07
Original Face:		Base	4,527,840.000	100.125345	314,878.35	101.302140	318,579.18	3,700.83	0.07
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	307,735.520	101.310138	311,767.28	101.631750	312,756.99	989.71	0.07
Original Face:		Base	8,645,247.000	101.310138	311,767.28	101.631750	312,756.99	989.71	0.07
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	181,873.020	99.431829	180,839.67	102.054370	185,609.36	4,769.69	0.04
Original Face:		Base	2,161,312.000	99.431829	180,839.67	102.054370	185,609.36	4,769.69	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	301,186.000	99.978595	301,121.53	102.890250	309,891.03	8,769.50	0.07
Original Face:		Base	2,161,312.000	99.978595	301,121.53	102.890250	309,891.03	8,769.50	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	205,727.900	99.957337	205,640.13	103.230470	212,373.88	6,733.75	0.05
Original Face:		Base	2,472,541.000	99.957337	205,640.13	103.230470	212,373.88	6,733.75	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	680,132.380	100.174293	681,317.80	105.321800	716,327.66	35,009.86	0.17
Original Face:		Base	4,322,624.000	100.174293	681,317.80	105.321800	716,327.66	35,009.86	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	814,706.500	100.347436	817,537.08	102.047130	831,384.60	13,847.52	0.19
Original Face:		Base	6,483,935.000	100.347436	817,537.08	102.047130	831,384.60	13,847.52	0.19
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,104,572.950	100.057720	1,105,210.51	101.954850	1,126,165.69	20,955.18	0.26
Original Face:		Base	5,619,411.000	100.057720	1,105,210.51	101.954850	1,126,165.69	20,955.18	0.26
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,500,673.620	101.216086	1,518,923.10	101.380800	1,521,394.92	2,471.82	0.35
Original Face:		Base	4,322,624.000	101.216086	1,518,923.10	101.380800	1,521,394.92	2,471.82	0.35
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	904,582.300	100.022896	904,789.41	100.997320	913,603.88	8,814.47	0.21
Original Face:		Base	4,322,624.000	100.022896	904,789.41	100.997320	913,603.88	8,814.47	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
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,261,455.530	100.709884	2,277,509.25	102.161990	2,310,347.97	32,838.72	0.54
Original Face:		Base	10,806,559.000	100.709884	2,277,509.25	102.161990	2,310,347.97	32,838.72	0.54
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,509,932.080	100.452422	1,516,763.35	102.273870	1,544,265.97	27,502.62	0.36
Original Face:		Base	10,806,559.000	100.452422	1,516,763.35	102.273870	1,544,265.97	27,502.62	0.36
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	840,027.320	100.497317	844,204.92	101.242740	850,466.68	6,261.76	0.20
Original Face:		Base	4,322,624.000	100.497317	844,204.92	101.242740	850,466.68	6,261.76	0.20
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,529,647.990	99.908655	1,528,250.74	102.491850	1,567,764.52	39,513.78	0.36
Original Face:		Base	6,483,935.000	99.908655	1,528,250.74	102.491850	1,567,764.52	39,513.78	0.36
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	1,184,535.960	102.238040	1,211,046.35	106.153390	1,257,425.08	46,378.73	0.29
Original Face:		Base	6,000,000.000	102.238040	1,211,046.35	106.153390	1,257,425.08	46,378.73	0.29
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	2,880,678.600	102.450831	2,951,279.15	102.621490	2,956,195.30	4,916.15	0.69
Original Face:		Base	10,000,000.000	102.450831	2,951,279.15	102.621490	2,956,195.30	4,916.15	0.69
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,880,678.600	102.415025	2,950,247.72	102.276170	2,946,247.74	-3,999.98	0.69
Original Face:		Base	10,000,000.000	102.415025	2,950,247.72	102.276170	2,946,247.74	-3,999.98	0.69
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	5,390,255.490	100.532709	5,418,969.87	104.572440	5,636,721.69	217,751.82	1.31
Original Face:		Base	14,386,036.000	100.532709	5,418,969.87	104.572440	5,636,721.69	217,751.82	1.31
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,714,104.920	102.301811	1,753,560.38	104.440358	1,790,217.31	36,656.93	0.42
Original Face:		Base	6,483,935.000	102.301811	1,753,560.38	104.440358	1,790,217.31	36,656.93	0.42
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	370,728.530	101.091443	374,774.82	108.451640	402,061.17	27,286.35	0.09
Original Face:		Base	33,932,595.000	101.091443	374,774.82	108.451640	402,061.17	27,286.35	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
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	551,084.250	Local	105.636365	582,145.37	115.754500	637,904.82	55,759.45	0.15
Original Face:	18,956,866.000	Base	105.636365	582,145.37	115.754500	637,904.82	55,759.45	0.15
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	130,931.200	Local	99.262597	129,965.71	101.644110	133,083.85	3,118.14	0.03
Original Face:	4,322,624.000	Base	99.262597	129,965.71	101.644110	133,083.85	3,118.14	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	206,168.190	Local	104.787858	216,039.23	108.641100	223,983.39	7,944.16	0.05
Original Face:	6,483,935.000	Base	104.787858	216,039.23	108.641100	223,983.39	7,944.16	0.05
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	10,000,000.000	Local	97.685503	9,768,550.28	100.351390	10,035,139.00	266,588.72	2.33
Original Face:	10,000,000.000	Base	97.685503	9,768,550.28	100.351390	10,035,139.00	266,588.72	2.33
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	99.917781	1,998,355.62	-1,644.38	0.46
		Base	100.000000	2,000,000.00	99.917781	1,998,355.62	-1,644.38	0.46
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,789,867.790	Local	101.994622	1,825,568.88	103.337180	1,849,598.90	24,030.02	0.43
Original Face:	7,989,505.000	Base	101.994622	1,825,568.88	103.337180	1,849,598.90	24,030.02	0.43
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,971,799.500	Local	94.615571	4,704,096.47	101.128800	5,027,921.17	323,824.70	1.17
Original Face:	10,000,000.000	Base	94.615571	4,704,096.47	101.128800	5,027,921.17	323,824.70	1.17
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,240,807.900	Local	97.790897	3,169,215.12	103.315510	3,348,257.21	179,042.09	0.78
Original Face:	5,000,000.000	Base	97.790897	3,169,215.12	103.315510	3,348,257.21	179,042.09	0.78
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,445,918.900	Local	100.792421	1,457,376.66	104.855300	1,516,122.60	58,745.94	0.35
Original Face:	10,000,000.000	Base	100.792421	1,457,376.66	104.855300	1,516,122.60	58,745.94	0.35
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,204,273.950	Local	96.494125	3,091,936.12	101.730000	3,259,707.89	167,771.77	0.76
Original Face:	5,000,000.000	Base	96.494125	3,091,936.12	101.730000	3,259,707.89	167,771.77	0.76

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.720000	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.999758	4,999,987.90	-12.10	1.16
		Base		100.000000	5,000,000.00	99.999758	4,999,987.90	-12.10	1.16
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.949949	3,498,248.23	101.821917	3,563,767.10	65,518.87	0.83
		Base		99.949949	3,498,248.23	101.821917	3,563,767.10	65,518.87	0.83
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.518101	4,975,905.05	-24,094.95	1.16
		Base		100.000000	5,000,000.00	99.518101	4,975,905.05	-24,094.95	1.16
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	1,000,000.000	99.990210	999,902.10	100.341554	1,003,415.54	3,513.44	0.23
		Base		99.990210	999,902.10	100.341554	1,003,415.54	3,513.44	0.23
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.996148	6,999,730.34	102.082681	7,145,787.67	146,057.33	1.66
		Base		99.996148	6,999,730.34	102.082681	7,145,787.67	146,057.33	1.66
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.808630	25 Jan 2029		
		Local	642,108.350	100.000002	642,108.36	96.910120	622,267.97	-19,840.39	0.14
Original Face:		Base	2,161,312.000	100.000002	642,108.36	96.910120	622,267.97	-19,840.39	0.14
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.365000	04 Mar 2024		
		Local	6,000,000.000	100.000000	6,000,000.00	100.038100	6,002,286.00	2,286.00	1.40
		Base		100.000000	6,000,000.00	100.038100	6,002,286.00	2,286.00	1.40
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.188262	5,009,413.12	101.800781	5,090,039.05	80,625.93	1.18
		Base		100.188262	5,009,413.12	101.800781	5,090,039.05	80,625.93	1.18
912828WL0	US TREASURY N/B 05/19 1.5					1.500000	31 May 2019		
		Local	0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625					1.625000	30 Jun 2019		
		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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	106.548553	8,523,884.21	106.653674	8,532,293.92	8,409.71	1.99
		Base	106.548553	8,523,884.21	106.653674	8,532,293.92	8,409.71	1.99
US DOLLAR Total								
	187,067,328.860	Local		187,532,354.18		190,503,610.60	2,971,256.42	44.32
Original Face:	342,157,502.000	Base		187,532,354.18		190,503,610.60	2,971,256.42	44.32
FIXED INCOME Total								
	187,067,328.860	Base		187,532,354.18		190,503,610.60	2,971,256.42	44.32
Original Face:	342,157,502.000							

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									
		426,375,998.220	Base		426,858,044.44		429,829,300.86	2,971,256.42	100.00
	Original Face:	342,157,502.000							

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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			15,000,000.000	99.873417	14,981,012.50	99.873417	14,981,012.50	0.00	3.61
		Base		99.873417	14,981,012.50	99.873417	14,981,012.50	0.00	3.61
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
			5,000,000.000	99.836611	4,991,830.56	99.836611	4,991,830.56	0.00	1.20
		Base		99.836611	4,991,830.56	99.836611	4,991,830.56	0.00	1.20
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.787764	9,978,776.38	99.787764	9,978,776.38	0.00	2.41
		Base		99.787764	9,978,776.38	99.787764	9,978,776.38	0.00	2.41
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.045114	31 Dec 2030		
			22,773,022.410	100.055614	22,785,687.29	100.050000	22,784,408.92	-1,278.37	5.50
		Base		100.055614	22,785,687.29	100.050000	22,784,408.92	-1,278.37	5.50
15060XUS9	CEDAR SPRING CPTL CO					0.200000	26 Jul 2021		
			10,000,000.000	99.935556	9,993,555.56	99.935556	9,993,555.56	0.00	2.41
		Base		99.935556	9,993,555.56	99.935556	9,993,555.56	0.00	2.41
15060XWM0	CEDAR SPRING CPTL CO					0.210000	21 Sep 2021		
			15,000,000.000	99.899083	14,984,862.50	99.899083	14,984,862.50	0.00	3.62
		Base		99.899083	14,984,862.50	99.899083	14,984,862.50	0.00	3.62
2063C0SA1	CONCORD MIN CPTL CO					0.170000	10 May 2021		
			10,000,000.000	99.981583	9,998,158.33	99.981583	9,998,158.33	0.00	2.41
		Base		99.981583	9,998,158.33	99.981583	9,998,158.33	0.00	2.41
2546R2TF3	WALT DISNEY CO					0.350000	15 Jun 2021		
			10,000,000.000	99.927083	9,992,708.33	99.927083	9,992,708.33	0.00	2.41
		Base		99.927083	9,992,708.33	99.927083	9,992,708.33	0.00	2.41
2546R2UG9	WALT DISNEY CO					0.350000	16 Jul 2021		
			15,000,000.000	99.896944	14,984,541.66	99.896944	14,984,541.66	0.00	3.62
		Base		99.896944	14,984,541.66	99.896944	14,984,541.66	0.00	3.62

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
2546R2XF8	WALT DISNEY CO				0.240000	15 Oct 2021		
	10,000,000.000	Local	99.868667	9,986,866.67	99.868667	9,986,866.67	0.00	2.41
		Base	99.868667	9,986,866.67	99.868667	9,986,866.67	0.00	2.41
30229ART8	EXXON MOBIL CORP				0.190000	27 Apr 2021		
	15,000,000.000	Local	99.986278	14,997,941.67	99.986278	14,997,941.67	0.00	3.62
		Base	99.986278	14,997,941.67	99.986278	14,997,941.67	0.00	3.62
40588LR50	HALKIN FINANCE LLC USC				0.140000	05 Apr 2021		
	10,000,000.000	Local	99.998444	9,999,844.44	99.998444	9,999,844.44	0.00	2.41
		Base	99.998444	9,999,844.44	99.998444	9,999,844.44	0.00	2.41
40588LRU5	HALKIN FINANCE LLC USC				0.200000	28 Apr 2021		
	15,000,000.000	Local	99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	3.62
		Base	99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	3.62
41282JRN3	HARLEY-DAVIDSON FND CP				0.320000	22 Apr 2021		
	15,000,000.000	Local	99.981333	14,997,200.00	99.981333	14,997,200.00	0.00	3.62
		Base	99.981333	14,997,200.00	99.981333	14,997,200.00	0.00	3.62
41282JSM4	HARLEY-DAVIDSON FND CP				0.290000	21 May 2021		
	5,000,000.000	Local	99.959722	4,997,986.11	99.959722	4,997,986.11	0.00	1.21
		Base	99.959722	4,997,986.11	99.959722	4,997,986.11	0.00	1.21
45779PR91	INSTITUTIONAL SECURED				0.150000	09 Apr 2021		
	10,000,000.000	Local	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	2.41
		Base	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	2.41
45779PRG5	INSTITUTIONAL SECURED				0.160000	16 Apr 2021		
	20,000,000.000	Local	99.993333	19,998,666.67	99.993333	19,998,666.67	0.00	4.83
		Base	99.993333	19,998,666.67	99.993333	19,998,666.67	0.00	4.83
52953AU78	LEXINGTN PKR CAP CO LL				0.180000	07 Jul 2021		
	20,000,000.000	Local	99.951500	19,990,300.00	99.951500	19,990,300.00	0.00	4.82
		Base	99.951500	19,990,300.00	99.951500	19,990,300.00	0.00	4.82
52953AU78	LEXINGTN PKR CAP CO LL				0.190000	07 Jul 2021		
	10,000,000.000	Local	99.948806	9,994,880.55	99.948806	9,994,880.55	0.00	2.41
		Base	99.948806	9,994,880.55	99.948806	9,994,880.55	0.00	2.41

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157TUU5	METLIFE SHORT TERM FDG					0.140000	28 Jul 2021		
		Local	15,252,000.000	99.954111	15,245,001.03	99.954111	15,245,001.03	0.00	3.68
		Base		99.954111	15,245,001.03	99.954111	15,245,001.03	0.00	3.68
8225X2UC6	SHELL INTNL FNC B.V					0.300000	12 Jul 2021		
		Local	1,000,000.000	99.915000	999,150.00	99.915000	999,150.00	0.00	0.24
		Base		99.915000	999,150.00	99.915000	999,150.00	0.00	0.24
92646KUT7	VICTORY RECEIVABLES					0.170000	27 Jul 2021		
		Local	15,000,000.000	99.944750	14,991,712.50	99.944750	14,991,712.50	0.00	3.62
		Base		99.944750	14,991,712.50	99.944750	14,991,712.50	0.00	3.62
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	10,000,000.000	99.975556	9,997,555.55	99.975556	9,997,555.55	0.00	2.41
		Base		99.975556	9,997,555.55	99.975556	9,997,555.55	0.00	2.41
93142WSR5	WALGREENS BOOTS					0.440000	25 May 2021		
		Local	15,000,000.000	99.934000	14,990,100.00	99.934000	14,990,100.00	0.00	3.62
		Base		99.934000	14,990,100.00	99.934000	14,990,100.00	0.00	3.62
94107MVT0	WASTE MANAGEMENT INC					0.360000	27 Aug 2021		
		Local	15,000,000.000	99.852000	14,977,800.00	99.852000	14,977,800.00	0.00	3.61
		Base		99.852000	14,977,800.00	99.852000	14,977,800.00	0.00	3.61
94107MWA0	WASTE MANAGEMENT INC					0.350000	10 Sep 2021		
		Local	3,700,000.000	99.842500	3,694,172.50	99.842500	3,694,172.50	0.00	0.89
		Base		99.842500	3,694,172.50	99.842500	3,694,172.50	0.00	0.89
US DOLLAR Total									
		Local	317,725,022.410		317,547,727.47		317,546,449.10	-1,278.37	76.62
		Base			317,547,727.47		317,546,449.10	-1,278.37	76.62
CASH EQUIVALENT Total									
		Base	317,725,022.410		317,547,727.47		317,546,449.10	-1,278.37	76.62
EQUITY									
US DOLLAR								Exchange Rate:	1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	76,867,269.890	Local	0.999980	76,865,736.97	1.000000	76,867,269.89	1,532.92	18.55
		Base	0.999980	76,865,736.97	1.000000	76,867,269.89	1,532.92	18.55
US DOLLAR Total								
	76,867,269.890	Local		76,865,736.97		76,867,269.89	1,532.92	18.55
		Base		76,865,736.97		76,867,269.89	1,532.92	18.55
EQUITY Total								
	76,867,269.890	Base		76,865,736.97		76,867,269.89	1,532.92	18.55
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.332000	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.018519	5,000,925.95	925.95	1.21
		Base	100.000000	5,000,000.00	100.018519	5,000,925.95	925.95	1.21
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.574000	30 Jun 2021		
	15,000,000.000	Local	100.081892	15,012,283.78	100.056826	15,008,523.90	-3,759.88	3.62
		Base	100.081892	15,012,283.78	100.056826	15,008,523.90	-3,759.88	3.62
9127963G2	TREASURY BILL 07/20 0.00000					28 Jul 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
US DOLLAR Total								
	20,000,000.000	Local		20,012,283.73		20,009,449.85	-2,833.88	4.83
		Base		20,012,283.73		20,009,449.85	-2,833.88	4.83
FIXED INCOME Total								
	20,000,000.000	Base		20,012,283.73		20,009,449.85	-2,833.88	4.83

& 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

Base Currency: 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								
		414,592,292.300	Base	414,425,748.17		414,423,168.84	-2,579.33	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.035113	31 Dec 2030		
			2,836.310	100.000000	2,836.31	100.000000	2,836.31	0.00	0.06
		Base		100.000000	2,836.31	100.000000	2,836.31	0.00	0.06
US DOLLAR Total									
			2,836.310		2,836.31		2,836.31	0.00	0.06
		Base			2,836.31		2,836.31	0.00	0.06
CASH EQUIVALENT Total									
			2,836.310	Base	2,836.31		2,836.31	0.00	0.06
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
			860.000	323.236302	277,983.22	397.820000	342,125.20	64,141.98	7.76
		Base		323.236302	277,983.22	397.820000	342,125.20	64,141.98	7.76
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			10,248.000	301.660998	3,091,421.91	396.330000	4,061,589.84	970,167.93	92.17
		Base		301.660998	3,091,421.91	396.330000	4,061,589.84	970,167.93	92.17
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									
			11,313.510		3,369,609.86		4,403,920.55	1,034,310.69	99.94
		Base			3,369,609.86		4,403,920.55	1,034,310.69	99.94
EQUITY Total									
			11,313.510	Base	3,369,609.86		4,403,920.55	1,034,310.69	99.94

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		14,149.820	Base		3,372,446.17		4,406,756.86	1,034,310.69	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.035113	31 Dec 2030		
			35,235.230	100.000000	35,235.23	100.000000	35,235.23	0.00	1.78
		Base		100.000000	35,235.23	100.000000	35,235.23	0.00	1.78
US DOLLAR Total									
			35,235.230		35,235.23		35,235.23	0.00	1.78
		Base			35,235.23		35,235.23	0.00	1.78
CASH EQUIVALENT Total									
			35,235.230	Base	35,235.23		35,235.23	0.00	1.78
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			4,081.000	346.722362	1,414,973.96	476.050000	1,942,760.05	527,786.09	98.21
		Base		346.722362	1,414,973.96	476.050000	1,942,760.05	527,786.09	98.21
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			148.450	0.996228	147.89	1.000000	148.45	0.56	0.01
		Base		0.996228	147.89	1.000000	148.45	0.56	0.01
US DOLLAR Total									
			4,229.450		1,415,121.85		1,942,908.50	527,786.65	98.22
		Base			1,415,121.85		1,942,908.50	527,786.65	98.22
EQUITY Total									
			4,229.450	Base	1,415,121.85		1,942,908.50	527,786.65	98.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		39,464.680	Base		1,450,357.08		1,978,143.73	527,786.65	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.035113	31 Dec 2030		
			27,296.550	100.000000	27,296.55	100.000000	27,296.55	0.00	2.02
		Base		100.000000	27,296.55	100.000000	27,296.55	0.00	2.02
US DOLLAR Total									
			27,296.550		27,296.55		27,296.55	0.00	2.02
		Base			27,296.55		27,296.55	0.00	2.02
CASH EQUIVALENT Total									
			27,296.550	Base	27,296.55		27,296.55	0.00	2.02
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			12,189.000	78.046584	951,309.81	108.530000	1,322,872.17	371,562.36	97.96
		Base		78.046584	951,309.81	108.530000	1,322,872.17	371,562.36	97.96
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			235.520	0.997580	234.95	1.000000	235.52	0.57	0.02
		Base		0.997580	234.95	1.000000	235.52	0.57	0.02
US DOLLAR Total									
			12,424.520		951,544.76		1,323,107.69	371,562.93	97.98
		Base			951,544.76		1,323,107.69	371,562.93	97.98
EQUITY Total									
			12,424.520	Base	951,544.76		1,323,107.69	371,562.93	97.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		39,721.070	Base	978,841.31		1,350,404.24	371,562.93	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.035113	31 Dec 2030		
			854.360	100.000000	854.36	100.000000	854.36	0.00	0.02
		Base		100.000000	854.36	100.000000	854.36	0.00	0.02
US DOLLAR Total									
			854.360		854.36		854.36	0.00	0.02
		Base			854.36		854.36	0.00	0.02
CASH EQUIVALENT Total									
			854.360		854.36		854.36	0.00	0.02
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			42,589.000	114.044841	4,857,055.74	113.830000	4,847,905.87	-9,149.87	99.98
		Base		114.044841	4,857,055.74	113.830000	4,847,905.87	-9,149.87	99.98
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.01
		Base		0.996239	288.72	1.000000	289.81	1.09	0.01
US DOLLAR Total									
			42,878.810		4,857,344.46		4,848,195.68	-9,148.78	99.98
		Base			4,857,344.46		4,848,195.68	-9,148.78	99.98
EQUITY Total									
			42,878.810		4,857,344.46		4,848,195.68	-9,148.78	99.98

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		43,733.170	Base		4,858,198.82		4,849,050.04	-9,148.78	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 EQUIVALENT								
	7,483,435.970	Local	7,487,932.23	7,487,177.69	0.64	-754.54		-754.54
		Base	7,487,932.23	7,487,177.69	0.64	-754.54	0.00	-754.54
EQUITY								
	20,480,972.910	Local	729,928,649.36	1,164,416,884.43	99.36	434,488,235.07		434,488,235.07
		Base	729,928,649.36	1,164,416,884.43	99.36	434,488,235.07	0.00	434,488,235.07
US DOLLAR Total								
	27,964,408.880	Local	737,416,581.59	1,171,904,062.12	100.00	434,487,480.53		434,487,480.53
		Base	737,416,581.59	1,171,904,062.12	100.00	434,487,480.53	0.00	434,487,480.53
FUND Total								
	27,964,408.880	Base	737,416,581.59	1,171,904,062.12	100.00	434,487,480.53	0.00	434,487,480.53

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,949.330	Local	5,949.33	5,949.33	0.00	0.00		0.00
		Base	5,949.33	5,949.33	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	21,975,549.450	Local	21,987,725.31	21,986,537.22	2.66	-1,188.09		-1,188.09
		Base	21,987,725.31	21,986,537.22	2.66	-1,188.09	0.00	-1,188.09
EQUITY								
	24,169,498.840	Local	501,888,933.63	805,374,738.44	97.34	303,485,804.81		303,485,804.81
		Base	501,888,933.63	805,374,738.44	97.34	303,485,804.81	0.00	303,485,804.81
US DOLLAR Total								
	46,150,997.620	Local	523,882,608.27	827,367,224.99	100.00	303,484,616.72		303,484,616.72
		Base	523,882,608.27	827,367,224.99	100.00	303,484,616.72	0.00	303,484,616.72
FUND Total								
	46,150,997.620	Base	523,882,608.27	827,367,224.99	100.00	303,484,616.72	0.00	303,484,616.72

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								
	304,832,712.430	Local	304,742,970.83	304,737,159.95	13.21	-5,810.88		-5,810.88
		Base	304,742,970.83	304,737,159.95	13.21	-5,810.88	0.00	-5,810.88
EQUITY								
	6,041,613.000	Local	11,027,235.86	10,989,031.50	0.48	-38,204.36		-38,204.36
		Base	11,027,235.86	10,989,031.50	0.48	-38,204.36	0.00	-38,204.36
FIXED INCOME								
	1,860,404,954.260	Local	1,919,608,669.47	1,990,967,026.82	86.31	71,358,357.35		71,358,357.35
Original Face:	1,982,639,811.000	Base	1,919,608,669.47	1,990,967,026.82	86.31	71,358,357.35	0.00	71,358,357.35
US DOLLAR Total								
	2,171,279,279.690	Local	2,235,378,876.16	2,306,693,218.27	100.00	71,314,342.11		71,314,342.11
Original Face:	1,982,639,811.000	Base	2,235,378,876.16	2,306,693,218.27	100.00	71,314,342.11	0.00	71,314,342.11
FUND Total								
	2,171,279,279.690	Base	2,235,378,876.16	2,306,693,218.27	100.00	71,314,342.11	0.00	71,314,342.11
Original Face:	1,982,639,811.000							

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								
	2,456,574.740	Local	2,456,574.74	2,456,574.74	0.44	0.00		0.00
		Base	2,456,574.74	2,456,574.74	0.44	0.00	0.00	0.00
CASH EQUIVALENT								
	156,208,747.470	Local	156,104,332.62	156,104,332.62	27.67	0.00		0.00
		Base	156,104,332.62	156,104,332.62	27.67	0.00	0.00	0.00
FIXED INCOME								
	401,647,053.620	Local	402,209,820.59	405,540,076.39	71.89	3,330,255.80		3,330,255.80
Original Face:	191,011,032.000	Base	402,209,820.59	405,540,076.39	71.89	3,330,255.80	0.00	3,330,255.80
US DOLLAR Total								
	560,312,375.830	Local	560,770,727.95	564,100,983.75	100.00	3,330,255.80		3,330,255.80
Original Face:	191,011,032.000	Base	560,770,727.95	564,100,983.75	100.00	3,330,255.80	0.00	3,330,255.80
FUND Total								
	560,312,375.830	Base	560,770,727.95	564,100,983.75	100.00	3,330,255.80	0.00	3,330,255.80
Original Face:	191,011,032.000							

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								
	133,734.190	Local	133,734.19	133,734.19	0.04	0.00		0.00
		Base	133,734.19	133,734.19	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	71,006,424.600	Local	71,006,424.60	71,006,424.60	23.32	0.00		0.00
		Base	71,006,424.60	71,006,424.60	23.32	0.00	0.00	0.00
FIXED INCOME								
	232,645,604.960	Local	233,560,763.41	233,387,564.16	76.64	-173,199.25		-173,199.25
Original Face:	96,500,867.000	Base	233,560,763.41	233,387,564.16	76.64	-173,199.25	0.00	-173,199.25
US DOLLAR Total								
	303,785,763.750	Local	304,700,922.20	304,527,722.95	100.00	-173,199.25		-173,199.25
Original Face:	96,500,867.000	Base	304,700,922.20	304,527,722.95	100.00	-173,199.25	0.00	-173,199.25
FUND Total								
	303,785,763.750	Base	304,700,922.20	304,527,722.95	100.00	-173,199.25	0.00	-173,199.25
Original Face:	96,500,867.000							

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								
	13,251.910	Local	13,251.91	13,251.91	0.00	0.00		0.00
		Base	13,251.91	13,251.91	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	13,950,651.860	Local	13,958,882.79	13,957,627.19	0.54	-1,255.60		-1,255.60
		Base	13,958,882.79	13,957,627.19	0.54	-1,255.60	0.00	-1,255.60
EQUITY								
	22,876,462.000	Local	1,060,902,008.37	2,593,404,488.46	99.46	1,532,502,480.09		1,532,502,480.09
		Base	1,060,902,008.37	2,593,404,488.46	99.46	1,532,502,480.09	0.00	1,532,502,480.09
US DOLLAR Total								
	36,840,365.770	Local	1,074,874,143.07	2,607,375,367.56	100.00	1,532,501,224.49		1,532,501,224.49
		Base	1,074,874,143.07	2,607,375,367.56	100.00	1,532,501,224.49	0.00	1,532,501,224.49
FUND Total								
	36,840,365.770	Base	1,074,874,143.07	2,607,375,367.56	100.00	1,532,501,224.49	0.00	1,532,501,224.49

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								
	234,375.010	Local	234,375.01	234,375.01	0.02	0.00		0.00
		Base	234,375.01	234,375.01	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	853,685,744.050	Local	853,526,449.81	853,526,449.81	65.67	0.00		0.00
		Base	853,526,449.81	853,526,449.81	65.67	0.00	0.00	0.00
FIXED INCOME								
	441,601,308.140	Local	442,670,198.18	445,925,617.88	34.31	3,255,419.70		3,255,419.70
Original Face:	714,044,659.000	Base	442,670,198.18	445,925,617.88	34.31	3,255,419.70	0.00	3,255,419.70
US DOLLAR Total								
	1,295,521,427.200	Local	1,296,431,023.00	1,299,686,442.70	100.00	3,255,419.70		3,255,419.70
Original Face:	714,044,659.000	Base	1,296,431,023.00	1,299,686,442.70	100.00	3,255,419.70	0.00	3,255,419.70
FUND Total								
	1,295,521,427.200	Base	1,296,431,023.00	1,299,686,442.70	100.00	3,255,419.70	0.00	3,255,419.70
Original Face:	714,044,659.000							

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								
	-1,983,611.130	Local	-1,983,611.13	-1,983,611.13	0.03	0.00		0.00
		Base	-1,983,611.13	-1,983,611.13	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	3,898,028,843.050	Local	3,897,420,075.38	3,897,420,075.38	65.49	0.00		0.00
		Base	3,897,420,075.38	3,897,420,075.38	65.49	0.00	0.00	0.00
FIXED INCOME								
	2,037,276,212.630	Local	2,049,425,198.41	2,051,740,924.34	34.48	2,315,725.93		2,315,725.93
Original Face:	568,901,960.000	Base	2,049,425,198.41	2,051,740,924.34	34.48	2,315,725.93	0.00	2,315,725.93
US DOLLAR Total								
	5,933,321,444.550	Local	5,944,861,662.66	5,947,177,388.59	100.00	2,315,725.93		2,315,725.93
Original Face:	568,901,960.000	Base	5,944,861,662.66	5,947,177,388.59	100.00	2,315,725.93	0.00	2,315,725.93
FUND Total								
	5,933,321,444.550	Base	5,944,861,662.66	5,947,177,388.59	100.00	2,315,725.93	0.00	2,315,725.93
Original Face:	568,901,960.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3,110,381.920	Local	3,112,015.03	3,111,810.89	2.76	-204.14		-204.14
		Base	3,112,015.03	3,111,810.89	2.76	-204.14	0.00	-204.14
FIXED INCOME								
	108,148,562.440	Local	108,922,233.43	109,538,074.90	97.24	615,841.47		615,841.47
Original Face:	42,780,000.000	Base	108,922,233.43	109,538,074.90	97.24	615,841.47	0.00	615,841.47
US DOLLAR Total								
	111,258,944.360	Local	112,034,248.46	112,649,885.79	100.00	615,637.33		615,637.33
Original Face:	42,780,000.000	Base	112,034,248.46	112,649,885.79	100.00	615,637.33	0.00	615,637.33
FUND Total								
	111,258,944.360	Base	112,034,248.46	112,649,885.79	100.00	615,637.33	0.00	615,637.33
Original Face:	42,780,000.000							

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	704,848,090.520	Local	704,739,856.72	704,739,856.72	63.89	0.00		0.00
		Base	704,739,856.72	704,739,856.72	63.89	0.00	0.00	0.00
FIXED INCOME								
	394,428,687.710	Local	394,893,743.23	398,290,248.82	36.11	3,396,505.59		3,396,505.59
Original Face:	348,059,202.330	Base	394,893,743.23	398,290,248.82	36.11	3,396,505.59	0.00	3,396,505.59
US DOLLAR Total								
	1,099,276,778.240	Local	1,099,633,599.96	1,103,030,105.55	100.00	3,396,505.59		3,396,505.59
Original Face:	348,059,202.330	Base	1,099,633,599.96	1,103,030,105.55	100.00	3,396,505.59	0.00	3,396,505.59
FUND Total								
	1,099,276,778.240	Base	1,099,633,599.96	1,103,030,105.55	100.00	3,396,505.59	0.00	3,396,505.59
Original Face:	348,059,202.330							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,879,012,253.060	Local	1,878,627,182.07	1,878,627,182.07	95.74	0.00		0.00
		Base	1,878,627,182.07	1,878,627,182.07	95.74	0.00	0.00	0.00
FIXED INCOME								
	83,513,181.370	Local	83,509,851.36	83,518,725.86	4.26	8,874.50		8,874.50
Original Face:	90,750,000.000	Base	83,509,851.36	83,518,725.86	4.26	8,874.50	0.00	8,874.50
US DOLLAR Total								
	1,962,525,434.440	Local	1,962,137,033.44	1,962,145,907.94	100.00	8,874.50		8,874.50
Original Face:	90,750,000.000	Base	1,962,137,033.44	1,962,145,907.94	100.00	8,874.50	0.00	8,874.50
FUND Total								
	1,962,525,434.440	Base	1,962,137,033.44	1,962,145,907.94	100.00	8,874.50	0.00	8,874.50
Original Face:	90,750,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.110	Local	-0.11	-0.11	0.00	0.00		0.00
		Base	-0.11	-0.11	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	994,399,695.310	Local	994,386,818.62	994,386,818.62	55.78	0.00		0.00
		Base	994,386,818.62	994,386,818.62	55.78	0.00	0.00	0.00
FIXED INCOME								
	788,000,000.000	Local	788,257,314.15	788,212,332.16	44.22	-44,981.99		-44,981.99
		Base	788,257,314.15	788,212,332.16	44.22	-44,981.99	0.00	-44,981.99
US DOLLAR Total								
	1,782,399,695.200	Local	1,782,644,132.66	1,782,599,150.67	100.00	-44,981.99		-44,981.99
		Base	1,782,644,132.66	1,782,599,150.67	100.00	-44,981.99	0.00	-44,981.99
FUND Total								
	1,782,399,695.200	Base	1,782,644,132.66	1,782,599,150.67	100.00	-44,981.99	0.00	-44,981.99

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								
	-26,836.040	Local	-26,836.04	-26,836.04	0.00	0.00		0.00
		Base	-26,836.04	-26,836.04	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.600	Local	1,698.43	1,698.43	0.00	0.00		0.00
		Base	1,698.43	1,698.43	0.00	0.00	0.00	0.00
EQUITY								
	292,307,105.131	Local	292,372,447.53	292,365,566.55	46.01	-6,880.98		-6,880.98
		Base	292,372,447.53	292,365,566.55	46.01	-6,880.98	0.00	-6,880.98
FIXED INCOME								
	340,465,000.000	Local	342,520,945.48	343,112,741.62	53.99	591,796.14		591,796.14
Original Face:	156,680,000.000	Base	342,520,945.48	343,112,741.62	53.99	591,796.14	0.00	591,796.14
US DOLLAR Total								
	632,746,967.691	Local	634,868,255.40	635,453,170.56	100.00	584,915.16		584,915.16
Original Face:	156,680,000.000	Base	634,868,255.40	635,453,170.56	100.00	584,915.16	0.00	584,915.16
FUND Total								
	632,746,967.691	Base	634,868,255.40	635,453,170.56	100.00	584,915.16	0.00	584,915.16
Original Face:	156,680,000.000							

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								
	45,408.830	Local	45,408.83	45,408.83	0.01	0.00		0.00
		Base	45,408.83	45,408.83	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	64,500,000.000	Local	64,489,043.19	64,489,043.19	14.01	0.00		0.00
		Base	64,489,043.19	64,489,043.19	14.01	0.00	0.00	0.00
FIXED INCOME								
	391,324,313.550	Local	397,058,961.39	395,869,884.30	85.98	-1,189,077.09		-1,189,077.09
Original Face:	277,062,869.000	Base	397,058,961.39	395,869,884.30	85.98	-1,189,077.09	0.00	-1,189,077.09
US DOLLAR Total								
	455,869,722.380	Local	461,593,413.41	460,404,336.32	100.00	-1,189,077.09		-1,189,077.09
Original Face:	277,062,869.000	Base	461,593,413.41	460,404,336.32	100.00	-1,189,077.09	0.00	-1,189,077.09
FUND Total								
	455,869,722.380	Base	461,593,413.41	460,404,336.32	100.00	-1,189,077.09	0.00	-1,189,077.09
Original Face:	277,062,869.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-87.350	Local	-87.35	-87.35	100.00	0.00		0.00
		Base	-87.35	-87.35	100.00	0.00	0.00	0.00
US DOLLAR Total								
	-87.350	Local	-87.35	-87.35	100.00	0.00		0.00
		Base	-87.35	-87.35	100.00	0.00	0.00	0.00
FUND Total								
	-87.350	Base	-87.35	-87.35	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								
	431,566.360	Local	431,566.36	431,566.36	0.15	0.00		0.00
		Base	431,566.36	431,566.36	0.15	0.00	0.00	0.00
CASH EQUIVALENT								
	39,000,000.000	Local	38,991,104.31	38,991,104.31	13.70	0.00		0.00
		Base	38,991,104.31	38,991,104.31	13.70	0.00	0.00	0.00
FIXED INCOME								
	240,876,175.810	Local	242,758,637.02	245,127,633.64	86.15	2,368,996.62		2,368,996.62
Original Face:	184,922,434.000	Base	242,758,637.02	245,127,633.64	86.15	2,368,996.62	0.00	2,368,996.62
US DOLLAR Total								
	280,307,742.170	Local	282,181,307.69	284,550,304.31	100.00	2,368,996.62		2,368,996.62
Original Face:	184,922,434.000	Base	282,181,307.69	284,550,304.31	100.00	2,368,996.62	0.00	2,368,996.62
FUND Total								
	280,307,742.170	Base	282,181,307.69	284,550,304.31	100.00	2,368,996.62	0.00	2,368,996.62
Original Face:	184,922,434.000							

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								
	1,464,783.530	Local	1,464,783.53	1,464,783.53	0.34	0.00		0.00
		Base	1,464,783.53	1,464,783.53	0.34	0.00	0.00	0.00
CASH EQUIVALENT								
	237,843,885.830	Local	237,860,906.73	237,860,906.73	55.34	0.00		0.00
		Base	237,860,906.73	237,860,906.73	55.34	0.00	0.00	0.00
FIXED INCOME								
	187,067,328.860	Local	187,532,354.18	190,503,610.60	44.32	2,971,256.42		2,971,256.42
Original Face:	342,157,502.000	Base	187,532,354.18	190,503,610.60	44.32	2,971,256.42	0.00	2,971,256.42
US DOLLAR Total								
	426,375,998.220	Local	426,858,044.44	429,829,300.86	100.00	2,971,256.42		2,971,256.42
Original Face:	342,157,502.000	Base	426,858,044.44	429,829,300.86	100.00	2,971,256.42	0.00	2,971,256.42
FUND Total								
	426,375,998.220	Base	426,858,044.44	429,829,300.86	100.00	2,971,256.42	0.00	2,971,256.42
Original Face:	342,157,502.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	317,725,022.410	Local	317,547,727.47	317,546,449.10	76.62	-1,278.37		-1,278.37
		Base	317,547,727.47	317,546,449.10	76.62	-1,278.37	0.00	-1,278.37
EQUITY								
	76,867,269.890	Local	76,865,736.97	76,867,269.89	18.55	1,532.92		1,532.92
		Base	76,865,736.97	76,867,269.89	18.55	1,532.92	0.00	1,532.92
FIXED INCOME								
	20,000,000.000	Local	20,012,283.73	20,009,449.85	4.83	-2,833.88		-2,833.88
		Base	20,012,283.73	20,009,449.85	4.83	-2,833.88	0.00	-2,833.88
US DOLLAR Total								
	414,592,292.300	Local	414,425,748.17	414,423,168.84	100.00	-2,579.33		-2,579.33
		Base	414,425,748.17	414,423,168.84	100.00	-2,579.33	0.00	-2,579.33
FUND Total								
	414,592,292.300	Base	414,425,748.17	414,423,168.84	100.00	-2,579.33	0.00	-2,579.33

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								
	2,836.310	Local	2,836.31	2,836.31	0.06	0.00		0.00
		Base	2,836.31	2,836.31	0.06	0.00	0.00	0.00
EQUITY								
	11,313.510	Local	3,369,609.86	4,403,920.55	99.94	1,034,310.69		1,034,310.69
		Base	3,369,609.86	4,403,920.55	99.94	1,034,310.69	0.00	1,034,310.69
US DOLLAR Total								
	14,149.820	Local	3,372,446.17	4,406,756.86	100.00	1,034,310.69		1,034,310.69
		Base	3,372,446.17	4,406,756.86	100.00	1,034,310.69	0.00	1,034,310.69
FUND Total								
	14,149.820	Base	3,372,446.17	4,406,756.86	100.00	1,034,310.69	0.00	1,034,310.69

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								
	35,235.230	Local	35,235.23	35,235.23	1.78	0.00		0.00
		Base	35,235.23	35,235.23	1.78	0.00	0.00	0.00
EQUITY								
	4,229.450	Local	1,415,121.85	1,942,908.50	98.22	527,786.65		527,786.65
		Base	1,415,121.85	1,942,908.50	98.22	527,786.65	0.00	527,786.65
US DOLLAR Total								
	39,464.680	Local	1,450,357.08	1,978,143.73	100.00	527,786.65		527,786.65
		Base	1,450,357.08	1,978,143.73	100.00	527,786.65	0.00	527,786.65
FUND Total								
	39,464.680	Base	1,450,357.08	1,978,143.73	100.00	527,786.65	0.00	527,786.65

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									
	27,296.550	Local	27,296.55	27,296.55	2.02	0.00			0.00
		Base	27,296.55	27,296.55	2.02	0.00		0.00	0.00
EQUITY									
	12,424.520	Local	951,544.76	1,323,107.69	97.98	371,562.93			371,562.93
		Base	951,544.76	1,323,107.69	97.98	371,562.93		0.00	371,562.93
US DOLLAR Total									
	39,721.070	Local	978,841.31	1,350,404.24	100.00	371,562.93			371,562.93
		Base	978,841.31	1,350,404.24	100.00	371,562.93		0.00	371,562.93
FUND Total									
	39,721.070	Base	978,841.31	1,350,404.24	100.00	371,562.93		0.00	371,562.93

Base Currency:USD - US DOLLAR

		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	Local	854.360	854.36	854.36	0.02	0.00		0.00
	Base		854.36	854.36	0.02	0.00	0.00	0.00
EQUITY								
	Local	42,878.810	4,857,344.46	4,848,195.68	99.98	-9,148.78		-9,148.78
	Base		4,857,344.46	4,848,195.68	99.98	-9,148.78	0.00	-9,148.78
US DOLLAR Total								
	Local	43,733.170	4,858,198.82	4,849,050.04	100.00	-9,148.78		-9,148.78
	Base		4,858,198.82	4,849,050.04	100.00	-9,148.78	0.00	-9,148.78
FUND Total								
	Base	43,733.170	4,858,198.82	4,849,050.04	100.00	-9,148.78	0.00	-9,148.78

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	7,483,435.970	7,487,932.23	7,487,177.69	0.64	-754.54	0.00	-754.54
CASH EQUIVALENT Total	7,483,435.970	7,487,932.23	7,487,177.69	0.64	-754.54	0.00	-754.54

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	20,480,972.910	729,928,649.36	1,164,416,884.43	99.36	434,488,235.07	0.00	434,488,235.07
EQUITY Total	20,480,972.910	729,928,649.36	1,164,416,884.43	99.36	434,488,235.07	0.00	434,488,235.07

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	27,964,408.880	737,416,581.59	1,171,904,062.12	100.00	434,487,480.53	0.00	434,487,480.53

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	5,949.330	5,949.33	5,949.33	0.00	0.00	0.00	0.00
CASH Total	5,949.330	5,949.33	5,949.33	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	21,975,549.450	21,987,725.31	21,986,537.22	2.66	-1,188.09	0.00	-1,188.09
CASH EQUIVALENT Total	21,975,549.450	21,987,725.31	21,986,537.22	2.66	-1,188.09	0.00	-1,188.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	24,169,498.840	501,888,933.63	805,374,738.44	97.34	303,485,804.81	0.00	303,485,804.81
EQUITY Total	24,169,498.840	501,888,933.63	805,374,738.44	97.34	303,485,804.81	0.00	303,485,804.81

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	46,150,997.620	523,882,608.27	827,367,224.99	100.00	303,484,616.72	0.00	303,484,616.72

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							
	304,832,712.430	304,742,970.83	304,737,159.95	13.21	-5,810.88	0.00	-5,810.88
CASH EQUIVALENT Total							
	304,832,712.430	304,742,970.83	304,737,159.95	13.21	-5,810.88	0.00	-5,810.88

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	6,041,613.000	11,027,235.86	10,989,031.50	0.48	-38,204.36	0.00	-38,204.36
EQUITY Total	6,041,613.000	11,027,235.86	10,989,031.50	0.48	-38,204.36	0.00	-38,204.36

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	1,860,404,954.260	1,919,608,669.47	1,990,967,026.82	86.31	71,358,357.35	0.00	71,358,357.35
FIXED INCOME Total	1,860,404,954.260	1,919,608,669.47	1,990,967,026.82	86.31	71,358,357.35	0.00	71,358,357.35

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,171,279,279.690	2,235,378,876.16	2,306,693,218.27	100.00	71,314,342.11	0.00	71,314,342.11

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	2,456,574.740	2,456,574.74	2,456,574.74	0.44	0.00	0.00	0.00
CASH Total	2,456,574.740	2,456,574.74	2,456,574.74	0.44	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	156,208,747.470	156,104,332.62	156,104,332.62	27.67	0.00	0.00	0.00
CASH EQUIVALENT Total	156,208,747.470	156,104,332.62	156,104,332.62	27.67	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	401,647,053.620	402,209,820.59	405,540,076.39	71.89	3,330,255.80	0.00	3,330,255.80
FIXED INCOME Total	401,647,053.620	402,209,820.59	405,540,076.39	71.89	3,330,255.80	0.00	3,330,255.80

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	560,312,375.830	560,770,727.95	564,100,983.75	100.00	3,330,255.80	0.00	3,330,255.80

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	133,734.190	133,734.19	133,734.19	0.04	0.00	0.00	0.00
CASH Total	133,734.190	133,734.19	133,734.19	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	71,006,424.600	71,006,424.60	71,006,424.60	23.32	0.00	0.00	0.00
CASH EQUIVALENT Total	71,006,424.600	71,006,424.60	71,006,424.60	23.32	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	232,645,604.960	233,560,763.41	233,387,564.16	76.64	-173,199.25	0.00	-173,199.25
FIXED INCOME Total	232,645,604.960	233,560,763.41	233,387,564.16	76.64	-173,199.25	0.00	-173,199.25

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	303,785,763.750	304,700,922.20	304,527,722.95	100.00	-173,199.25	0.00	-173,199.25

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	13,251.910	13,251.91	13,251.91	0.00	0.00	0.00	0.00
CASH Total	13,251.910	13,251.91	13,251.91	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	13,950,651.860	13,958,882.79	13,957,627.19	0.54	-1,255.60	0.00	-1,255.60
CASH EQUIVALENT Total	13,950,651.860	13,958,882.79	13,957,627.19	0.54	-1,255.60	0.00	-1,255.60

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,876,462.000	1,060,902,008.37	2,593,404,488.46	99.46	1,532,502,480.09	0.00	1,532,502,480.09
EQUITY Total	22,876,462.000	1,060,902,008.37	2,593,404,488.46	99.46	1,532,502,480.09	0.00	1,532,502,480.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	36,840,365.770	1,074,874,143.07	2,607,375,367.56	100.00	1,532,501,224.49	0.00	1,532,501,224.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	234,375.010	234,375.01	234,375.01	0.02	0.00	0.00	0.00
CASH Total	234,375.010	234,375.01	234,375.01	0.02	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	853,685,744.050	853,526,449.81	853,526,449.81	65.67	0.00	0.00	0.00
CASH EQUIVALENT Total	853,685,744.050	853,526,449.81	853,526,449.81	65.67	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							
	441,601,308.140	442,670,198.18	445,925,617.88	34.31	3,255,419.70	0.00	3,255,419.70
FIXED INCOME Total							
	441,601,308.140	442,670,198.18	445,925,617.88	34.31	3,255,419.70	0.00	3,255,419.70

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,295,521,427.200	1,296,431,023.00	1,299,686,442.70	100.00	3,255,419.70	0.00	3,255,419.70

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,983,611.130	-1,983,611.13	-1,983,611.13	0.03	0.00	0.00	0.00
CASH Total	-1,983,611.130	-1,983,611.13	-1,983,611.13	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,898,028,843.050	3,897,420,075.38	3,897,420,075.38	65.49	0.00	0.00	0.00
CASH EQUIVALENT Total	3,898,028,843.050	3,897,420,075.38	3,897,420,075.38	65.49	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	2,037,276,212.630	2,049,425,198.41	2,051,740,924.34	34.48	2,315,725.93	0.00	2,315,725.93
FIXED INCOME Total	2,037,276,212.630	2,049,425,198.41	2,051,740,924.34	34.48	2,315,725.93	0.00	2,315,725.93

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,933,321,444.550	5,944,861,662.66	5,947,177,388.59	100.00	2,315,725.93	0.00	2,315,725.93

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,110,381.920	3,112,015.03	3,111,810.89	2.76	-204.14	0.00	-204.14
CASH EQUIVALENT Total	3,110,381.920	3,112,015.03	3,111,810.89	2.76	-204.14	0.00	-204.14

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	108,148,562.440	108,922,233.43	109,538,074.90	97.24	615,841.47	0.00	615,841.47
FIXED INCOME Total	108,148,562.440	108,922,233.43	109,538,074.90	97.24	615,841.47	0.00	615,841.47

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	111,258,944.360	112,034,248.46	112,649,885.79	100.00	615,637.33	0.00	615,637.33

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

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	704,848,090.520	704,739,856.72	704,739,856.72	63.89	0.00	0.00	0.00
CASH EQUIVALENT Total	704,848,090.520	704,739,856.72	704,739,856.72	63.89	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	394,428,687.710	394,893,743.23	398,290,248.82	36.11	3,396,505.59	0.00	3,396,505.59
FIXED INCOME Total	394,428,687.710	394,893,743.23	398,290,248.82	36.11	3,396,505.59	0.00	3,396,505.59

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	1,099,276,778.240	1,099,633,599.96	1,103,030,105.55	100.00	3,396,505.59	0.00	3,396,505.59

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,879,012,253.060	1,878,627,182.07	1,878,627,182.07	95.74	0.00	0.00	0.00
CASH EQUIVALENT Total	1,879,012,253.060	1,878,627,182.07	1,878,627,182.07	95.74	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	83,513,181.370	83,509,851.36	83,518,725.86	4.26	8,874.50	0.00	8,874.50
FIXED INCOME Total	83,513,181.370	83,509,851.36	83,518,725.86	4.26	8,874.50	0.00	8,874.50

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	1,962,525,434.440	1,962,137,033.44	1,962,145,907.94	100.00	8,874.50	0.00	8,874.50

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.110	-0.11	-0.11	0.00	0.00	0.00	0.00
CASH Total	-0.110	-0.11	-0.11	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	994,399,695.310	994,386,818.62	994,386,818.62	55.78	0.00	0.00	0.00
CASH EQUIVALENT Total	994,399,695.310	994,386,818.62	994,386,818.62	55.78	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	788,000,000.000	788,257,314.15	788,212,332.16	44.22	-44,981.99	0.00	-44,981.99
FIXED INCOME Total	788,000,000.000	788,257,314.15	788,212,332.16	44.22	-44,981.99	0.00	-44,981.99

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	1,782,399,695.200	1,782,644,132.66	1,782,599,150.67	100.00	-44,981.99	0.00	-44,981.99

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	-26,836.040	-26,836.04	-26,836.04	0.00	0.00	0.00	0.00
CASH Total	-26,836.040	-26,836.04	-26,836.04	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,698.600	1,698.43	1,698.43	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.600	1,698.43	1,698.43	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	292,307,105.131	292,372,447.53	292,365,566.55	46.01	-6,880.98	0.00	-6,880.98
EQUITY Total	292,307,105.131	292,372,447.53	292,365,566.55	46.01	-6,880.98	0.00	-6,880.98

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							
	340,465,000.000	342,520,945.48	343,112,741.62	53.99	591,796.14	0.00	591,796.14
FIXED INCOME Total							
	340,465,000.000	342,520,945.48	343,112,741.62	53.99	591,796.14	0.00	591,796.14

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
FUND Total	632,746,967.691	634,868,255.40	635,453,170.56	100.00	584,915.16	0.00	584,915.16

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	45,408.830	45,408.83	45,408.83	0.01	0.00	0.00	0.00
CASH Total	45,408.830	45,408.83	45,408.83	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	64,500,000.000	64,489,043.19	64,489,043.19	14.01	0.00	0.00	0.00
CASH EQUIVALENT Total	64,500,000.000	64,489,043.19	64,489,043.19	14.01	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
FIXED INCOME							
US DOLLAR							
	391,324,313.550	397,058,961.39	395,869,884.30	85.98	-1,189,077.09	0.00	-1,189,077.09
FIXED INCOME Total							
	391,324,313.550	397,058,961.39	395,869,884.30	85.98	-1,189,077.09	0.00	-1,189,077.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	455,869,722.380	461,593,413.41	460,404,336.32	100.00	-1,189,077.09	0.00	-1,189,077.09

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-87.350	-87.35	-87.35	100.00	0.00	0.00	0.00
CASH Total	-87.350	-87.35	-87.35	100.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	-87.350	-87.35	-87.35	100.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	431,566.360	431,566.36	431,566.36	0.15	0.00	0.00	0.00
CASH Total	431,566.360	431,566.36	431,566.36	0.15	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	39,000,000.000	38,991,104.31	38,991,104.31	13.70	0.00	0.00	0.00
CASH EQUIVALENT Total	39,000,000.000	38,991,104.31	38,991,104.31	13.70	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							
	240,876,175.810	242,758,637.02	245,127,633.64	86.15	2,368,996.62	0.00	2,368,996.62
FIXED INCOME Total							
	240,876,175.810	242,758,637.02	245,127,633.64	86.15	2,368,996.62	0.00	2,368,996.62

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	280,307,742.170	282,181,307.69	284,550,304.31	100.00	2,368,996.62	0.00	2,368,996.62

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	1,464,783.530	1,464,783.53	1,464,783.53	0.34	0.00	0.00	0.00
CASH Total	1,464,783.530	1,464,783.53	1,464,783.53	0.34	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	237,843,885.830	237,860,906.73	237,860,906.73	55.34	0.00	0.00	0.00
CASH EQUIVALENT Total	237,843,885.830	237,860,906.73	237,860,906.73	55.34	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	187,067,328.860	187,532,354.18	190,503,610.60	44.32	2,971,256.42	0.00	2,971,256.42
FIXED INCOME Total	187,067,328.860	187,532,354.18	190,503,610.60	44.32	2,971,256.42	0.00	2,971,256.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	426,375,998.220	426,858,044.44	429,829,300.86	100.00	2,971,256.42	0.00	2,971,256.42

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	317,725,022.410	317,547,727.47	317,546,449.10	76.62	-1,278.37	0.00	-1,278.37
CASH EQUIVALENT Total	317,725,022.410	317,547,727.47	317,546,449.10	76.62	-1,278.37	0.00	-1,278.37

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
EQUITY							
US DOLLAR	76,867,269.890	76,865,736.97	76,867,269.89	18.55	1,532.92	0.00	1,532.92
EQUITY Total	76,867,269.890	76,865,736.97	76,867,269.89	18.55	1,532.92	0.00	1,532.92

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							
	20,000,000.000	20,012,283.73	20,009,449.85	4.83	-2,833.88	0.00	-2,833.88
FIXED INCOME Total							
	20,000,000.000	20,012,283.73	20,009,449.85	4.83	-2,833.88	0.00	-2,833.88

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	414,592,292.300	414,425,748.17	414,423,168.84	100.00	-2,579.33	0.00	-2,579.33

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	2,836.310	2,836.31	2,836.31	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	2,836.310	2,836.31	2,836.31	0.06	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	11,313.510	3,369,609.86	4,403,920.55	99.94	1,034,310.69	0.00	1,034,310.69
EQUITY Total	11,313.510	3,369,609.86	4,403,920.55	99.94	1,034,310.69	0.00	1,034,310.69

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	14,149.820	3,372,446.17	4,406,756.86	100.00	1,034,310.69	0.00	1,034,310.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	35,235.230	35,235.23	35,235.23	1.78	0.00	0.00	0.00
CASH EQUIVALENT Total	35,235.230	35,235.23	35,235.23	1.78	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
EQUITY							
US DOLLAR	4,229.450	1,415,121.85	1,942,908.50	98.22	527,786.65	0.00	527,786.65
EQUITY Total	4,229.450	1,415,121.85	1,942,908.50	98.22	527,786.65	0.00	527,786.65

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	39,464.680	1,450,357.08	1,978,143.73	100.00	527,786.65	0.00	527,786.65

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	27,296.550	27,296.55	27,296.55	2.02	0.00	0.00	0.00
CASH EQUIVALENT Total	27,296.550	27,296.55	27,296.55	2.02	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	12,424.520	951,544.76	1,323,107.69	97.98	371,562.93	0.00	371,562.93
EQUITY Total	12,424.520	951,544.76	1,323,107.69	97.98	371,562.93	0.00	371,562.93

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	39,721.070	978,841.31	1,350,404.24	100.00	371,562.93	0.00	371,562.93

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	854.360	854.36	854.36	0.02	0.00	0.00	0.00
CASH EQUIVALENT Total	854.360	854.36	854.36	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	42,878.810	4,857,344.46	4,848,195.68	99.98	-9,148.78	0.00	-9,148.78
EQUITY Total	42,878.810	4,857,344.46	4,848,195.68	99.98	-9,148.78	0.00	-9,148.78

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	43,733.170	4,858,198.82	4,849,050.04	100.00	-9,148.78	0.00	-9,148.78

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	7,483,435.970	7,487,932.23	7,487,177.69	0.64	-754.54	0.00	-754.54
					0.00 GN	0.00 GN	0.00 GN
					-754.54 LS	0.00 LS	-754.54 LS
EQUITY							
	20,480,972.910	729,928,649.36	1,164,416,884.43	99.36	434,488,235.07	0.00	434,488,235.07
					457,274,574.97 GN	0.00 GN	457,274,574.97 GN
					-22,786,339.90 LS	0.00 LS	-22,786,339.90 LS
FUND Total							
0.000	27,964,408.880	737,416,581.59	1,171,904,062.12	100.00	434,487,480.53	0.00	434,487,480.53
					457,274,574.97 GN	0.00 GN	457,274,574.97 GN
					-22,787,094.44 LS	0.00 LS	-22,787,094.44 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							
	5,949.330	5,949.33	5,949.33	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							
	21,975,549.450	21,987,725.31	21,986,537.22	2.66	-1,188.09	0.00	-1,188.09
					0.00 GN	0.00 GN	0.00 GN
					-1,188.09 LS	0.00 LS	-1,188.09 LS
EQUITY							
	24,169,498.840	501,888,933.63	805,374,738.44	97.34	303,485,804.81	0.00	303,485,804.81
					330,898,973.11 GN	0.00 GN	330,898,973.11 GN
					-27,413,168.30 LS	0.00 LS	-27,413,168.30 LS
FUND Total							
0.000	46,150,997.620	523,882,608.27	827,367,224.99	100.00	303,484,616.72	0.00	303,484,616.72
					330,898,973.11 GN	0.00 GN	330,898,973.11 GN
					-27,414,356.39 LS	0.00 LS	-27,414,356.39 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	304,832,712.430	304,742,970.83	304,737,159.95	13.21	-5,810.88	0.00	-5,810.88
					0.00 GN	0.00 GN	0.00 GN
					-5,810.88 LS	0.00 LS	-5,810.88 LS
EQUITY							
	6,041,613.000	11,027,235.86	10,989,031.50	0.48	-38,204.36	0.00	-38,204.36
					0.00 GN	0.00 GN	0.00 GN
					-38,204.36 LS	0.00 LS	-38,204.36 LS
FIXED INCOME							
	1,860,404,954.260	1,919,608,669.47	1,990,967,026.82	86.31	71,358,357.35	0.00	71,358,357.35
					85,722,359.25 GN	0.00 GN	85,722,359.25 GN
					-14,364,001.90 LS	0.00 LS	-14,364,001.90 LS
Original Face:	1,982,639,811.000						
FUND Total							
0.000	2,171,279,279.690	2,235,378,876.16	2,306,693,218.27	100.00	71,314,342.11	0.00	71,314,342.11
					85,722,359.25 GN	0.00 GN	85,722,359.25 GN
					-14,408,017.14 LS	0.00 LS	-14,408,017.14 LS
Original Face:	1,982,639,811.000						

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							
	2,456,574.740	2,456,574.74	2,456,574.74	0.44	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							
	156,208,747.470	156,104,332.62	156,104,332.62	27.67	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							
	401,647,053.620	402,209,820.59	405,540,076.39	71.89	3,330,255.80	0.00	3,330,255.80
					4,753,565.20 GN	0.00 GN	4,753,565.20 GN
					-1,423,309.40 LS	0.00 LS	-1,423,309.40 LS
Original Face:	191,011,032.000						
FUND Total							
0.000	560,312,375.830	560,770,727.95	564,100,983.75	100.00	3,330,255.80	0.00	3,330,255.80
					4,753,565.20 GN	0.00 GN	4,753,565.20 GN
					-1,423,309.40 LS	0.00 LS	-1,423,309.40 LS
Original Face:	191,011,032.000						

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							
	133,734.190	133,734.19	133,734.19	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							
	71,006,424.600	71,006,424.60	71,006,424.60	23.32	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	232,645,604.960	233,560,763.41	233,387,564.16	76.64	-173,199.25	0.00	-173,199.25
					418,836.78 GN	0.00 GN	418,836.78 GN
					-592,036.03 LS	0.00 LS	-592,036.03 LS
Original Face:	96,500,867.000						
FUND Total							
0.000	303,785,763.750	304,700,922.20	304,527,722.95	100.00	-173,199.25	0.00	-173,199.25
					418,836.78 GN	0.00 GN	418,836.78 GN
					-592,036.03 LS	0.00 LS	-592,036.03 LS
Original Face:	96,500,867.000						

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							
	13,251.910	13,251.91	13,251.91	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							
	13,950,651.860	13,958,882.79	13,957,627.19	0.54	-1,255.60	0.00	-1,255.60
					0.00 GN	0.00 GN	0.00 GN
					-1,255.60 LS	0.00 LS	-1,255.60 LS
EQUITY							
	22,876,462.000	1,060,902,008.37	2,593,404,488.46	99.46	1,532,502,480.09	0.00	1,532,502,480.09
					1,575,759,319.27 GN	0.00 GN	1,575,759,319.27 GN
					-43,256,839.18 LS	0.00 LS	-43,256,839.18 LS
FUND Total							
0.000	36,840,365.770	1,074,874,143.07	2,607,375,367.56	100.00	1,532,501,224.49	0.00	1,532,501,224.49
					1,575,759,319.27 GN	0.00 GN	1,575,759,319.27 GN
					-43,258,094.78 LS	0.00 LS	-43,258,094.78 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							
	234,375.010	234,375.01	234,375.01	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	853,685,744.050	853,526,449.81	853,526,449.81	65.67	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							
	441,601,308.140	442,670,198.18	445,925,617.88	34.31	3,255,419.70	0.00	3,255,419.70
					3,566,704.45 GN	0.00 GN	3,566,704.45 GN
					-311,284.75 LS	0.00 LS	-311,284.75 LS
Original Face:	714,044,659.000						
FUND Total							
0.000	1,295,521,427.200	1,296,431,023.00	1,299,686,442.70	100.00	3,255,419.70	0.00	3,255,419.70
					3,566,704.45 GN	0.00 GN	3,566,704.45 GN
					-311,284.75 LS	0.00 LS	-311,284.75 LS
Original Face:	714,044,659.000						

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							
	-1,983,611.130	-1,983,611.13	-1,983,611.13	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,898,028,843.050	3,897,420,075.38	3,897,420,075.38	65.49	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							
	2,037,276,212.630	2,049,425,198.41	2,051,740,924.34	34.48	2,315,725.93	0.00	2,315,725.93
					11,595,122.32 GN	0.00 GN	11,595,122.32 GN
					-9,279,396.39 LS	0.00 LS	-9,279,396.39 LS
Original Face:	568,901,960.000						
FUND Total							
0.000	5,933,321,444.550	5,944,861,662.66	5,947,177,388.59	100.00	2,315,725.93	0.00	2,315,725.93
					11,595,122.32 GN	0.00 GN	11,595,122.32 GN
					-9,279,396.39 LS	0.00 LS	-9,279,396.39 LS
Original Face:	568,901,960.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,110,381.920	3,112,015.03	3,111,810.89	2.76	-204.14	0.00	-204.14
					0.00 GN	0.00 GN	0.00 GN
					-204.14 LS	0.00 LS	-204.14 LS
FIXED INCOME							
	108,148,562.440	108,922,233.43	109,538,074.90	97.24	615,841.47	0.00	615,841.47
					685,859.17 GN	0.00 GN	685,859.17 GN
					-70,017.70 LS	0.00 LS	-70,017.70 LS
Original Face:	42,780,000.000						
FUND Total							
0.000	111,258,944.360	112,034,248.46	112,649,885.79	100.00	615,637.33	0.00	615,637.33
					685,859.17 GN	0.00 GN	685,859.17 GN
					-70,221.84 LS	0.00 LS	-70,221.84 LS
Original Face:	42,780,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	704,848,090.520	704,739,856.72	704,739,856.72	63.89	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							
	394,428,687.710	394,893,743.23	398,290,248.82	36.11	3,396,505.59	0.00	3,396,505.59
					3,852,759.18 GN	0.00 GN	3,852,759.18 GN
					-456,253.59 LS	0.00 LS	-456,253.59 LS
Original Face:	348,059,202.330						
FUND Total							
0.000	1,099,276,778.240	1,099,633,599.96	1,103,030,105.55	100.00	3,396,505.59	0.00	3,396,505.59
					3,852,759.18 GN	0.00 GN	3,852,759.18 GN
					-456,253.59 LS	0.00 LS	-456,253.59 LS
Original Face:	348,059,202.330						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,879,012,253.060	1,878,627,182.07	1,878,627,182.07	95.74	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	83,513,181.370	83,509,851.36	83,518,725.86	4.26	8,874.50	0.00	8,874.50
					9,217.87 GN	0.00 GN	9,217.87 GN
					-343.37 LS	0.00 LS	-343.37 LS
Original Face:	90,750,000.000						
FUND Total							
0.000	1,962,525,434.440	1,962,137,033.44	1,962,145,907.94	100.00	8,874.50	0.00	8,874.50
					9,217.87 GN	0.00 GN	9,217.87 GN
					-343.37 LS	0.00 LS	-343.37 LS
Original Face:	90,750,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.110	-0.11	-0.11	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	994,399,695.310	994,386,818.62	994,386,818.62	55.78	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							
	788,000,000.000	788,257,314.15	788,212,332.16	44.22	-44,981.99	0.00	-44,981.99
					59,706.39 GN	0.00 GN	59,706.39 GN
					-104,688.38 LS	0.00 LS	-104,688.38 LS
FUND Total							
0.000	1,782,399,695.200	1,782,644,132.66	1,782,599,150.67	100.00	-44,981.99	0.00	-44,981.99
					59,706.39 GN	0.00 GN	59,706.39 GN
					-104,688.38 LS	0.00 LS	-104,688.38 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							
	-26,836.040	-26,836.04	-26,836.04	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,698.600	1,698.43	1,698.43	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	292,307,105.131	292,372,447.53	292,365,566.55	46.01	-6,880.98	0.00	-6,880.98
					0.00 GN	0.00 GN	0.00 GN
					-6,880.98 LS	0.00 LS	-6,880.98 LS
FIXED INCOME							
	340,465,000.000	342,520,945.48	343,112,741.62	53.99	591,796.14	0.00	591,796.14
					591,796.14 GN	0.00 GN	591,796.14 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	156,680,000.000						
FUND Total							
0.000	632,746,967.691	634,868,255.40	635,453,170.56	100.00	584,915.16	0.00	584,915.16
					591,796.14 GN	0.00 GN	591,796.14 GN
					-6,880.98 LS	0.00 LS	-6,880.98 LS
Original Face:	156,680,000.000						

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							
	45,408.830	45,408.83	45,408.83	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							
	64,500,000.000	64,489,043.19	64,489,043.19	14.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	391,324,313.550	397,058,961.39	395,869,884.30	85.98	-1,189,077.09	0.00	-1,189,077.09
					5,176,769.06 GN	0.00 GN	5,176,769.06 GN
					-6,365,846.15 LS	0.00 LS	-6,365,846.15 LS
Original Face:	277,062,869.000						
FUND Total							
0.000	455,869,722.380	461,593,413.41	460,404,336.32	100.00	-1,189,077.09	0.00	-1,189,077.09
					5,176,769.06 GN	0.00 GN	5,176,769.06 GN
					-6,365,846.15 LS	0.00 LS	-6,365,846.15 LS
Original Face:	277,062,869.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-87.350	-87.35	-87.35	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	-87.350	-87.35	-87.35	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							
	431,566.360	431,566.36	431,566.36	0.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	39,000,000.000	38,991,104.31	38,991,104.31	13.70	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	240,876,175.810	242,758,637.02	245,127,633.64	86.15	2,368,996.62	0.00	2,368,996.62
					4,788,227.12 GN	0.00 GN	4,788,227.12 GN
					-2,419,230.50 LS	0.00 LS	-2,419,230.50 LS
Original Face:	184,922,434.000						
FUND Total							
0.000	280,307,742.170	282,181,307.69	284,550,304.31	100.00	2,368,996.62	0.00	2,368,996.62
					4,788,227.12 GN	0.00 GN	4,788,227.12 GN
					-2,419,230.50 LS	0.00 LS	-2,419,230.50 LS
Original Face:	184,922,434.000						

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							
	1,464,783.530	1,464,783.53	1,464,783.53	0.34	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							
	237,843,885.830	237,860,906.73	237,860,906.73	55.34	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							
	187,067,328.860	187,532,354.18	190,503,610.60	44.32	2,971,256.42	0.00	2,971,256.42
					3,028,682.00 GN	0.00 GN	3,028,682.00 GN
					-57,425.58 LS	0.00 LS	-57,425.58 LS
Original Face:	342,157,502.000						
FUND Total							
0.000	426,375,998.220	426,858,044.44	429,829,300.86	100.00	2,971,256.42	0.00	2,971,256.42
					3,028,682.00 GN	0.00 GN	3,028,682.00 GN
					-57,425.58 LS	0.00 LS	-57,425.58 LS
Original Face:	342,157,502.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	317,725,022.410	317,547,727.47	317,546,449.10	76.62	-1,278.37	0.00	-1,278.37
					0.00 GN	0.00 GN	0.00 GN
					-1,278.37 LS	0.00 LS	-1,278.37 LS
EQUITY							
	76,867,269.890	76,865,736.97	76,867,269.89	18.55	1,532.92	0.00	1,532.92
					1,532.92 GN	0.00 GN	1,532.92 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	20,000,000.000	20,012,283.73	20,009,449.85	4.83	-2,833.88	0.00	-2,833.88
					926.00 GN	0.00 GN	926.00 GN
					-3,759.88 LS	0.00 LS	-3,759.88 LS
FUND Total							
0.000	414,592,292.300	414,425,748.17	414,423,168.84	100.00	-2,579.33	0.00	-2,579.33
					2,458.92 GN	0.00 GN	2,458.92 GN
					-5,038.25 LS	0.00 LS	-5,038.25 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							
	2,836.310	2,836.31	2,836.31	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	11,313.510	3,369,609.86	4,403,920.55	99.94	1,034,310.69	0.00	1,034,310.69
					1,034,310.69 GN	0.00 GN	1,034,310.69 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	14,149.820	3,372,446.17	4,406,756.86	100.00	1,034,310.69	0.00	1,034,310.69
					1,034,310.69 GN	0.00 GN	1,034,310.69 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							
	35,235.230	35,235.23	35,235.23	1.78	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	4,229.450	1,415,121.85	1,942,908.50	98.22	527,786.65	0.00	527,786.65
					527,786.65 GN	0.00 GN	527,786.65 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	39,464.680	1,450,357.08	1,978,143.73	100.00	527,786.65	0.00	527,786.65
					527,786.65 GN	0.00 GN	527,786.65 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							
	27,296.550	27,296.55	27,296.55	2.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	12,424.520	951,544.76	1,323,107.69	97.98	371,562.93	0.00	371,562.93
					371,562.93 GN	0.00 GN	371,562.93 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	39,721.070	978,841.31	1,350,404.24	100.00	371,562.93	0.00	371,562.93
					371,562.93 GN	0.00 GN	371,562.93 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							
	854.360	854.36	854.36	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	42,878.810	4,857,344.46	4,848,195.68	99.98	-9,148.78	0.00	-9,148.78
					1.09 GN	0.00 GN	1.09 GN
					-9,149.87 LS	0.00 LS	-9,149.87 LS
FUND Total							
0.000	43,733.170	4,858,198.82	4,849,050.04	100.00	-9,148.78	0.00	-9,148.78
					1.09 GN	0.00 GN	1.09 GN
					-9,149.87 LS	0.00 LS	-9,149.87 LS