Holdings

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

As of: *April 30, 2021* *View Date:* *May 10, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
		Local	2,654,274.480	100.051453	2,655,640.19	100.050000	2,655,601.62	-38.57	0.23
		Base		100.051453	2,655,640.19	100.050000	2,655,601.62	-38.57	0.23
US DOLLAR Total									
		Local	2,654,274.480		2,655,640.19		2,655,601.62	-38.57	0.23
		Base			2,655,640.19		2,655,601.62	-38.57	0.23
CASH EQUIVALENT Total									
		Base	2,654,274.480		2,655,640.19		2,655,601.62	-38.57	0.23
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	30,045.000	42.827729	1,286,759.13	145.920000	4,384,166.40	3,097,407.27	0.38
		Base		42.827729	1,286,759.13	145.920000	4,384,166.40	3,097,407.27	0.38
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	25,824.000	64.710452	1,671,082.72	105.180000	2,716,168.32	1,045,085.60	0.24
		Base		64.710452	1,671,082.72	105.180000	2,716,168.32	1,045,085.60	0.24
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	43,376.000	38.842400	1,684,827.94	60.920000	2,642,465.92	957,637.98	0.23
		Base		38.842400	1,684,827.94	60.920000	2,642,465.92	957,637.98	0.23
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	57,052.000	14.490677	826,722.09	37.780000	2,155,424.56	1,328,702.47	0.19
		Base		14.490677	826,722.09	37.780000	2,155,424.56	1,328,702.47	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	17,555.000	116.839744	2,051,121.71	185.520000	3,256,803.60	1,205,681.89	0.28
		Base		116.839744	2,051,121.71	185.520000	3,256,803.60	1,205,681.89	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	24,414.000	Local	27.208510	664,268.57	34.310000	837,644.34	173,375.77	0.07
		Base	27.208510	664,268.57	34.310000	837,644.34	173,375.77	0.07
00766T100	AECOM COMMON STOCK USD.01							
	23,203.000	Local	32.711277	758,999.77	66.430000	1,541,375.29	782,375.52	0.13
		Base	32.711277	758,999.77	66.430000	1,541,375.29	782,375.52	0.13
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	20,761.000	Local	82.517406	1,713,143.86	161.170000	3,346,050.37	1,632,906.51	0.29
		Base	82.517406	1,713,143.86	161.170000	3,346,050.37	1,632,906.51	0.29
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	6,824.000	Local	403.352030	2,752,474.25	678.970000	4,633,291.28	1,880,817.03	0.40
		Base	403.352030	2,752,474.25	678.970000	4,633,291.28	1,880,817.03	0.40
018522300	ALLETE INC COMMON STOCK							
	25,310.000	Local	67.824192	1,716,630.29	70.360000	1,780,811.60	64,181.31	0.15
		Base	67.824192	1,716,630.29	70.360000	1,780,811.60	64,181.31	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	24,197.000	Local	46.960191	1,136,295.75	117.850000	2,851,616.45	1,715,320.70	0.25
		Base	46.960191	1,136,295.75	117.850000	2,851,616.45	1,715,320.70	0.25
023436108	AMEDISYS INC COMMON STOCK USD.001							
	15,994.000	Local	135.183231	2,162,120.59	269.850000	4,315,980.90	2,153,860.31	0.37
		Base	135.183231	2,162,120.59	269.850000	4,315,980.90	2,153,860.31	0.37
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	67,063.000	Local	40.980020	2,748,243.06	45.210000	3,031,918.23	283,675.17	0.26
		Base	40.980020	2,748,243.06	45.210000	3,031,918.23	283,675.17	0.26
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	72,824.000	Local	16.636238	1,211,517.43	34.570000	2,517,525.68	1,306,008.25	0.22
		Base	16.636238	1,211,517.43	34.570000	2,517,525.68	1,306,008.25	0.22
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	34,087.000	Local	49.455976	1,685,805.85	122.860000	4,187,928.82	2,502,122.97	0.36
		Base	49.455976	1,685,805.85	122.860000	4,187,928.82	2,502,122.97	0.36

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	52,133.000	Local	25.606200	1,334,928.02	20.220000	1,054,129.26	-280,798.76	0.09
		Base	25.606200	1,334,928.02	20.220000	1,054,129.26	-280,798.76	0.09
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	139,324.000	Local	6.488982	904,070.96	8.640000	1,203,759.36	299,688.40	0.10
		Base	6.488982	904,070.96	8.640000	1,203,759.36	299,688.40	0.10
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	72,534.000	Local	38.480500	2,791,144.58	45.150000	3,274,910.10	483,765.52	0.28
		Base	38.480500	2,791,144.58	45.150000	3,274,910.10	483,765.52	0.28
038336103	APTARGROUP INC COMMON STOCK USD.01							
	31,748.000	Local	57.076109	1,812,052.31	150.810000	4,787,915.88	2,975,863.57	0.42
		Base	57.076109	1,812,052.31	150.810000	4,787,915.88	2,975,863.57	0.42
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	36,312.000	Local	37.964685	1,378,573.63	114.070000	4,142,109.84	2,763,536.21	0.36
		Base	37.964685	1,378,573.63	114.070000	4,142,109.84	2,763,536.21	0.36
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	50,537.000	Local	59.537001	3,008,821.40	72.760000	3,677,072.12	668,250.72	0.32
		Base	59.537001	3,008,821.40	72.760000	3,677,072.12	668,250.72	0.32
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	26,603.000	Local	32.907739	875,444.57	86.210000	2,293,444.63	1,418,000.06	0.20
		Base	32.907739	875,444.57	86.210000	2,293,444.63	1,418,000.06	0.20
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	74,449.000	Local	18.216549	1,356,203.82	21.890000	1,629,688.61	273,484.79	0.14
		Base	18.216549	1,356,203.82	21.890000	1,629,688.61	273,484.79	0.14
05329W102	AUTONATION INC COMMON STOCK USD.01							
	26,844.000	Local	40.910687	1,098,206.49	102.480000	2,750,973.12	1,652,766.63	0.24
		Base	40.910687	1,098,206.49	102.480000	2,750,973.12	1,652,766.63	0.24
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	23,349.000	Local	37.952176	886,145.35	43.210000	1,008,910.29	122,764.94	0.09
		Base	37.952176	886,145.35	43.210000	1,008,910.29	122,764.94	0.09

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05368V106	AVIENT CORP COMMON STOCK USD.01							
	44,488.000	Local	33.637041	1,496,444.69	50.770000	2,258,655.76	762,211.07	0.20
		Base	33.637041	1,496,444.69	50.770000	2,258,655.76	762,211.07	0.20
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	25,165.000	Local	33.884140	852,694.38	89.610000	2,255,035.65	1,402,341.27	0.20
		Base	33.884140	852,694.38	89.610000	2,255,035.65	1,402,341.27	0.20
053807103	AVNET INC COMMON STOCK USD1.0							
	48,436.000	Local	29.636587	1,435,477.73	43.920000	2,127,309.12	691,831.39	0.18
		Base	29.636587	1,435,477.73	43.920000	2,127,309.12	691,831.39	0.18
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	31,025.000	Local	66.827828	2,073,333.37	151.610000	4,703,700.25	2,630,366.88	0.41
		Base	66.827828	2,073,333.37	151.610000	4,703,700.25	2,630,366.88	0.41
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	66,886.000	Local	27.659490	1,850,032.65	44.670000	2,987,797.62	1,137,764.97	0.26
		Base	27.659490	1,850,032.65	44.670000	2,987,797.62	1,137,764.97	0.26
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	46,963.000	Local	20.238898	950,479.39	29.590000	1,389,635.17	439,155.78	0.12
		Base	20.238898	950,479.39	29.590000	1,389,635.17	439,155.78	0.12
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	19,544.000	Local	56.336344	1,101,037.50	90.890000	1,776,354.16	675,316.66	0.15
		Base	56.336344	1,101,037.50	90.890000	1,776,354.16	675,316.66	0.15
06417N103	BANK OZK COMMON STOCK							
	58,918.000	Local	40.583909	2,391,122.75	40.990000	2,415,048.82	23,926.07	0.21
		Base	40.583909	2,391,122.75	40.990000	2,415,048.82	23,926.07	0.21
077454106	BELDEN INC COMMON STOCK USD.01							
	21,749.000	Local	66.470619	1,445,669.49	43.280000	941,296.72	-504,372.77	0.08
		Base	66.470619	1,445,669.49	43.280000	941,296.72	-504,372.77	0.08
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	18,929.000	Local	99.193569	1,877,635.07	427.490000	8,091,958.21	6,214,323.14	0.70
		Base	99.193569	1,877,635.07	427.490000	8,091,958.21	6,214,323.14	0.70

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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
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	30,575.000	Local	45.621139	1,394,866.32	68.980000	2,109,063.50	714,197.18	0.18
		Base	45.621139	1,394,866.32	68.980000	2,109,063.50	714,197.18	0.18
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	23,594.000	Local	84.801113	2,000,797.47	71.120000	1,678,005.28	-322,792.19	0.15
		Base	84.801113	2,000,797.47	71.120000	1,678,005.28	-322,792.19	0.15
093671105	H+R BLOCK INC COMMON STOCK							
	89,346.000	Local	15.814600	1,412,971.25	22.260000	1,988,841.96	575,870.71	0.17
		Base	15.814600	1,412,971.25	22.260000	1,988,841.96	575,870.71	0.17
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,482.000	Local	326.874297	1,465,050.60	1,216.490000	5,452,308.18	3,987,257.58	0.47
		Base	326.874297	1,465,050.60	1,216.490000	5,452,308.18	3,987,257.58	0.47
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	39,228.000	Local	32.619572	1,279,600.57	66.150000	2,594,932.20	1,315,331.63	0.23
		Base	32.619572	1,279,600.57	66.150000	2,594,932.20	1,315,331.63	0.23
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	42,563.000	Local	37.513139	1,596,671.74	46.790000	1,991,522.77	394,851.03	0.17
		Base	37.513139	1,596,671.74	46.790000	1,991,522.77	394,851.03	0.17
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	4,072.000	Local	22.505855	91,643.84	67.130000	273,353.36	181,709.52	0.02
		Base	22.505855	91,643.84	67.130000	273,353.36	181,709.52	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	24,108.000	Local	78.408356	1,890,268.65	79.920000	1,926,711.36	36,442.71	0.17
		Base	78.408356	1,890,268.65	79.920000	1,926,711.36	36,442.71	0.17
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	144,566.000	Local	17.021332	2,460,705.83	22.340000	3,229,604.44	768,898.61	0.28
		Base	17.021332	2,460,705.83	22.340000	3,229,604.44	768,898.61	0.28
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
	36,149.000	Local	79.697500	2,880,984.93	101.330000	3,662,978.17	781,993.24	0.32
		Base	79.697500	2,880,984.93	101.330000	3,662,978.17	781,993.24	0.32

Base Currency: USD - US DOLLAR

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115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	114,025.000	16.805287	1,916,222.80	53.180000	6,063,849.50	4,147,626.70	0.53
		Base		16.805287	1,916,222.80	53.180000	6,063,849.50	4,147,626.70	0.53
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	37,877.000	29.151247	1,104,161.78	107.130000	4,057,763.01	2,953,601.23	0.35
		Base		29.151247	1,104,161.78	107.130000	4,057,763.01	2,953,601.23	0.35
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	100,534.000	35.304343	3,549,286.81	48.670000	4,892,989.78	1,343,702.97	0.42
		Base		35.304343	3,549,286.81	48.670000	4,892,989.78	1,343,702.97	0.42
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	59,294.000	34.736648	2,059,674.83	53.590000	3,177,565.46	1,117,890.63	0.28
		Base		34.736648	2,059,674.83	53.590000	3,177,565.46	1,117,890.63	0.28
125581801	CIT GROUP INC COMMON STOCK USD.01								
		Local	48,061.000	42.469382	2,041,120.96	53.290000	2,561,170.69	520,049.73	0.22
		Base		42.469382	2,041,120.96	53.290000	2,561,170.69	520,049.73	0.22
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	14,234.000	128.464534	1,828,564.18	183.430000	2,610,942.62	782,378.44	0.23
		Base		128.464534	1,828,564.18	183.430000	2,610,942.62	782,378.44	0.23
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	65,585.000	17.140074	1,124,131.75	25.530000	1,674,385.05	550,253.30	0.15
		Base		17.140074	1,124,131.75	25.530000	1,674,385.05	550,253.30	0.15
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	106,976.000	10.037511	1,073,772.77	13.420000	1,435,617.92	361,845.15	0.12
		Base		10.037511	1,073,772.77	13.420000	1,435,617.92	361,845.15	0.12
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,646.000	684.810038	1,812,007.36	1,790.000000	4,736,340.00	2,924,332.64	0.41
		Base		684.810038	1,812,007.36	1,790.000000	4,736,340.00	2,924,332.64	0.41
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	27,567.000	31.804317	876,749.60	54.880000	1,512,876.96	636,127.36	0.13
		Base		31.804317	876,749.60	54.880000	1,512,876.96	636,127.36	0.13

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	12,285.000	Local	173.976494	2,137,301.23	254.860000	3,130,955.10	993,653.87	0.27
		Base	173.976494	2,137,301.23	254.860000	3,130,955.10	993,653.87	0.27
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	47,491.000	Local	60.068809	2,852,727.81	120.480000	5,721,715.68	2,868,987.87	0.50
		Base	60.068809	2,852,727.81	120.480000	5,721,715.68	2,868,987.87	0.50
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	18,316.000	Local	100.636558	1,843,259.20	87.910000	1,610,159.56	-233,099.64	0.14
		Base	100.636558	1,843,259.20	87.910000	1,610,159.56	-233,099.64	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	25,948.000	Local	62.916590	1,632,559.69	191.650000	4,972,934.20	3,340,374.51	0.43
		Base	62.916590	1,632,559.69	191.650000	4,972,934.20	3,340,374.51	0.43
146229109	CARTER S INC COMMON STOCK USD.01							
	21,459.000	Local	57.819806	1,240,755.21	108.790000	2,334,524.61	1,093,769.40	0.20
		Base	57.819806	1,240,755.21	108.790000	2,334,524.61	1,093,769.40	0.20
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	18,031.000	Local	108.523107	1,956,780.15	222.190000	4,006,307.89	2,049,527.74	0.35
		Base	108.523107	1,956,780.15	222.190000	4,006,307.89	2,049,527.74	0.35
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	36,391.000	Local	17.885605	650,875.04	40.480000	1,473,107.68	822,232.64	0.13
		Base	17.885605	650,875.04	40.480000	1,473,107.68	822,232.64	0.13
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	63,750.000	Local	67.083711	4,276,586.58	94.480000	6,023,100.00	1,746,513.42	0.52
		Base	67.083711	4,276,586.58	94.480000	6,023,100.00	1,746,513.42	0.52
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	90,817.000	Local	21.629764	1,964,350.24	21.010000	1,908,065.17	-56,285.07	0.17
		Base	21.629764	1,964,350.24	21.010000	1,908,065.17	-56,285.07	0.17
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	24,233.000	Local	62.348717	1,510,896.46	332.450000	8,056,260.85	6,545,364.39	0.70
		Base	62.348717	1,510,896.46	332.450000	8,056,260.85	6,545,364.39	0.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,825.000	Local	342.168769	2,677,470.62	476.610000	3,729,473.25	1,052,002.63	0.32
		Base	342.168769	2,677,470.62	476.610000	3,729,473.25	1,052,002.63	0.32
163851108	CHEMOURS CO/THE COMMON STOCK							
	80,451.000	Local	20.876462	1,679,532.25	30.200000	2,429,620.20	750,087.95	0.21
		Base	20.876462	1,679,532.25	30.200000	2,429,620.20	750,087.95	0.21
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	14,061.000	Local	98.313825	1,382,390.69	113.800000	1,600,141.80	217,751.11	0.14
		Base	98.313825	1,382,390.69	113.800000	1,600,141.80	217,751.11	0.14
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	16,880.000	Local	56.857574	959,755.85	211.500000	3,570,120.00	2,610,364.15	0.31
		Base	56.857574	959,755.85	211.500000	3,570,120.00	2,610,364.15	0.31
171779309	CIENA CORP COMMON STOCK USD.01							
	75,574.000	Local	23.197768	1,753,148.11	50.470000	3,814,219.78	2,061,071.67	0.33
		Base	23.197768	1,753,148.11	50.470000	3,814,219.78	2,061,071.67	0.33
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	50,081.000	Local	27.905627	1,397,541.71	66.200000	3,315,362.20	1,917,820.49	0.29
		Base	27.905627	1,397,541.71	66.200000	3,315,362.20	1,917,820.49	0.29
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	52,565.000	Local	24.645552	1,295,493.42	21.200000	1,114,378.00	-181,115.42	0.10
		Base	24.645552	1,295,493.42	21.200000	1,114,378.00	-181,115.42	0.10
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	28,262.000	Local	58.113072	1,642,391.64	74.410000	2,102,975.42	460,583.78	0.18
		Base	58.113072	1,642,391.64	74.410000	2,102,975.42	460,583.78	0.18
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	24,546.000	Local	45.311311	1,112,211.44	88.960000	2,183,612.16	1,071,400.72	0.19
		Base	45.311311	1,112,211.44	88.960000	2,183,612.16	1,071,400.72	0.19
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	223,723.000	Local	16.397500	3,668,497.89	17.860000	3,995,692.78	327,194.89	0.35
		Base	16.397500	3,668,497.89	17.860000	3,995,692.78	327,194.89	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
192422103	COGNEX CORP COMMON STOCK USD.002							
	85,750.000	Local	27.138542	2,327,129.98	86.120000	7,384,790.00	5,057,660.02	0.64
		Base	27.138542	2,327,129.98	86.120000	7,384,790.00	5,057,660.02	0.64
192479103	COHERENT INC COMMON STOCK USD.01							
	11,904.000	Local	180.830575	2,152,607.17	259.990000	3,094,920.96	942,313.79	0.27
		Base	180.830575	2,152,607.17	259.990000	3,094,920.96	942,313.79	0.27
194014106	COLFAX CORP COMMON STOCK USD.001							
	56,147.000	Local	30.288104	1,700,586.15	45.190000	2,537,282.93	836,696.78	0.22
		Base	30.288104	1,700,586.15	45.190000	2,537,282.93	836,696.78	0.22
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	14,883.000	Local	96.092299	1,430,141.68	109.010000	1,622,395.83	192,254.15	0.14
		Base	96.092299	1,430,141.68	109.010000	1,622,395.83	192,254.15	0.14
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	51,303.000	Local	31.948584	1,639,058.18	77.810000	3,991,886.43	2,352,828.25	0.35
		Base	31.948584	1,639,058.18	77.810000	3,991,886.43	2,352,828.25	0.35
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	58,461.000	Local	15.130244	884,529.17	29.220000	1,708,230.42	823,701.25	0.15
		Base	15.130244	884,529.17	29.220000	1,708,230.42	823,701.25	0.15
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	22,883.000	Local	64.328987	1,472,040.20	69.510000	1,590,597.33	118,557.13	0.14
		Base	64.328987	1,472,040.20	69.510000	1,590,597.33	118,557.13	0.14
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	16,550.000	Local	79.530950	1,316,237.22	67.920000	1,124,076.00	-192,161.22	0.10
		Base	79.530950	1,316,237.22	67.920000	1,124,076.00	-192,161.22	0.10
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,246.000	Local	45.506141	921,317.34	155.380000	3,145,823.48	2,224,506.14	0.27
		Base	45.506141	921,317.34	155.380000	3,145,823.48	2,224,506.14	0.27
21870Q105	CORESITE REALTY CORP REIT USD.01							
	20,826.000	Local	107.923863	2,247,622.38	121.490000	2,530,150.74	282,528.36	0.22
		Base	107.923863	2,247,622.38	121.490000	2,530,150.74	282,528.36	0.22

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	35,622.000	Local	23.401569	833,610.69	79.700000	2,839,073.40	2,005,462.71	0.25
		Base	23.401569	833,610.69	79.700000	2,839,073.40	2,005,462.71	0.25
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	54,641.000	Local	30.262702	1,653,584.31	28.040000	1,532,133.64	-121,450.67	0.13
		Base	30.262702	1,653,584.31	28.040000	1,532,133.64	-121,450.67	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
	138,301.000	Local	2.752800	380,715.00	10.010000	1,384,393.01	1,003,678.01	0.12
		Base	2.752800	380,715.00	10.010000	1,384,393.01	1,003,678.01	0.12
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	72,378.000	Local	37.521478	2,715,729.53	36.670000	2,654,101.26	-61,628.27	0.23
		Base	37.521478	2,715,729.53	36.670000	2,654,101.26	-61,628.27	0.23
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,577.000	Local	145.995428	1,690,189.07	167.470000	1,938,800.19	248,611.12	0.17
		Base	145.995428	1,690,189.07	167.470000	1,938,800.19	248,611.12	0.17
224399105	CRANE CO COMMON STOCK USD1.0							
	24,093.000	Local	44.303633	1,067,407.43	94.060000	2,266,187.58	1,198,780.15	0.20
		Base	44.303633	1,067,407.43	94.060000	2,266,187.58	1,198,780.15	0.20
225447101	CREE INC COMMON STOCK USD.00125							
	56,120.000	Local	38.520476	2,161,769.13	99.420000	5,579,450.40	3,417,681.27	0.48
		Base	38.520476	2,161,769.13	99.420000	5,579,450.40	3,417,681.27	0.48
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	27,375.000	Local	66.348416	1,816,287.89	120.060000	3,286,642.50	1,470,354.61	0.29
		Base	66.348416	1,816,287.89	120.060000	3,286,642.50	1,470,354.61	0.29
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	19,949.000	Local	78.068247	1,557,383.45	127.900000	2,551,477.10	994,093.65	0.22
		Base	78.068247	1,557,383.45	127.900000	2,551,477.10	994,093.65	0.22
23283R100	CYRUSONE INC REIT USD.01							
	58,678.000	Local	54.644016	3,206,401.56	72.830000	4,273,518.74	1,067,117.18	0.37
		Base	54.644016	3,206,401.56	72.830000	4,273,518.74	1,067,117.18	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
235825205	DANA INC COMMON STOCK USD.01								
		Local	70,470.000	19.653021	1,384,948.41	25.300000	1,782,891.00	397,942.59	0.15
		Base		19.653021	1,384,948.41	25.300000	1,782,891.00	397,942.59	0.15
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	79,170.000	27.441518	2,172,545.00	69.450000	5,498,356.50	3,325,811.50	0.48
		Base		27.441518	2,172,545.00	69.450000	5,498,356.50	3,325,811.50	0.48
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	13,739.000	79.810394	1,096,515.01	338.200000	4,646,529.80	3,550,014.79	0.40
		Base		79.810394	1,096,515.01	338.200000	4,646,529.80	3,550,014.79	0.40
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	32,010.000	32.911634	1,053,501.42	82.580000	2,643,385.80	1,589,884.38	0.23
		Base		32.911634	1,053,501.42	82.580000	2,643,385.80	1,589,884.38	0.23
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	26,812.000	45.904868	1,230,801.31	39.420000	1,056,929.04	-173,872.27	0.09
		Base		45.904868	1,230,801.31	39.420000	1,056,929.04	-173,872.27	0.09
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	61,421.000	30.110995	1,849,447.41	62.880000	3,862,152.48	2,012,705.07	0.33
		Base		30.110995	1,849,447.41	62.880000	3,862,152.48	2,012,705.07	0.33
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	80,333.000	31.898709	2,562,518.98	33.540000	2,694,368.82	131,849.84	0.23
		Base		31.898709	2,562,518.98	33.540000	2,694,368.82	131,849.84	0.23
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	14,915.000	77.749514	1,159,634.00	93.810000	1,399,176.15	239,542.15	0.12
		Base		77.749514	1,159,634.00	93.810000	1,399,176.15	239,542.15	0.12
26884L109	EQT CORP COMMON STOCK								
		Local	135,850.000	17.143218	2,328,906.12	19.100000	2,594,735.00	265,828.88	0.23
		Base		17.143218	2,328,906.12	19.100000	2,594,735.00	265,828.88	0.23
26884U109	EPR PROPERTIES REIT USD.01								
		Local	36,419.000	55.237426	2,011,691.82	47.710000	1,737,550.49	-274,141.33	0.15
		Base		55.237426	2,011,691.82	47.710000	1,737,550.49	-274,141.33	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							
	20,440.000	Local	70.539694	1,441,831.35	138.140000	2,823,581.60	1,381,750.25	0.24
		Base	70.539694	1,441,831.35	138.140000	2,823,581.60	1,381,750.25	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	68,901.000	Local	26.154438	1,802,066.92	76.150000	5,246,811.15	3,444,744.23	0.46
		Base	26.154438	1,802,066.92	76.150000	5,246,811.15	3,444,744.23	0.46
277276101	EASTGROUP PROPERTIES INC REIT							
	19,339.000	Local	117.822795	2,278,575.03	158.660000	3,068,325.74	789,750.71	0.27
		Base	117.822795	2,278,575.03	158.660000	3,068,325.74	789,750.71	0.27
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	26,692.000	Local	53.517233	1,428,481.99	119.800000	3,197,701.60	1,769,219.61	0.28
		Base	53.517233	1,428,481.99	119.800000	3,197,701.60	1,769,219.61	0.28
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	22,082.000	Local	103.888075	2,294,056.47	60.980000	1,346,560.36	-947,496.11	0.12
		Base	103.888075	2,294,056.47	60.980000	1,346,560.36	-947,496.11	0.12
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	48,333.000	Local	46.779850	2,261,010.51	84.860000	4,101,538.38	1,840,527.87	0.36
		Base	46.779850	2,261,010.51	84.860000	4,101,538.38	1,840,527.87	0.36
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	28,301.000	Local	29.595472	837,581.44	49.300000	1,395,239.30	557,657.86	0.12
		Base	29.595472	837,581.44	49.300000	1,395,239.30	557,657.86	0.12
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,787.000	Local	66.516863	1,382,686.03	91.580000	1,903,673.46	520,987.43	0.17
		Base	66.516863	1,382,686.03	91.580000	1,903,673.46	520,987.43	0.17
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	198,844.000	Local	14.206831	2,824,943.20	8.160000	1,622,567.04	-1,202,376.16	0.14
		Base	14.206831	2,824,943.20	8.160000	1,622,567.04	-1,202,376.16	0.14
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	108,752.000	Local	25.668274	2,791,476.18	47.130000	5,125,481.76	2,334,005.58	0.44
		Base	25.668274	2,791,476.18	47.130000	5,125,481.76	2,334,005.58	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
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	20,455.000	Local	80.271314	1,641,949.73	140.130000	2,866,359.15	1,224,409.42	0.25
		Base	80.271314	1,641,949.73	140.130000	2,866,359.15	1,224,409.42	0.25
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	152,039.000	Local	20.996861	3,192,341.82	24.620000	3,743,200.18	550,858.36	0.32
		Base	20.996861	3,192,341.82	24.620000	3,743,200.18	550,858.36	0.32
302520101	FNB CORP COMMON STOCK USD.01							
	156,550.000	Local	12.167905	1,904,885.49	12.890000	2,017,929.50	113,044.01	0.18
		Base	12.167905	1,904,885.49	12.890000	2,017,929.50	113,044.01	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,694.000	Local	110.317115	1,841,633.92	138.850000	2,317,961.90	476,327.98	0.20
		Base	110.317115	1,841,633.92	138.850000	2,317,961.90	476,327.98	0.20
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	18,492.000	Local	106.311917	1,965,919.96	336.220000	6,217,380.24	4,251,460.28	0.54
		Base	106.311917	1,965,919.96	336.220000	6,217,380.24	4,251,460.28	0.54
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	14,235.000	Local	88.002401	1,252,714.18	521.410000	7,422,271.35	6,169,557.17	0.64
		Base	88.002401	1,252,714.18	521.410000	7,422,271.35	6,169,557.17	0.64
314211103	FEDERATED HERMES INC COMMON STOCK							
	45,817.000	Local	22.762795	1,042,922.99	28.800000	1,319,529.60	276,606.61	0.11
		Base	22.762795	1,042,922.99	28.800000	1,319,529.60	276,606.61	0.11
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	53,495.000	Local	24.182656	1,293,651.16	64.500000	3,450,427.50	2,156,776.34	0.30
		Base	24.182656	1,293,651.16	64.500000	3,450,427.50	2,156,776.34	0.30
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	69,259.000	Local	27.636195	1,914,055.20	49.080000	3,399,231.72	1,485,176.52	0.29
		Base	27.636195	1,914,055.20	49.080000	3,399,231.72	1,485,176.52	0.29
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	270,302.000	Local	11.588318	3,132,345.59	18.290000	4,943,823.58	1,811,477.99	0.43
		Base	11.588318	3,132,345.59	18.290000	4,943,823.58	1,811,477.99	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
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	62,872.000	Local	26.231455	1,649,224.06	49.770000	3,129,139.44	1,479,915.38	0.27
		Base	26.231455	1,649,224.06	49.770000	3,129,139.44	1,479,915.38	0.27
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	41,307.000	Local	39.456422	1,629,826.44	76.530000	3,161,224.71	1,531,398.27	0.27
		Base	39.456422	1,629,826.44	76.530000	3,161,224.71	1,531,398.27	0.27
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	19,982.000	Local	88.859409	1,775,588.71	72.030000	1,439,303.46	-336,285.25	0.12
		Base	88.859409	1,775,588.71	72.030000	1,439,303.46	-336,285.25	0.12
33829M101	FIVE BELOW COMMON STOCK USD.01							
	27,232.000	Local	80.127250	2,182,025.28	201.270000	5,480,984.64	3,298,959.36	0.48
		Base	80.127250	2,182,025.28	201.270000	5,480,984.64	3,298,959.36	0.48
343412102	FLUOR CORP COMMON STOCK USD.01							
	60,997.000	Local	28.550851	1,741,516.26	22.980000	1,401,711.06	-339,805.20	0.12
		Base	28.550851	1,741,516.26	22.980000	1,401,711.06	-339,805.20	0.12
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	95,940.000	Local	15.296771	1,467,572.20	23.960000	2,298,722.40	831,150.20	0.20
		Base	15.296771	1,467,572.20	23.960000	2,298,722.40	831,150.20	0.20
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	63,448.000	Local	40.136200	2,546,561.62	39.640000	2,515,078.72	-31,482.90	0.22
		Base	40.136200	2,546,561.62	39.640000	2,515,078.72	-31,482.90	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	50,741.000	Local	36.243064	1,839,009.31	58.980000	2,992,704.18	1,153,694.87	0.26
		Base	36.243064	1,839,009.31	58.980000	2,992,704.18	1,153,694.87	0.26
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	20,349.000	Local	75.892500	1,544,336.48	153.230000	3,118,077.27	1,573,740.79	0.27
		Base	75.892500	1,544,336.48	153.230000	3,118,077.27	1,573,740.79	0.27
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	79,049.000	Local	10.835950	856,571.04	17.050000	1,347,785.45	491,214.41	0.12
		Base	10.835950	856,571.04	17.050000	1,347,785.45	491,214.41	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							
	17,088.000	Local	38.435713	656,789.46	97.710000	1,669,668.48	1,012,879.02	0.14
		Base	38.435713	656,789.46	97.710000	1,669,668.48	1,012,879.02	0.14
371901109	GENTEX CORP COMMON STOCK USD.06							
	118,708.000	Local	12.836997	1,523,854.27	35.180000	4,176,147.44	2,652,293.17	0.36
		Base	12.836997	1,523,854.27	35.180000	4,176,147.44	2,652,293.17	0.36
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	247,109.000	Local	4.794058	1,184,654.88	4.320000	1,067,510.88	-117,144.00	0.09
		Base	4.794058	1,184,654.88	4.320000	1,067,510.88	-117,144.00	0.09
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	46,463.000	Local	34.104847	1,584,613.49	58.950000	2,738,993.85	1,154,380.36	0.24
		Base	34.104847	1,584,613.49	58.950000	2,738,993.85	1,154,380.36	0.24
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	37,636.000	Local	30.306633	1,140,620.45	71.770000	2,701,135.72	1,560,515.27	0.23
		Base	30.306633	1,140,620.45	71.770000	2,701,135.72	1,560,515.27	0.23
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	113,530.000	Local	17.933272	2,035,964.32	17.210000	1,953,851.30	-82,113.02	0.17
		Base	17.933272	2,035,964.32	17.210000	1,953,851.30	-82,113.02	0.17
384109104	GRACO INC COMMON STOCK USD1.0							
	82,173.000	Local	19.546629	1,606,205.17	76.800000	6,310,886.40	4,704,681.23	0.55
		Base	19.546629	1,606,205.17	76.800000	6,310,886.40	4,704,681.23	0.55
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,975.000	Local	443.139559	875,200.63	635.610000	1,255,329.75	380,129.12	0.11
		Base	443.139559	875,200.63	635.610000	1,255,329.75	380,129.12	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	22,817.000	Local	93.492498	2,133,218.32	108.290000	2,470,852.93	337,634.61	0.21
		Base	93.492498	2,133,218.32	108.290000	2,470,852.93	337,634.61	0.21
397624107	GREIF INC CL A COMMON STOCK							
	12,917.000	Local	49.217793	635,746.23	60.510000	781,607.67	145,861.44	0.07
		Base	49.217793	635,746.23	60.510000	781,607.67	145,861.44	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	42,215.000	Local	38.571068	1,628,277.64	40.390000	1,705,063.85	76,786.21	0.15
		Base	38.571068	1,628,277.64	40.390000	1,705,063.85	76,786.21	0.15
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	45,365.000	Local	56.628629	2,568,957.75	68.040000	3,086,634.60	517,676.85	0.27
		Base	56.628629	2,568,957.75	68.040000	3,086,634.60	517,676.85	0.27
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,752.000	Local	95.430380	2,362,092.76	67.260000	1,664,819.52	-697,273.24	0.14
		Base	95.430380	2,362,092.76	67.260000	1,664,819.52	-697,273.24	0.14
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	39,893.000	Local	25.375321	1,012,297.69	41.010000	1,636,011.93	623,714.24	0.14
		Base	25.375321	1,012,297.69	41.010000	1,636,011.93	623,714.24	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	61,914.000	Local	42.910300	2,656,748.32	49.950000	3,092,604.30	435,855.98	0.27
		Base	42.910300	2,656,748.32	49.950000	3,092,604.30	435,855.98	0.27
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	42,290.000	Local	32.222687	1,362,697.42	46.240000	1,955,489.60	592,792.18	0.17
		Base	32.222687	1,362,697.42	46.240000	1,955,489.60	592,792.18	0.17
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	17,717.000	Local	60.438346	1,070,786.17	138.310000	2,450,438.27	1,379,652.10	0.21
		Base	60.438346	1,070,786.17	138.310000	2,450,438.27	1,379,652.10	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	74,649.000	Local	23.448400	1,750,399.61	48.370000	3,610,772.13	1,860,372.52	0.31
		Base	23.448400	1,750,399.61	48.370000	3,610,772.13	1,860,372.52	0.31
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	53,173.000	Local	28.017720	1,489,786.23	43.060000	2,289,629.38	799,843.15	0.20
		Base	28.017720	1,489,786.23	43.060000	2,289,629.38	799,843.15	0.20
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	37,406.000	Local	46.808787	1,750,929.48	29.950000	1,120,309.70	-630,619.78	0.10
		Base	46.808787	1,750,929.48	29.950000	1,120,309.70	-630,619.78	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	68,065.000	Local	30.563700	2,080,318.22	32.160000	2,188,970.40	108,652.18	0.19
		Base	30.563700	2,080,318.22	32.160000	2,188,970.40	108,652.18	0.19
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,379.000	Local	82.541392	3,332,938.87	75.970000	3,067,592.63	-265,346.24	0.27
		Base	82.541392	3,332,938.87	75.970000	3,067,592.63	-265,346.24	0.27
428291108	HEXCEL CORP COMMON STOCK USD.01							
	40,705.000	Local	42.077100	1,712,748.36	56.410000	2,296,169.05	583,420.69	0.20
		Base	42.077100	1,712,748.36	56.410000	2,296,169.05	583,420.69	0.20
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	50,599.000	Local	35.062606	1,774,132.81	44.790000	2,266,329.21	492,196.40	0.20
		Base	35.062606	1,774,132.81	44.790000	2,266,329.21	492,196.40	0.20
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	32,315.000	Local	52.763393	1,705,049.03	110.220000	3,561,759.30	1,856,710.27	0.31
		Base	52.763393	1,705,049.03	110.220000	3,561,759.30	1,856,710.27	0.31
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	73,976.000	Local	21.617915	1,599,206.91	27.830000	2,058,752.08	459,545.17	0.18
		Base	21.617915	1,599,206.91	27.830000	2,058,752.08	459,545.17	0.18
443510607	HUBBELL INC COMMON STOCK USD.01							
	26,437.000	Local	72.915681	1,927,671.87	192.010000	5,076,168.37	3,148,496.50	0.44
		Base	72.915681	1,927,671.87	192.010000	5,076,168.37	3,148,496.50	0.44
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	73,528.000	Local	23.798500	1,749,856.11	28.110000	2,066,872.08	317,015.97	0.18
		Base	23.798500	1,749,856.11	28.110000	2,066,872.08	317,015.97	0.18
449253103	IAA INC COMMON STOCK USD.01							
	65,525.000	Local	52.128012	3,415,688.01	62.810000	4,115,625.25	699,937.24	0.36
		Base	52.128012	3,415,688.01	62.810000	4,115,625.25	699,937.24	0.36
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,607.000	Local	232.139590	2,230,165.04	208.270000	2,000,849.89	-229,315.15	0.17
		Base	232.139590	2,230,165.04	208.270000	2,000,849.89	-229,315.15	0.17

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45073V108	ITT INC COMMON STOCK USD1.0							
	42,117.000	Local	28.360114	1,194,442.93	94.310000	3,972,054.27	2,777,611.34	0.34
		Base	28.360114	1,194,442.93	94.310000	3,972,054.27	2,777,611.34	0.34
451107106	IDACORP INC COMMON STOCK							
	24,586.000	Local	50.433110	1,239,948.45	102.480000	2,519,573.28	1,279,624.83	0.22
		Base	50.433110	1,239,948.45	102.480000	2,519,573.28	1,279,624.83	0.22
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,735.000	Local	94.532646	1,865,601.77	78.080000	1,540,908.80	-324,692.97	0.13
		Base	94.532646	1,865,601.77	78.080000	1,540,908.80	-324,692.97	0.13
457187102	INGREDION INC COMMON STOCK USD.01							
	32,677.000	Local	53.377220	1,744,207.41	93.410000	3,052,358.57	1,308,151.16	0.26
		Base	53.377220	1,744,207.41	93.410000	3,052,358.57	1,308,151.16	0.26
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	17,332.000	Local	91.604677	1,587,692.26	87.540000	1,517,243.28	-70,448.98	0.13
		Base	91.604677	1,587,692.26	87.540000	1,517,243.28	-70,448.98	0.13
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	34,553.000	Local	60.329689	2,084,571.74	74.080000	2,559,686.24	475,114.50	0.22
		Base	60.329689	2,084,571.74	74.080000	2,559,686.24	475,114.50	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	39,344.000	Local	56.510837	2,223,362.38	71.520000	2,813,882.88	590,520.50	0.24
		Base	56.510837	2,223,362.38	71.520000	2,813,882.88	590,520.50	0.24
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	15,034.000	Local	42.162438	633,870.10	69.420000	1,043,660.28	409,790.18	0.09
		Base	42.162438	633,870.10	69.420000	1,043,660.28	409,790.18	0.09
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	27,122.000	Local	22.794511	618,232.73	47.390000	1,285,311.58	667,078.85	0.11
		Base	22.794511	618,232.73	47.390000	1,285,311.58	667,078.85	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	57,464.000	Local	40.919400	2,351,392.40	37.990000	2,183,057.36	-168,335.04	0.19
		Base	40.919400	2,351,392.40	37.990000	2,183,057.36	-168,335.04	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
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	22,105.000	Local	145.423569	3,214,587.99	271.760000	6,007,254.80	2,792,666.81	0.52
		Base	145.423569	3,214,587.99	271.760000	6,007,254.80	2,792,666.81	0.52
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	53,841.000	Local	36.256615	1,952,092.42	32.610000	1,755,755.01	-196,337.41	0.15
		Base	36.256615	1,952,092.42	32.610000	1,755,755.01	-196,337.41	0.15
466313103	JABIL INC COMMON STOCK USD.001							
	65,881.000	Local	22.747048	1,498,598.29	52.420000	3,453,482.02	1,954,883.73	0.30
		Base	22.747048	1,498,598.29	52.420000	3,453,482.02	1,954,883.73	0.30
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	11,115.000	Local	83.844463	931,931.21	120.650000	1,341,024.75	409,093.54	0.12
		Base	83.844463	931,931.21	120.650000	1,341,024.75	409,093.54	0.12
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	98,625.000	Local	17.826216	1,758,110.51	32.510000	3,206,298.75	1,448,188.24	0.28
		Base	17.826216	1,758,110.51	32.510000	3,206,298.75	1,448,188.24	0.28
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	153,949.000	Local	12.350791	1,901,391.86	20.360000	3,134,401.64	1,233,009.78	0.27
		Base	12.350791	1,901,391.86	20.360000	3,134,401.64	1,233,009.78	0.27
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	24,882.000	Local	96.033036	2,389,493.99	187.910000	4,675,576.62	2,286,082.63	0.41
		Base	96.033036	2,389,493.99	187.910000	4,675,576.62	2,286,082.63	0.41
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	20,676.000	Local	78.252663	1,617,952.05	121.000000	2,501,796.00	883,843.95	0.22
		Base	78.252663	1,617,952.05	121.000000	2,501,796.00	883,843.95	0.22
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	63,152.000	Local	22.697427	1,433,387.94	14.990000	946,648.48	-486,739.46	0.08
		Base	22.697427	1,433,387.94	14.990000	946,648.48	-486,739.46	0.08
48242W106	KBR INC COMMON STOCK USD.001							
	68,595.000	Local	25.312971	1,736,343.24	39.560000	2,713,618.20	977,274.96	0.24
		Base	25.312971	1,736,343.24	39.560000	2,713,618.20	977,274.96	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48666K109	KB HOME COMMON STOCK USD1.0							
	43,327.000	Local	16.403944	710,733.70	48.230000	2,089,661.21	1,378,927.51	0.18
		Base	16.403944	710,733.70	48.230000	2,089,661.21	1,378,927.51	0.18
488401100	KEMPER CORP COMMON STOCK USD.1							
	29,958.000	Local	44.840849	1,343,342.15	78.060000	2,338,521.48	995,179.33	0.20
		Base	44.840849	1,343,342.15	78.060000	2,338,521.48	995,179.33	0.20
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	40,682.000	Local	29.334936	1,193,403.85	40.160000	1,633,789.12	440,385.27	0.14
		Base	29.334936	1,193,403.85	40.160000	1,633,789.12	440,385.27	0.14
49427F108	KILROY REALTY CORP REIT USD.01							
	51,569.000	Local	60.613825	3,125,794.33	68.540000	3,534,539.26	408,744.93	0.31
		Base	60.613825	3,125,794.33	68.540000	3,534,539.26	408,744.93	0.31
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,424.000	Local	200.137500	2,086,233.30	174.010000	1,813,880.24	-272,353.06	0.16
		Base	200.137500	2,086,233.30	174.010000	1,813,880.24	-272,353.06	0.16
497266106	KIRBY CORP COMMON STOCK USD.1							
	29,237.000	Local	54.182049	1,584,120.57	63.700000	1,862,396.90	278,276.33	0.16
		Base	54.182049	1,584,120.57	63.700000	1,862,396.90	278,276.33	0.16
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	59,709.000	Local	37.785433	2,256,130.41	47.120000	2,813,488.08	557,357.67	0.24
		Base	37.785433	2,256,130.41	47.120000	2,813,488.08	557,357.67	0.24
500255104	KOHLS CORP COMMON STOCK USD.01							
	76,774.000	Local	19.489400	1,496,279.20	58.660000	4,503,562.84	3,007,283.64	0.39
		Base	19.489400	1,496,279.20	58.660000	4,503,562.84	3,007,283.64	0.39
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	15,386.000	Local	126.382667	1,944,523.71	208.270000	3,204,442.22	1,259,918.51	0.28
		Base	126.382667	1,944,523.71	208.270000	3,204,442.22	1,259,918.51	0.28
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	42,152.000	Local	44.096622	1,858,760.79	99.040000	4,174,734.08	2,315,973.29	0.36
		Base	44.096622	1,858,760.79	99.040000	4,174,734.08	2,315,973.29	0.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,541.000	Local	78.775734	751,599.28	184.710000	1,762,318.11	1,010,718.83	0.15
		Base	78.775734	751,599.28	184.710000	1,762,318.11	1,010,718.83	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	18,694.000	Local	56.011061	1,047,070.77	172.280000	3,220,602.32	2,173,531.55	0.28
		Base	56.011061	1,047,070.77	172.280000	3,220,602.32	2,173,531.55	0.28
521865204	LEAR CORP COMMON STOCK USD.01							
	26,636.000	Local	131.880707	3,512,774.50	183.840000	4,896,762.24	1,383,987.74	0.42
		Base	131.880707	3,512,774.50	183.840000	4,896,762.24	1,383,987.74	0.42
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	5,318.000	Local	314.177774	1,670,797.40	206.490000	1,098,113.82	-572,683.58	0.10
		Base	314.177774	1,670,797.40	206.490000	1,098,113.82	-572,683.58	0.10
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	16,719.000	Local	83.140185	1,390,020.76	335.340000	5,606,549.46	4,216,528.70	0.49
		Base	83.140185	1,390,020.76	335.340000	5,606,549.46	4,216,528.70	0.49
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,088.000	Local	151.592842	1,226,082.91	145.890000	1,179,958.32	-46,124.59	0.10
		Base	151.592842	1,226,082.91	145.890000	1,179,958.32	-46,124.59	0.10
53223X107	LIFE STORAGE INC REIT USD.01							
	36,743.000	Local	68.471525	2,515,849.25	96.060000	3,529,532.58	1,013,683.33	0.31
		Base	68.471525	2,515,849.25	96.060000	3,529,532.58	1,013,683.33	0.31
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	29,050.000	Local	44.614414	1,296,048.73	128.050000	3,719,852.50	2,423,803.77	0.32
		Base	44.614414	1,296,048.73	128.050000	3,719,852.50	2,423,803.77	0.32
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	721.000	Local	246.010194	177,373.35	384.380000	277,137.98	99,764.63	0.02
		Base	246.010194	177,373.35	384.380000	277,137.98	99,764.63	0.02
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,947.000	Local	155.428093	1,856,899.43	265.240000	3,168,822.28	1,311,922.85	0.27
		Base	155.428093	1,856,899.43	265.240000	3,168,822.28	1,311,922.85	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
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	32,577.000	Local	21.321129	694,578.41	48.980000	1,595,621.46	901,043.05	0.14
		Base	21.321129	694,578.41	48.980000	1,595,621.46	901,043.05	0.14
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	51,893.000	Local	12.244724	635,415.48	65.880000	3,418,710.84	2,783,295.36	0.30
		Base	12.244724	635,415.48	65.880000	3,418,710.84	2,783,295.36	0.30
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	36,859.000	Local	59.317131	2,186,370.12	85.050000	3,134,857.95	948,487.83	0.27
		Base	59.317131	2,186,370.12	85.050000	3,134,857.95	948,487.83	0.27
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	97,666.000	Local	21.511645	2,100,956.35	33.460000	3,267,904.36	1,166,948.01	0.28
		Base	21.511645	2,100,956.35	33.460000	3,267,904.36	1,166,948.01	0.28
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	164,970.000	Local	12.567500	2,073,260.48	15.240000	2,514,142.80	440,882.32	0.22
		Base	12.567500	2,073,260.48	15.240000	2,514,142.80	440,882.32	0.22
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	26,966.000	Local	102.750880	2,770,780.22	179.110000	4,829,880.26	2,059,100.04	0.42
		Base	102.750880	2,770,780.22	179.110000	4,829,880.26	2,059,100.04	0.42
553498106	MSA SAFETY INC COMMON STOCK							
	17,700.000	Local	51.915893	918,911.31	160.760000	2,845,452.00	1,926,540.69	0.25
		Base	51.915893	918,911.31	160.760000	2,845,452.00	1,926,540.69	0.25
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	22,760.000	Local	64.404045	1,465,836.07	90.160000	2,052,041.60	586,205.53	0.18
		Base	64.404045	1,465,836.07	90.160000	2,052,041.60	586,205.53	0.18
554382101	MACERICH CO/THE REIT USD.01							
	59,858.000	Local	23.197192	1,388,537.52	13.790000	825,441.82	-563,095.70	0.07
		Base	23.197192	1,388,537.52	13.790000	825,441.82	-563,095.70	0.07
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	31,076.000	Local	59.027531	1,834,339.56	137.240000	4,264,870.24	2,430,530.68	0.37
		Base	59.027531	1,834,339.56	137.240000	4,264,870.24	2,430,530.68	0.37

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

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56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,777.000	Local	54.360230	1,455,603.89	120.890000	3,237,071.53	1,781,467.64	0.28
		Base	54.360230	1,455,603.89	120.890000	3,237,071.53	1,781,467.64	0.28
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,066.000	Local	111.188129	2,231,100.99	177.630000	3,564,323.58	1,333,222.59	0.31
		Base	111.188129	2,231,100.99	177.630000	3,564,323.58	1,333,222.59	0.31
574795100	MASIMO CORP COMMON STOCK USD.001							
	24,788.000	Local	109.506829	2,714,455.27	232.670000	5,767,423.96	3,052,968.69	0.50
		Base	109.506829	2,714,455.27	232.670000	5,767,423.96	3,052,968.69	0.50
576323109	MASTEC INC COMMON STOCK USD.1							
	27,481.000	Local	44.915528	1,234,323.63	104.360000	2,867,917.16	1,633,593.53	0.25
		Base	44.915528	1,234,323.63	104.360000	2,867,917.16	1,633,593.53	0.25
577081102	MATTEL INC COMMON STOCK USD1.0							
	169,607.000	Local	10.702945	1,815,294.36	21.460000	3,639,766.22	1,824,471.86	0.32
		Base	10.702945	1,815,294.36	21.460000	3,639,766.22	1,824,471.86	0.32
577933104	MAXIMUS INC COMMON STOCK							
	29,954.000	Local	63.441395	1,900,323.55	91.640000	2,744,984.56	844,661.01	0.24
		Base	63.441395	1,900,323.55	91.640000	2,744,984.56	844,661.01	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	282,533.000	Local	16.376628	4,626,937.94	22.050000	6,229,852.65	1,602,914.71	0.54
		Base	16.376628	4,626,937.94	22.050000	6,229,852.65	1,602,914.71	0.54
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,397.000	Local	109.845100	1,471,594.81	169.680000	2,273,202.96	801,608.15	0.20
		Base	109.845100	1,471,594.81	169.680000	2,273,202.96	801,608.15	0.20
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	27,380.000	Local	73.358259	2,008,549.13	75.240000	2,060,071.20	51,522.07	0.18
		Base	73.358259	2,008,549.13	75.240000	2,060,071.20	51,522.07	0.18
589400100	MERCURY GENERAL CORP COMMON STOCK							
	12,940.000	Local	43.610083	564,314.48	62.270000	805,773.80	241,459.32	0.07
		Base	43.610083	564,314.48	62.270000	805,773.80	241,459.32	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
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	27,153.000	Local	76.727200	2,083,373.66	181.320000	4,923,381.96	2,840,008.30	0.43
		Base	76.727200	2,083,373.66	181.320000	4,923,381.96	2,840,008.30	0.43
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	28,751.000	Local	22.997023	661,187.41	41.500000	1,193,166.50	531,979.09	0.10
		Base	22.997023	661,187.41	41.500000	1,193,166.50	531,979.09	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	16,481.000	Local	34.304284	565,368.91	78.140000	1,287,825.34	722,456.43	0.11
		Base	34.304284	565,368.91	78.140000	1,287,825.34	722,456.43	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	28,242.000	Local	95.661754	2,701,679.27	255.100000	7,204,534.20	4,502,854.93	0.62
		Base	95.661754	2,701,679.27	255.100000	7,204,534.20	4,502,854.93	0.62
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	70,342.000	Local	24.628879	1,732,444.61	16.930000	1,190,890.06	-541,554.55	0.10
		Base	24.628879	1,732,444.61	16.930000	1,190,890.06	-541,554.55	0.10
626755102	MURPHY USA INC COMMON STOCK							
	12,351.000	Local	50.632429	625,361.13	139.400000	1,721,729.40	1,096,368.27	0.15
		Base	50.632429	625,361.13	139.400000	1,721,729.40	1,096,368.27	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	63,395.000	Local	19.282231	1,222,397.05	45.750000	2,900,321.25	1,677,924.20	0.25
		Base	19.282231	1,222,397.05	45.750000	2,900,321.25	1,677,924.20	0.25
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,396.000	Local	44.313113	1,967,324.98	49.660000	2,204,705.36	237,380.38	0.19
		Base	44.313113	1,967,324.98	49.660000	2,204,705.36	237,380.38	0.19
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	64,080.000	Local	29.364036	1,881,647.40	41.410000	2,653,552.80	771,905.40	0.23
		Base	29.364036	1,881,647.40	41.410000	2,653,552.80	771,905.40	0.23
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	85,360.000	Local	35.000000	2,987,600.02	46.420000	3,962,411.20	974,811.18	0.34
		Base	35.000000	2,987,600.02	46.420000	3,962,411.20	974,811.18	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
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	89,541.000	Local	12.067143	1,080,504.09	16.830000	1,506,975.03	426,470.94	0.13
		Base	12.067143	1,080,504.09	16.830000	1,506,975.03	426,470.94	0.13
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	88,705.000	Local	17.393998	1,542,934.60	19.610000	1,739,505.05	196,570.45	0.15
		Base	17.393998	1,542,934.60	19.610000	1,739,505.05	196,570.45	0.15
640491106	NEOGEN CORP COMMON STOCK USD.16							
	25,925.000	Local	69.217531	1,794,464.50	96.010000	2,489,059.25	694,594.75	0.22
		Base	69.217531	1,794,464.50	96.010000	2,489,059.25	694,594.75	0.22
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	35,770.000	Local	34.418635	1,231,154.59	26.195000	936,995.15	-294,159.44	0.08
		Base	34.418635	1,231,154.59	26.195000	936,995.15	-294,159.44	0.08
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	45,771.000	Local	95.320600	4,362,919.18	94.490000	4,324,901.79	-38,017.39	0.38
		Base	95.320600	4,362,919.18	94.490000	4,324,901.79	-38,017.39	0.38
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	46,898.000	Local	35.318041	1,656,345.51	41.950000	1,967,371.10	311,025.59	0.17
		Base	35.318041	1,656,345.51	41.950000	1,967,371.10	311,025.59	0.17
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	226,932.000	Local	14.891284	3,379,308.78	11.960000	2,714,106.72	-665,202.06	0.24
		Base	14.891284	3,379,308.78	11.960000	2,714,106.72	-665,202.06	0.24
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	70,655.000	Local	16.301047	1,151,750.46	45.410000	3,208,443.55	2,056,693.09	0.28
		Base	16.301047	1,151,750.46	45.410000	3,208,443.55	2,056,693.09	0.28
651587107	NEWMARKET CORP COMMON STOCK							
	3,575.000	Local	209.387516	748,560.37	346.590000	1,239,059.25	490,498.88	0.11
		Base	209.387516	748,560.37	346.590000	1,239,059.25	490,498.88	0.11
655663102	NORDSON CORP COMMON STOCK							
	26,382.000	Local	69.760895	1,840,431.93	211.410000	5,577,418.62	3,736,986.69	0.48
		Base	69.760895	1,840,431.93	211.410000	5,577,418.62	3,736,986.69	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
655664100	NORDSTROM INC COMMON STOCK							
	53,029.000	Local	16.044900	850,845.00	36.680000	1,945,103.72	1,094,258.72	0.17
		Base	16.044900	850,845.00	36.680000	1,945,103.72	1,094,258.72	0.17
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	24,645.000	Local	61.026947	1,504,009.11	68.030000	1,676,599.35	172,590.24	0.15
		Base	61.026947	1,504,009.11	68.030000	1,676,599.35	172,590.24	0.15
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	24,775.000	Local	51.071803	1,265,303.91	52.860000	1,309,606.50	44,302.59	0.11
		Base	51.071803	1,265,303.91	52.860000	1,309,606.50	44,302.59	0.11
670704105	NUVASIVE INC COMMON STOCK USD.001							
	25,047.000	Local	66.462339	1,664,682.20	71.450000	1,789,608.15	124,925.95	0.16
		Base	66.462339	1,664,682.20	71.450000	1,789,608.15	124,925.95	0.16
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	97,509.000	Local	23.521874	2,293,594.43	33.560000	3,272,402.04	978,807.61	0.28
		Base	23.521874	2,293,594.43	33.560000	3,272,402.04	978,807.61	0.28
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	16.490000	1,227,548.58	166,428.37	0.11
		Base	14.254322	1,061,120.21	16.490000	1,227,548.58	166,428.37	0.11
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	137,858.000	Local	16.337291	2,252,226.31	24.620000	3,394,063.96	1,141,837.65	0.29
		Base	16.337291	2,252,226.31	24.620000	3,394,063.96	1,141,837.65	0.29
680665205	OLIN CORP COMMON STOCK USD1.0							
	69,595.000	Local	18.187742	1,265,775.93	43.030000	2,994,672.85	1,728,896.92	0.26
		Base	18.187742	1,265,775.93	43.030000	2,994,672.85	1,728,896.92	0.26
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	27,731.000	Local	70.213093	1,947,079.27	92.270000	2,558,739.37	611,660.10	0.22
		Base	70.213093	1,947,079.27	92.270000	2,558,739.37	611,660.10	0.22
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	112,997.000	Local	30.084025	3,399,404.60	38.000000	4,293,886.00	894,481.40	0.37
		Base	30.084025	3,399,404.60	38.000000	4,293,886.00	894,481.40	0.37

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68235P108	ONE GAS INC COMMON STOCK							
	25,992.000	Local	45.547218	1,183,863.29	80.470000	2,091,576.24	907,712.95	0.18
		Base	45.547218	1,183,863.29	80.470000	2,091,576.24	907,712.95	0.18
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	33,341.000	Local	42.165811	1,405,850.30	124.430000	4,148,620.63	2,742,770.33	0.36
		Base	42.165811	1,405,850.30	124.430000	4,148,620.63	2,742,770.33	0.36
690742101	OWENS CORNING COMMON STOCK USD.001							
	51,147.000	Local	58.674107	3,001,004.53	96.810000	4,951,541.07	1,950,536.54	0.43
		Base	58.674107	3,001,004.53	96.810000	4,951,541.07	1,950,536.54	0.43
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,836.000	Local	22.188908	928,295.15	49.360000	2,065,024.96	1,136,729.81	0.18
		Base	22.188908	928,295.15	49.360000	2,065,024.96	1,136,729.81	0.18
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	31,467.000	Local	94.447031	2,971,964.72	166.890000	5,251,527.63	2,279,562.91	0.46
		Base	94.447031	2,971,964.72	166.890000	5,251,527.63	2,279,562.91	0.46
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	9,779.000	Local	149.268191	1,459,693.64	162.370000	1,587,816.23	128,122.59	0.14
		Base	149.268191	1,459,693.64	162.370000	1,587,816.23	128,122.59	0.14
69370C100	PTC INC COMMON STOCK USD.01							
	51,227.000	Local	30.118644	1,542,887.78	130.940000	6,707,663.38	5,164,775.60	0.58
		Base	30.118644	1,542,887.78	130.940000	6,707,663.38	5,164,775.60	0.58
695263103	PACWEST BANCORP COMMON STOCK							
	56,874.000	Local	40.640696	2,311,398.92	43.410000	2,468,900.34	157,501.42	0.21
		Base	40.640696	2,311,398.92	43.410000	2,468,900.34	157,501.42	0.21
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	16,033.000	Local	82.683870	1,325,670.49	96.720000	1,550,711.76	225,041.27	0.13
		Base	82.683870	1,325,670.49	96.720000	1,550,711.76	225,041.27	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	115,303.000	Local	22.660900	2,612,869.80	22.310000	2,572,409.93	-40,459.87	0.22
		Base	22.660900	2,612,869.80	22.310000	2,572,409.93	-40,459.87	0.22

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	42,387.000	Local	21.927418	929,437.48	32.140000	1,362,318.18	432,880.70	0.12
		Base	21.927418	929,437.48	32.140000	1,362,318.18	432,880.70	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	18,263.000	Local	137.401157	2,509,357.33	193.240000	3,529,142.12	1,019,784.79	0.31
		Base	137.401157	2,509,357.33	193.240000	3,529,142.12	1,019,784.79	0.31
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	113,237.000	Local	31.145385	3,526,809.93	23.880000	2,704,099.56	-822,710.37	0.23
		Base	31.145385	3,526,809.93	23.880000	2,704,099.56	-822,710.37	0.23
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	16,576.000	Local	141.031319	2,337,735.14	305.990000	5,072,090.24	2,734,355.10	0.44
		Base	141.031319	2,337,735.14	305.990000	5,072,090.24	2,734,355.10	0.44
715347100	PERSPECTA INC COMMON STOCK USD.01							
	66,685.000	Local	21.275639	1,418,766.00	29.270000	1,951,869.95	533,103.95	0.17
		Base	21.275639	1,418,766.00	29.270000	1,951,869.95	533,103.95	0.17
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	102,536.000	Local	16.930948	1,736,031.64	18.730000	1,920,499.28	184,467.64	0.17
		Base	16.930948	1,736,031.64	18.730000	1,920,499.28	184,467.64	0.17
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,718.000	Local	29.335188	695,771.98	23.960000	568,283.28	-127,488.70	0.05
		Base	29.335188	695,771.98	23.960000	568,283.28	-127,488.70	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	37,042.000	Local	60.924080	2,256,749.76	87.640000	3,246,360.88	989,611.12	0.28
		Base	60.924080	2,256,749.76	87.640000	3,246,360.88	989,611.12	0.28
731068102	POLARIS INC COMMON STOCK USD.01							
	28,377.000	Local	61.131565	1,734,730.41	140.030000	3,973,631.31	2,238,900.90	0.34
		Base	61.131565	1,734,730.41	140.030000	3,973,631.31	2,238,900.90	0.34
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	29,166.000	Local	53.224723	1,552,352.27	113.780000	3,318,507.48	1,766,155.21	0.29
		Base	53.224723	1,552,352.27	113.780000	3,318,507.48	1,766,155.21	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
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	35,344.000	Local	38.895560	1,374,724.68	59.360000	2,098,019.84	723,295.16	0.18
		Base	38.895560	1,374,724.68	59.360000	2,098,019.84	723,295.16	0.18
74164M108	PRIMERICA INC COMMON STOCK							
	19,174.000	Local	48.739905	934,538.94	159.770000	3,063,429.98	2,128,891.04	0.27
		Base	48.739905	934,538.94	159.770000	3,063,429.98	2,128,891.04	0.27
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	33,068.000	Local	22.524308	744,833.83	50.940000	1,684,483.92	939,650.09	0.15
		Base	22.524308	744,833.83	50.940000	1,684,483.92	939,650.09	0.15
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	45,309.000	Local	53.893555	2,441,863.08	73.360000	3,323,868.24	882,005.16	0.29
		Base	53.893555	2,441,863.08	73.360000	3,323,868.24	882,005.16	0.29
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,424.000	Local	102.303800	1,680,237.61	101.360000	1,664,736.64	-15,500.97	0.14
		Base	102.303800	1,680,237.61	101.360000	1,664,736.64	-15,500.97	0.14
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	18,771.000	Local	201.396001	3,780,404.33	104.790000	1,967,013.09	-1,813,391.24	0.17
		Base	201.396001	3,780,404.33	104.790000	1,967,013.09	-1,813,391.24	0.17
749607107	RLI CORP COMMON STOCK USD1.0							
	447.000	Local	82.665973	36,951.69	111.460000	49,822.62	12,870.93	0.00
		Base	82.665973	36,951.69	111.460000	49,822.62	12,870.93	0.00
74967X103	RH COMMON STOCK USD.0001							
	192.000	Local	423.764844	81,362.85	688.020000	132,099.84	50,736.99	0.01
		Base	423.764844	81,362.85	688.020000	132,099.84	50,736.99	0.01
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	63,369.000	Local	33.397769	2,116,383.24	94.840000	6,009,915.96	3,893,532.72	0.52
		Base	33.397769	2,116,383.24	94.840000	6,009,915.96	3,893,532.72	0.52
754907103	RAYONIER INC REIT							
	67,108.000	Local	23.970552	1,608,615.83	36.280000	2,434,678.24	826,062.41	0.21
		Base	23.970552	1,608,615.83	36.280000	2,434,678.24	826,062.41	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
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	19,778.000	Local	66.511725	1,315,468.89	144.430000	2,856,536.54	1,541,067.65	0.25
		Base	66.511725	1,315,468.89	144.430000	2,856,536.54	1,541,067.65	0.25
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	33,112.000	Local	62.952078	2,084,469.21	130.530000	4,322,109.36	2,237,640.15	0.37
		Base	62.952078	2,084,469.21	130.530000	4,322,109.36	2,237,640.15	0.37
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	30,988.000	Local	49.757500	1,541,885.41	160.310000	4,967,686.28	3,425,800.87	0.43
		Base	49.757500	1,541,885.41	160.310000	4,967,686.28	3,425,800.87	0.43
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,803.000	Local	84.862030	2,104,832.92	211.710000	5,251,043.13	3,146,210.21	0.46
		Base	84.862030	2,104,832.92	211.710000	5,251,043.13	3,146,210.21	0.46
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	64,030.000	Local	46.657820	2,987,500.22	55.550000	3,556,866.50	569,366.28	0.31
		Base	46.657820	2,987,500.22	55.550000	3,556,866.50	569,366.28	0.31
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	31,959.000	Local	81.399739	2,601,454.27	111.860000	3,574,933.74	973,479.47	0.31
		Base	81.399739	2,601,454.27	111.860000	3,574,933.74	973,479.47	0.31
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	26,149.000	Local	65.112082	1,702,615.83	79.840000	2,087,736.16	385,120.33	0.18
		Base	65.112082	1,702,615.83	79.840000	2,087,736.16	385,120.33	0.18
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	57,999.000	Local	31.076422	1,802,401.42	61.440000	3,563,458.56	1,761,057.14	0.31
		Base	31.076422	1,802,401.42	61.440000	3,563,458.56	1,761,057.14	0.31
78440X804	SL GREEN REALTY CORP REIT USD.01							
	33,800.000	Local	73.182700	2,473,575.26	74.010000	2,501,538.00	27,962.74	0.22
		Base	73.182700	2,473,575.26	74.010000	2,501,538.00	27,962.74	0.22
78442P106	SLM CORP COMMON STOCK USD.2							
	163,272.000	Local	9.325466	1,522,587.49	19.660000	3,209,927.52	1,687,340.03	0.28
		Base	9.325466	1,522,587.49	19.660000	3,209,927.52	1,687,340.03	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	496.580000	7,179,553.64	2,228,853.94	0.62
		Base	342.419401	4,950,699.70	496.580000	7,179,553.64	2,228,853.94	0.62
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	102,654.000	Local	22.939705	2,354,852.46	18.170000	1,865,223.18	-489,629.28	0.16
		Base	22.939705	2,354,852.46	18.170000	1,865,223.18	-489,629.28	0.16
78573M104	SABRE CORP COMMON STOCK USD.01							
	154,609.000	Local	20.008777	3,093,537.03	14.980000	2,316,042.82	-777,494.21	0.20
		Base	20.008777	3,093,537.03	14.980000	2,316,042.82	-777,494.21	0.20
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	44,518.000	Local	43.893758	1,954,062.32	48.830000	2,173,813.94	219,751.62	0.19
		Base	43.893758	1,954,062.32	48.830000	2,173,813.94	219,751.62	0.19
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	9,680.000	Local	155.337718	1,503,669.11	164.530000	1,592,650.40	88,981.29	0.14
		Base	155.337718	1,503,669.11	164.530000	1,592,650.40	88,981.29	0.14
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	28,353.000	Local	56.088240	1,590,269.86	89.420000	2,535,325.26	945,055.40	0.22
		Base	56.088240	1,590,269.86	89.420000	2,535,325.26	945,055.40	0.22
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	27,410.000	Local	42.527919	1,165,690.26	58.520000	1,604,033.20	438,342.94	0.14
		Base	42.527919	1,165,690.26	58.520000	1,604,033.20	438,342.94	0.14
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	19,810.000	Local	61.217644	1,212,721.53	231.160000	4,579,279.60	3,366,558.07	0.40
		Base	61.217644	1,212,721.53	231.160000	4,579,279.60	3,366,558.07	0.40
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	29,184.000	Local	71.095226	2,074,843.07	76.140000	2,222,069.76	147,226.69	0.19
		Base	71.095226	2,074,843.07	76.140000	2,222,069.76	147,226.69	0.19
816850101	SEMTECH CORP COMMON STOCK USD.01							
	31,650.000	Local	51.460307	1,628,718.72	67.740000	2,143,971.00	515,252.28	0.19
		Base	51.460307	1,628,718.72	67.740000	2,143,971.00	515,252.28	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
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	20,653.000	Local	34.957049	721,967.93	82.240000	1,698,502.72	976,534.79	0.15
		Base	34.957049	721,967.93	82.240000	1,698,502.72	976,534.79	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	82,494.000	Local	16.134536	1,331,002.42	53.440000	4,408,479.36	3,077,476.94	0.38
		Base	16.134536	1,331,002.42	53.440000	4,408,479.36	3,077,476.94	0.38
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	80,318.000	Local	21.328272	1,713,044.16	12.315000	989,116.17	-723,927.99	0.09
		Base	21.328272	1,713,044.16	12.315000	989,116.17	-723,927.99	0.09
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	27,819.000	Local	91.989834	2,559,065.18	251.510000	6,996,756.69	4,437,691.51	0.61
		Base	91.989834	2,559,065.18	251.510000	6,996,756.69	4,437,691.51	0.61
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	21,406.000	Local	55.405169	1,186,003.04	140.950000	3,017,175.70	1,831,172.66	0.26
		Base	55.405169	1,186,003.04	140.950000	3,017,175.70	1,831,172.66	0.26
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	38,056.000	Local	19.430316	739,440.09	42.170000	1,604,821.52	865,381.43	0.14
		Base	19.430316	739,440.09	42.170000	1,604,821.52	865,381.43	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	21,100.000	Local	90.369052	1,906,787.00	112.700000	2,377,970.00	471,183.00	0.21
		Base	90.369052	1,906,787.00	112.700000	2,377,970.00	471,183.00	0.21
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	36,924.000	Local	54.489349	2,011,964.72	46.980000	1,734,689.52	-277,275.20	0.15
		Base	54.489349	2,011,964.72	46.980000	1,734,689.52	-277,275.20	0.15
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	66,590.000	Local	35.433422	2,359,511.60	48.490000	3,228,949.10	869,437.50	0.28
		Base	35.433422	2,359,511.60	48.490000	3,228,949.10	869,437.50	0.28
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	25,115.000	Local	91.003357	2,285,549.32	263.540000	6,618,807.10	4,333,257.78	0.57
		Base	91.003357	2,285,549.32	263.540000	6,618,807.10	4,333,257.78	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
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	48,926.000	Local	35.227495	1,723,540.40	65.460000	3,202,695.96	1,479,155.56	0.28
		Base	35.227495	1,723,540.40	65.460000	3,202,695.96	1,479,155.56	0.28
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	27,868.000	Local	77.385993	2,156,592.85	69.720000	1,942,956.96	-213,635.89	0.17
		Base	77.385993	2,156,592.85	69.720000	1,942,956.96	-213,635.89	0.17
84857L101	SPIRE INC COMMON STOCK USD1.0							
	25,156.000	Local	77.318066	1,945,013.28	75.340000	1,895,253.04	-49,760.24	0.16
		Base	77.318066	1,945,013.28	75.340000	1,895,253.04	-49,760.24	0.16
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	55,965.000	Local	43.290702	2,422,764.11	47.540000	2,660,576.10	237,811.99	0.23
		Base	43.290702	2,422,764.11	47.540000	2,660,576.10	237,811.99	0.23
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	57,453.000	Local	21.372865	1,227,935.24	25.610000	1,471,371.33	243,436.09	0.13
		Base	21.372865	1,227,935.24	25.610000	1,471,371.33	243,436.09	0.13
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	22,673.000	Local	112.746900	2,556,310.47	137.010000	3,106,427.73	550,117.26	0.27
		Base	112.746900	2,556,310.47	137.010000	3,106,427.73	550,117.26	0.27
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	97,602.000	Local	16.273222	1,588,299.02	54.220000	5,291,980.44	3,703,681.42	0.46
		Base	16.273222	1,588,299.02	54.220000	5,291,980.44	3,703,681.42	0.46
858912108	STERICYCLE INC COMMON STOCK USD.01							
	44,651.000	Local	48.518125	2,166,382.80	76.280000	3,405,978.28	1,239,595.48	0.30
		Base	48.518125	2,166,382.80	76.280000	3,405,978.28	1,239,595.48	0.30
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	94,197.000	Local	22.824258	2,149,976.67	25.130000	2,367,170.61	217,193.94	0.21
		Base	22.824258	2,149,976.67	25.130000	2,367,170.61	217,193.94	0.21
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	51,166.000	Local	32.759718	1,676,183.72	69.190000	3,540,175.54	1,863,991.82	0.31
		Base	32.759718	1,676,183.72	69.190000	3,540,175.54	1,863,991.82	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
862121100	STORE CAPITAL CORP REIT USD.01							
	116,829.000	Local	23.442689	2,738,785.97	35.790000	4,181,309.91	1,442,523.94	0.36
		Base	23.442689	2,738,785.97	35.790000	4,181,309.91	1,442,523.94	0.36
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	11,886.000	Local	144.746022	1,720,451.22	75.060000	892,163.16	-828,288.06	0.08
		Base	144.746022	1,720,451.22	75.060000	892,163.16	-828,288.06	0.08
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	77,910.000	Local	67.564385	5,263,941.23	49.000000	3,817,590.00	-1,446,351.23	0.33
		Base	67.564385	5,263,941.23	49.000000	3,817,590.00	-1,446,351.23	0.33
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,005.000	Local	76.332812	1,298,039.46	139.870000	2,378,489.35	1,080,449.89	0.21
		Base	76.332812	1,298,039.46	139.870000	2,378,489.35	1,080,449.89	0.21
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	72,391.000	Local	24.345898	1,762,423.91	46.860000	3,392,242.26	1,629,818.35	0.29
		Base	24.345898	1,762,423.91	46.860000	3,392,242.26	1,629,818.35	0.29
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	20,098.000	Local	46.649484	937,561.32	121.200000	2,435,877.60	1,498,316.28	0.21
		Base	46.649484	937,561.32	121.200000	2,435,877.60	1,498,316.28	0.21
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	40,245.000	Local	50.225503	2,021,325.37	84.850000	3,414,788.25	1,393,462.88	0.30
		Base	50.225503	2,021,325.37	84.850000	3,414,788.25	1,393,462.88	0.30
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	74,242.000	Local	36.375939	2,700,622.46	45.520000	3,379,495.84	678,873.38	0.29
		Base	36.375939	2,700,622.46	45.520000	3,379,495.84	678,873.38	0.29
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	58,068.000	Local	14.133612	820,710.59	23.820000	1,383,179.76	562,469.17	0.12
		Base	14.133612	820,710.59	23.820000	1,383,179.76	562,469.17	0.12
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	62,747.000	Local	24.413743	1,531,889.15	31.210000	1,958,333.87	426,444.72	0.17
		Base	24.413743	1,531,889.15	31.210000	1,958,333.87	426,444.72	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
87901J105	TEGNA INC COMMON STOCK USD1.0							
	107,059.000	Local	14.297131	1,530,636.56	20.060000	2,147,603.54	616,966.98	0.19
		Base	14.297131	1,530,636.56	20.060000	2,147,603.54	616,966.98	0.19
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	48,490.000	Local	31.242473	1,514,947.51	22.980000	1,114,300.20	-400,647.31	0.10
		Base	31.242473	1,514,947.51	22.980000	1,114,300.20	-400,647.31	0.10
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	92,984.000	Local	13.726136	1,276,311.03	38.140000	3,546,409.76	2,270,098.73	0.31
		Base	13.726136	1,276,311.03	38.140000	3,546,409.76	2,270,098.73	0.31
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	51,758.000	Local	28.556357	1,478,019.91	59.260000	3,067,179.08	1,589,159.17	0.27
		Base	28.556357	1,478,019.91	59.260000	3,067,179.08	1,589,159.17	0.27
88076W103	TERADATA CORP COMMON STOCK USD.01							
	53,086.000	Local	28.997560	1,539,364.49	49.470000	2,626,164.42	1,086,799.93	0.23
		Base	28.997560	1,539,364.49	49.470000	2,626,164.42	1,086,799.93	0.23
880779103	TEREX CORP COMMON STOCK USD.01							
	33,791.000	Local	22.801264	770,477.52	46.990000	1,587,839.09	817,361.57	0.14
		Base	22.801264	770,477.52	46.990000	1,587,839.09	817,361.57	0.14
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	26,435.000	Local	79.061085	2,089,979.77	127.630000	3,373,899.05	1,283,919.28	0.29
		Base	79.061085	2,089,979.77	127.630000	3,373,899.05	1,283,919.28	0.29
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	24,598.000	Local	72.820937	1,791,249.41	68.630000	1,688,160.74	-103,088.67	0.15
		Base	72.820937	1,791,249.41	68.630000	1,688,160.74	-103,088.67	0.15
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	31,877.000	Local	46.239744	1,473,984.31	107.020000	3,411,476.54	1,937,492.23	0.30
		Base	46.239744	1,473,984.31	107.020000	3,411,476.54	1,937,492.23	0.30
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	26,970.000	Local	43.355633	1,169,301.42	141.590000	3,818,682.30	2,649,380.88	0.33
		Base	43.355633	1,169,301.42	141.590000	3,818,682.30	2,649,380.88	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
887389104	TIMKEN CO COMMON STOCK							
	33,178.000	Local	28.925049	959,675.27	83.870000	2,782,638.86	1,822,963.59	0.24
		Base	28.925049	959,675.27	83.870000	2,782,638.86	1,822,963.59	0.24
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	54,554.000	Local	28.310443	1,544,447.92	62.700000	3,420,535.80	1,876,087.88	0.30
		Base	28.310443	1,544,447.92	62.700000	3,420,535.80	1,876,087.88	0.30
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	8,676.000	Local	22.134820	192,041.70	31.570000	273,901.32	81,859.62	0.02
		Base	22.134820	192,041.70	31.570000	273,901.32	81,859.62	0.02
89055F103	TOPBUILD CORP COMMON STOCK							
	16,101.000	Local	119.340000	1,921,493.34	222.380000	3,580,540.38	1,659,047.04	0.31
		Base	119.340000	1,921,493.34	222.380000	3,580,540.38	1,659,047.04	0.31
891092108	TORO CO COMMON STOCK USD1.0							
	52,405.000	Local	42.297610	2,216,606.27	114.600000	6,005,613.00	3,789,006.73	0.52
		Base	42.297610	2,216,606.27	114.600000	6,005,613.00	3,789,006.73	0.52
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	41,827.000	Local	43.343663	1,812,935.39	64.530000	2,699,096.31	886,160.92	0.23
		Base	43.343663	1,812,935.39	64.530000	2,699,096.31	886,160.92	0.23
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	27,214.000	Local	75.065472	2,042,831.75	47.600000	1,295,386.40	-747,445.35	0.11
		Base	75.065472	2,042,831.75	47.600000	1,295,386.40	-747,445.35	0.11
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	56,389.000	Local	33.179104	1,870,936.52	107.990000	6,089,448.11	4,218,511.59	0.53
		Base	33.179104	1,870,936.52	107.990000	6,089,448.11	4,218,511.59	0.53
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	39,984.000	Local	11.308373	452,154.00	27.640000	1,105,157.76	653,003.76	0.10
		Base	11.308373	452,154.00	27.640000	1,105,157.76	653,003.76	0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	47,019.000	Local	29.039358	1,365,401.59	47.130000	2,216,005.47	850,603.88	0.19
		Base	29.039358	1,365,401.59	47.130000	2,216,005.47	850,603.88	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
898402102	TRUSTMARK CORP COMMON STOCK							
	30,846.000	Local	22.997821	709,390.79	32.410000	999,718.86	290,328.07	0.09
		Base	22.997821	709,390.79	32.410000	999,718.86	290,328.07	0.09
902104108	II VI INC COMMON STOCK							
	51,050.000	Local	34.343381	1,753,229.61	67.140000	3,427,497.00	1,674,267.39	0.30
		Base	34.343381	1,753,229.61	67.140000	3,427,497.00	1,674,267.39	0.30
902681105	UGI CORP COMMON STOCK							
	101,570.000	Local	26.918049	2,734,066.21	43.710000	4,439,624.70	1,705,558.49	0.39
		Base	26.918049	2,734,066.21	43.710000	4,439,624.70	1,705,558.49	0.39
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	21,141.000	Local	73.378823	1,551,301.70	97.030000	2,051,311.23	500,009.53	0.18
		Base	73.378823	1,551,301.70	97.030000	2,051,311.23	500,009.53	0.18
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	107,319.000	Local	17.349671	1,861,949.38	18.640000	2,000,426.16	138,476.78	0.17
		Base	17.349671	1,861,949.38	18.640000	2,000,426.16	138,476.78	0.17
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	62,880.000	Local	36.248203	2,279,287.01	39.270000	2,469,297.60	190,010.59	0.21
		Base	36.248203	2,279,287.01	39.270000	2,469,297.60	190,010.59	0.21
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	127,852.000	Local	22.407575	2,864,853.30	23.010000	2,941,874.52	77,021.22	0.26
		Base	22.407575	2,864,853.30	23.010000	2,941,874.52	77,021.22	0.26
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	21,689.000	Local	70.027808	1,518,833.13	201.560000	4,371,634.84	2,852,801.71	0.38
		Base	70.027808	1,518,833.13	201.560000	4,371,634.84	2,852,801.71	0.38
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	82,475.000	Local	16.656972	1,373,783.74	23.350000	1,925,791.25	552,007.51	0.17
		Base	16.656972	1,373,783.74	23.350000	1,925,791.25	552,007.51	0.17
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,908.000	Local	105.158032	2,198,644.13	223.690000	4,676,910.52	2,478,266.39	0.41
		Base	105.158032	2,198,644.13	223.690000	4,676,910.52	2,478,266.39	0.41

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	33,329.000	Local	23.139236	771,207.59	35.900000	1,196,511.10	425,303.51	0.10
		Base	23.139236	771,207.59	35.900000	1,196,511.10	425,303.51	0.10
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	53,558.000	Local	21.622931	1,158,080.93	18.850000	1,009,568.30	-148,512.63	0.09
		Base	21.622931	1,158,080.93	18.850000	1,009,568.30	-148,512.63	0.09
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	197,350.000	Local	10.538775	2,079,827.23	13.770000	2,717,509.50	637,682.27	0.24
		Base	10.538775	2,079,827.23	13.770000	2,717,509.50	637,682.27	0.24
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,347.000	Local	100.021763	1,034,925.18	246.850000	2,554,156.95	1,519,231.77	0.22
		Base	100.021763	1,034,925.18	246.850000	2,554,156.95	1,519,231.77	0.22
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	88,368.000	Local	12.604925	1,113,871.98	31.400000	2,774,755.20	1,660,883.22	0.24
		Base	12.604925	1,113,871.98	31.400000	2,774,755.20	1,660,883.22	0.24
92552V100	VIASAT INC COMMON STOCK USD.0001							
	31,720.000	Local	67.417182	2,138,473.00	51.790000	1,642,778.80	-495,694.20	0.14
		Base	67.417182	2,138,473.00	51.790000	1,642,778.80	-495,694.20	0.14
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	64,580.000	Local	10.671630	689,173.84	24.570000	1,586,730.60	897,556.76	0.14
		Base	10.671630	689,173.84	24.570000	1,586,730.60	897,556.76	0.14
92839U206	VISTEON CORP COMMON STOCK							
	13,592.000	Local	119.255430	1,620,919.81	121.810000	1,655,641.52	34,721.71	0.14
		Base	119.255430	1,620,919.81	121.810000	1,655,641.52	34,721.71	0.14
928881101	VONTIER CORP COMMON STOCK USD.0001							
	82,120.000	Local	31.152200	2,558,218.66	31.340000	2,573,640.80	15,422.14	0.22
		Base	31.152200	2,558,218.66	31.340000	2,573,640.80	15,422.14	0.22
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	36,122.000	Local	19.278401	696,374.39	32.550000	1,175,771.10	479,396.71	0.10
		Base	19.278401	696,374.39	32.550000	1,175,771.10	479,396.71	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
942622200	WATSCO INC COMMON STOCK USD.5							
	16,004.000	Local	100.062401	1,601,398.66	292.860000	4,686,931.44	3,085,532.78	0.41
		Base	100.062401	1,601,398.66	292.860000	4,686,931.44	3,085,532.78	0.41
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	43,970.000	Local	25.175193	1,106,953.23	52.910000	2,326,452.70	1,219,499.47	0.20
		Base	25.175193	1,106,953.23	52.910000	2,326,452.70	1,219,499.47	0.20
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	58,489.000	Local	23.668665	1,384,356.55	32.340000	1,891,534.26	507,177.71	0.16
		Base	23.668665	1,384,356.55	32.340000	1,891,534.26	507,177.71	0.16
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	87,232.000	Local	8.188627	714,310.32	22.570000	1,968,826.24	1,254,515.92	0.17
		Base	8.188627	714,310.32	22.570000	1,968,826.24	1,254,515.92	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	27,816.000	Local	29.359024	816,650.60	46.230000	1,285,933.68	469,283.08	0.11
		Base	29.359024	816,650.60	46.230000	1,285,933.68	469,283.08	0.11
96208T104	WEX INC COMMON STOCK USD.01							
	21,517.000	Local	95.549441	2,055,937.32	205.210000	4,415,503.57	2,359,566.25	0.38
		Base	95.549441	2,055,937.32	205.210000	4,415,503.57	2,359,566.25	0.38
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	21,219.000	Local	43.039351	913,251.98	56.940000	1,208,209.86	294,957.88	0.10
		Base	43.039351	913,251.98	56.940000	1,208,209.86	294,957.88	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	37,289.000	Local	37.180947	1,386,440.34	170.750000	6,367,096.75	4,980,656.41	0.55
		Base	37.180947	1,386,440.34	170.750000	6,367,096.75	4,980,656.41	0.55
974155103	WINGSTOP INC COMMON STOCK USD.01							
	14,481.000	Local	138.782701	2,009,712.29	158.410000	2,293,935.21	284,222.92	0.20
		Base	138.782701	2,009,712.29	158.410000	2,293,935.21	284,222.92	0.20
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	27,700.000	Local	68.075576	1,885,693.45	77.100000	2,135,670.00	249,976.55	0.19
		Base	68.075576	1,885,693.45	77.100000	2,135,670.00	249,976.55	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
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	28,599.000	42.354345	1,211,291.91	125.010000	3,575,160.99	2,363,869.08	0.31
		Base		42.354345	1,211,291.91	125.010000	3,575,160.99	2,363,869.08	0.31
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	30,692.000	38.709922	1,188,084.94	30.930000	949,303.56	-238,781.38	0.08
		Base		38.709922	1,188,084.94	30.930000	949,303.56	-238,781.38	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	22,760.000	72.517062	1,650,488.33	55.110000	1,254,303.60	-396,184.73	0.11
		Base		72.517062	1,650,488.33	55.110000	1,254,303.60	-396,184.73	0.11
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	16,775.000	19.414126	325,671.97	65.260000	1,094,736.50	769,064.53	0.09
		Base		19.414126	325,671.97	65.260000	1,094,736.50	769,064.53	0.09
98262P101	WW INTERNATIONAL INC COMMON STOCK								
		Local	23,183.000	55.234138	1,280,493.01	27.740000	643,096.42	-637,396.59	0.06
		Base		55.234138	1,280,493.01	27.740000	643,096.42	-637,396.59	0.06
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	45,377.000	56.526517	2,565,003.75	73.110000	3,317,512.47	752,508.72	0.29
		Base		56.526517	2,565,003.75	73.110000	3,317,512.47	752,508.72	0.29
983793100	XPO LOGISTICS INC COMMON STOCK USD.001								
		Local	49,803.000	66.647832	3,319,261.97	139.120000	6,928,593.36	3,609,331.39	0.60
		Base		66.647832	3,319,261.97	139.120000	6,928,593.36	3,609,331.39	0.60
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	81,281.000	25.059600	2,036,869.34	24.140000	1,962,123.34	-74,746.00	0.17
		Base		25.059600	2,036,869.34	24.140000	1,962,123.34	-74,746.00	0.17
985817105	YELP INC COMMON STOCK USD.000001								
		Local	34,295.000	32.661410	1,120,123.05	39.300000	1,347,793.50	227,670.45	0.12
		Base		32.661410	1,120,123.05	39.300000	1,347,793.50	227,670.45	0.12
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
		Local	36,508.000	73.890000	2,697,576.12	85.420000	3,118,513.36	420,937.24	0.27
		Base		73.890000	2,697,576.12	85.420000	3,118,513.36	420,937.24	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
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	45,789.000	Local	37.615969	1,722,397.59	46.340000	2,121,862.26	399,464.67	0.18
		Base	37.615969	1,722,397.59	46.340000	2,121,862.26	399,464.67	0.18
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	73,558.000	Local	43.617500	3,208,416.06	55.080000	4,051,574.64	843,158.58	0.35
		Base	43.617500	3,208,416.06	55.080000	4,051,574.64	843,158.58	0.35
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	54,943.000	Local	35.298239	1,939,391.14	52.580000	2,888,902.94	949,511.80	0.25
		Base	35.298239	1,939,391.14	52.580000	2,888,902.94	949,511.80	0.25
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,894.000	Local	112.145190	1,333,854.89	211.210000	2,512,131.74	1,178,276.85	0.22
		Base	112.145190	1,333,854.89	211.210000	2,512,131.74	1,178,276.85	0.22
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	83,130.000	Local	26.572105	2,208,939.08	34.390000	2,858,840.70	649,901.62	0.25
		Base	26.572105	2,208,939.08	34.390000	2,858,840.70	649,901.62	0.25
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	27,467.000	Local	141.493900	3,886,412.96	164.400000	4,515,574.80	629,161.84	0.39
		Base	141.493900	3,886,412.96	164.400000	4,515,574.80	629,161.84	0.39
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	23,724.000	Local	70.811269	1,679,926.55	84.870000	2,013,455.88	333,529.33	0.17
		Base	70.811269	1,679,926.55	84.870000	2,013,455.88	333,529.33	0.17
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	81,946.000	Local	24.682347	2,022,619.57	30.450000	2,495,255.70	472,636.13	0.22
		Base	24.682347	2,022,619.57	30.450000	2,495,255.70	472,636.13	0.22
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	24,695.000	Local	118.713171	2,931,621.75	168.810000	4,168,762.95	1,237,141.20	0.36
		Base	118.713171	2,931,621.75	168.810000	4,168,762.95	1,237,141.20	0.36
US DOLLAR Total								
	19,586,463.000	Local		705,708,928.90		1,150,302,323.69	444,593,394.79	99.77
		Base		705,708,928.90		1,150,302,323.69	444,593,394.79	99.77

& 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
EQUITY Total								
		19,586,463.000	Base	705,708,928.90		1,150,302,323.69	444,593,394.79	99.77

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		22,240,737.480	Base		708,364,569.09		1,152,957,925.31	444,593,356.22	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			20,134,498.990	100.051474	20,144,862.95	100.050000	20,144,566.24	-296.71	2.81
		Base		100.051474	20,144,862.95	100.050000	20,144,566.24	-296.71	2.81
US DOLLAR Total									
			20,134,498.990		20,144,862.95		20,144,566.24	-296.71	2.81
		Base			20,144,862.95		20,144,566.24	-296.71	2.81
CASH EQUIVALENT Total									
			20,134,498.990	Base	20,144,862.95		20,144,566.24	-296.71	2.81
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
			26,596.000	21.447912	570,428.68	65.410000	1,739,644.36	1,169,215.68	0.24
		Base		21.447912	570,428.68	65.410000	1,739,644.36	1,169,215.68	0.24
000361105	AAR CORP COMMON STOCK USD1.0								
			21,657.000	25.332007	548,615.28	40.240000	871,477.68	322,862.40	0.12
		Base		25.332007	548,615.28	40.240000	871,477.68	322,862.40	0.12
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
			43,684.000	26.677805	1,165,393.24	51.410000	2,245,794.44	1,080,401.20	0.31
		Base		26.677805	1,165,393.24	51.410000	2,245,794.44	1,080,401.20	0.31
00164V103	AMC NETWORKS INC A COMMON STOCK								
			19,542.000	35.882700	701,219.72	50.280000	982,571.76	281,352.04	0.14
		Base		35.882700	701,219.72	50.280000	982,571.76	281,352.04	0.14
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
			30,723.000	24.481007	752,129.99	79.300000	2,436,333.90	1,684,203.91	0.34
		Base		24.481007	752,129.99	79.300000	2,436,333.90	1,684,203.91	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
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	6,294.000	Local	60.737371	382,281.01	33.280000	209,464.32	-172,816.69	0.03
		Base	60.737371	382,281.01	33.280000	209,464.32	-172,816.69	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
	7,170.000	Local	49.717550	356,474.83	45.580000	326,808.60	-29,666.23	0.05
		Base	49.717550	356,474.83	45.580000	326,808.60	-29,666.23	0.05
002474104	AZZ INC COMMON STOCK USD1.0							
	16,528.000	Local	30.863093	510,105.20	52.640000	870,033.92	359,928.72	0.12
		Base	30.863093	510,105.20	52.640000	870,033.92	359,928.72	0.12
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
	22,263.000	Local	19.208000	427,627.71	30.890000	687,704.07	260,076.36	0.10
		Base	19.208000	427,627.71	30.890000	687,704.07	260,076.36	0.10
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	40,652.000	Local	14.656258	595,806.18	37.490000	1,524,043.48	928,237.30	0.21
		Base	14.656258	595,806.18	37.490000	1,524,043.48	928,237.30	0.21
004239109	ACADIA REALTY TRUST REIT USD.001							
	56,180.000	Local	24.632779	1,383,869.50	20.890000	1,173,600.20	-210,269.30	0.16
		Base	24.632779	1,383,869.50	20.890000	1,173,600.20	-210,269.30	0.16
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	9,811.000	Local	74.213922	728,112.79	105.800000	1,038,003.80	309,891.01	0.14
		Base	74.213922	728,112.79	105.800000	1,038,003.80	309,891.01	0.14
00738A106	ADTRAN INC COMMON STOCK USD.01							
	31,492.000	Local	17.746026	558,857.85	17.090000	538,198.28	-20,659.57	0.08
		Base	17.746026	558,857.85	17.090000	538,198.28	-20,659.57	0.08
00770F104	AEGION CORP COMMON STOCK USD.01							
	19,928.000	Local	19.213582	382,888.26	30.100000	599,832.80	216,944.54	0.08
		Base	19.213582	382,888.26	30.100000	599,832.80	216,944.54	0.08
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	18,260.000	Local	15.856657	289,542.55	29.080000	531,000.80	241,458.25	0.07
		Base	15.856657	289,542.55	29.080000	531,000.80	241,458.25	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
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	46,938.000	Local	19.877061	932,989.50	46.720000	2,192,943.36	1,259,953.86	0.31
		Base	19.877061	932,989.50	46.720000	2,192,943.36	1,259,953.86	0.31
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	24,977.000	Local	26.351191	658,173.69	110.310000	2,755,212.87	2,097,039.18	0.38
		Base	26.351191	658,173.69	110.310000	2,755,212.87	2,097,039.18	0.38
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	14,622.000	Local	36.980943	540,735.35	110.370000	1,613,830.14	1,073,094.79	0.23
		Base	36.980943	540,735.35	110.370000	1,613,830.14	1,073,094.79	0.23
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	13,267.000	Local	14.153121	187,769.46	50.410000	668,789.47	481,020.01	0.09
		Base	14.153121	187,769.46	50.410000	668,789.47	481,020.01	0.09
008492100	AGREE REALTY CORP REIT USD.0001							
	41,375.000	Local	53.465153	2,212,120.70	70.360000	2,911,145.00	699,024.30	0.41
		Base	53.465153	2,212,120.70	70.360000	2,911,145.00	699,024.30	0.41
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,418.000	Local	71.283584	457,498.04	157.250000	1,009,230.50	551,732.46	0.14
		Base	71.283584	457,498.04	157.250000	1,009,230.50	551,732.46	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	29,428.000	Local	43.505306	1,280,274.15	89.760000	2,641,457.28	1,361,183.13	0.37
		Base	43.505306	1,280,274.15	89.760000	2,641,457.28	1,361,183.13	0.37
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	19,989.000	Local	36.917140	737,936.72	89.240000	1,783,818.36	1,045,881.64	0.25
		Base	36.917140	737,936.72	89.240000	1,783,818.36	1,045,881.64	0.25
014491104	ALEXANDER + BALDWIN INC REIT							
	47,140.000	Local	20.072828	946,233.11	18.330000	864,076.20	-82,156.91	0.12
		Base	20.072828	946,233.11	18.330000	864,076.20	-82,156.91	0.12
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	82,579.000	Local	8.753600	722,863.54	23.260000	1,920,787.54	1,197,924.00	0.27
		Base	8.753600	722,863.54	23.260000	1,920,787.54	1,197,924.00	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
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
	12,147.000	Local	33.007468	400,941.71	39.600000	481,021.20	80,079.49	0.07
		Base	33.007468	400,941.71	39.600000	481,021.20	80,079.49	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	8,550.000	Local	81.662313	698,212.78	235.730000	2,015,491.50	1,317,278.72	0.28
		Base	81.662313	698,212.78	235.730000	2,015,491.50	1,317,278.72	0.28
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	91,176.000	Local	7.164900	653,266.93	15.560000	1,418,698.56	765,431.63	0.20
		Base	7.164900	653,266.93	15.560000	1,418,698.56	765,431.63	0.20
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	29,836.000	Local	18.913352	564,298.77	17.150000	511,687.40	-52,611.37	0.07
		Base	18.913352	564,298.77	17.150000	511,687.40	-52,611.37	0.07
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	32,661.000	Local	35.404101	1,156,333.35	35.050000	1,144,768.05	-11,565.30	0.16
		Base	35.404101	1,156,333.35	35.050000	1,144,768.05	-11,565.30	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	73,843.000	Local	13.779990	1,017,555.79	9.280000	685,263.04	-332,292.75	0.10
		Base	13.779990	1,017,555.79	9.280000	685,263.04	-332,292.75	0.10
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	55,924.000	Local	24.263108	1,356,890.06	30.980000	1,732,525.52	375,635.46	0.24
		Base	24.263108	1,356,890.06	30.980000	1,732,525.52	375,635.46	0.24
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
	11,395.000	Local	34.214883	389,878.59	30.460000	347,091.70	-42,786.89	0.05
		Base	34.214883	389,878.59	30.460000	347,091.70	-42,786.89	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	24,046.000	Local	37.700719	906,551.48	79.190000	1,904,202.74	997,651.26	0.27
		Base	37.700719	906,551.48	79.190000	1,904,202.74	997,651.26	0.27
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	17,354.000	Local	14.478344	251,257.19	19.780000	343,262.12	92,004.93	0.05
		Base	14.478344	251,257.19	19.780000	343,262.12	92,004.93	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
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	11,070.000	Local	53.116438	587,998.97	99.460000	1,101,022.20	513,023.23	0.15
		Base	53.116438	587,998.97	99.460000	1,101,022.20	513,023.23	0.15
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	4,004.000	Local	95.396394	381,967.16	150.830000	603,923.32	221,956.16	0.08
		Base	95.396394	381,967.16	150.830000	603,923.32	221,956.16	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	12,593.000	Local	37.199308	468,450.89	62.080000	781,773.44	313,322.55	0.11
		Base	37.199308	468,450.89	62.080000	781,773.44	313,322.55	0.11
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	45,347.000	Local	31.483787	1,427,695.30	54.090000	2,452,819.23	1,025,123.93	0.34
		Base	31.483787	1,427,695.30	54.090000	2,452,819.23	1,025,123.93	0.34
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	23,843.000	Local	19.292595	459,993.35	17.400000	414,868.20	-45,125.15	0.06
		Base	19.292595	459,993.35	17.400000	414,868.20	-45,125.15	0.06
034164103	ANDERSONS INC/THE COMMON STOCK							
	20,094.000	Local	27.819114	558,997.27	28.720000	577,099.68	18,102.41	0.08
		Base	27.819114	558,997.27	28.720000	577,099.68	18,102.41	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	24,729.000	Local	15.481653	382,845.80	24.300000	600,914.70	218,068.90	0.08
		Base	15.481653	382,845.80	24.300000	600,914.70	218,068.90	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	9,330.000	Local	36.952353	344,765.45	40.180000	374,879.40	30,113.95	0.05
		Base	36.952353	344,765.45	40.180000	374,879.40	30,113.95	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	16,972.000	Local	21.527222	365,360.01	35.130000	596,226.36	230,866.35	0.08
		Base	21.527222	365,360.01	35.130000	596,226.36	230,866.35	0.08
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	83,772.000	Local	17.094620	1,432,050.48	15.210000	1,274,172.12	-157,878.36	0.18
		Base	17.094620	1,432,050.48	15.210000	1,274,172.12	-157,878.36	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
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	25,237.000	40.236068	1,015,437.65	95.660000	2,414,171.42	1,398,733.77	0.34
		Base		40.236068	1,015,437.65	95.660000	2,414,171.42	1,398,733.77	0.34
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	15,994.000	36.677820	586,625.06	7.410000	118,515.54	-468,109.52	0.02
		Base		36.677820	586,625.06	7.410000	118,515.54	-468,109.52	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	16,537.000	23.481865	388,319.60	72.760000	1,203,232.12	814,912.52	0.17
		Base		23.481865	388,319.60	72.760000	1,203,232.12	814,912.52	0.17
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	83,565.000	9.903077	827,550.66	9.340000	780,497.10	-47,053.56	0.11
		Base		9.903077	827,550.66	9.340000	780,497.10	-47,053.56	0.11
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	31,373.000	30.427440	954,600.09	60.290000	1,891,478.17	936,878.08	0.26
		Base		30.427440	954,600.09	60.290000	1,891,478.17	936,878.08	0.26
03966V107	ARCONIC CORP COMMON STOCK USD.01								
		Local	63,740.000	8.036969	512,276.41	28.600000	1,822,964.00	1,310,687.59	0.25
		Base		8.036969	512,276.41	28.600000	1,822,964.00	1,310,687.59	0.25
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	52,417.000	6.287642	329,579.34	6.130000	321,316.21	-8,263.13	0.04
		Base		6.287642	329,579.34	6.130000	321,316.21	-8,263.13	0.04
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	38,667.000	13.321643	515,107.98	13.630000	527,031.21	11,923.23	0.07
		Base		13.321643	515,107.98	13.630000	527,031.21	11,923.23	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	42,546.000	20.711532	881,192.86	12.430000	528,846.78	-352,346.08	0.07
		Base		20.711532	881,192.86	12.430000	528,846.78	-352,346.08	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	12,585.000	55.004160	692,227.35	198.610000	2,499,506.85	1,807,279.50	0.35
		Base		55.004160	692,227.35	198.610000	2,499,506.85	1,807,279.50	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
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,724.000	36.527663	537,833.31	75.010000	1,104,447.24	566,613.93	0.15
		Base		36.527663	537,833.31	75.010000	1,104,447.24	566,613.93	0.15
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	17,813.000	40.691776	724,842.61	67.910000	1,209,680.83	484,838.22	0.17
		Base		40.691776	724,842.61	67.910000	1,209,680.83	484,838.22	0.17
05379B107	AVISTA CORP COMMON STOCK								
		Local	45,108.000	32.712742	1,475,606.38	46.020000	2,075,870.16	600,263.78	0.29
		Base		32.712742	1,475,606.38	46.020000	2,075,870.16	600,263.78	0.29
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	21,990.000	29.197455	642,052.04	41.530000	913,244.70	271,192.66	0.13
		Base		29.197455	642,052.04	41.530000	913,244.70	271,192.66	0.13
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	33,454.000	19.678110	658,311.50	45.150000	1,510,448.10	852,136.60	0.21
		Base		19.678110	658,311.50	45.150000	1,510,448.10	852,136.60	0.21
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	42,165.000	24.024471	1,012,991.82	29.180000	1,230,374.70	217,382.88	0.17
		Base		24.024471	1,012,991.82	29.180000	1,230,374.70	217,382.88	0.17
05591L107	BM TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	3,818.000	11.387200	43,476.33	9.810000	37,454.58	-6,021.75	0.01
		Base		11.387200	43,476.33	9.810000	37,454.58	-6,021.75	0.01
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	18,986.000	29.887181	567,438.02	93.390000	1,773,102.54	1,205,664.52	0.25
		Base		29.887181	567,438.02	93.390000	1,773,102.54	1,205,664.52	0.25
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	21,125.000	57.303775	1,210,542.25	127.190000	2,686,888.75	1,476,346.50	0.37
		Base		57.303775	1,210,542.25	127.190000	2,686,888.75	1,476,346.50	0.37
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	12,165.000	45.484216	553,315.49	69.510000	845,589.15	292,273.66	0.12
		Base		45.484216	553,315.49	69.510000	845,589.15	292,273.66	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
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	29,054.000	16.150827	469,246.13	17.900000	520,066.60	50,820.47	0.07
		Base		16.150827	469,246.13	17.900000	520,066.60	50,820.47	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	60,477.000	21.643500	1,308,933.95	46.610000	2,818,832.97	1,509,899.02	0.39
		Base		21.643500	1,308,933.95	46.610000	2,818,832.97	1,509,899.02	0.39
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,971.000	42.558504	977,611.40	56.840000	1,305,671.64	328,060.24	0.18
		Base		42.558504	977,611.40	56.840000	1,305,671.64	328,060.24	0.18
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	19,807.000	8.734034	172,995.01	7.910000	156,673.37	-16,321.64	0.02
		Base		8.734034	172,995.01	7.910000	156,673.37	-16,321.64	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	30,346.000	32.388612	982,864.81	49.920000	1,514,872.32	532,007.51	0.21
		Base		32.388612	982,864.81	49.920000	1,514,872.32	532,007.51	0.21
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	78,952.000	10.330500	815,613.63	25.320000	1,999,064.64	1,183,451.01	0.28
		Base		10.330500	815,613.63	25.320000	1,999,064.64	1,183,451.01	0.28
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,700.000	18.411340	123,355.98	19.930000	133,531.00	10,175.02	0.02
		Base		18.411340	123,355.98	19.930000	133,531.00	10,175.02	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	23,653.000	18.971151	448,724.63	30.020000	710,063.06	261,338.43	0.10
		Base		18.971151	448,724.63	30.020000	710,063.06	261,338.43	0.10
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	33,245.000	31.301721	1,040,625.73	22.190000	737,706.55	-302,919.18	0.10
		Base		31.301721	1,040,625.73	22.190000	737,706.55	-302,919.18	0.10
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	21,988.000	30.672227	674,420.92	68.940000	1,515,852.72	841,431.80	0.21
		Base		30.672227	674,420.92	68.940000	1,515,852.72	841,431.80	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
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,098.000	39.533228	596,872.68	60.990000	920,827.02	323,954.34	0.13
		Base		39.533228	596,872.68	60.990000	920,827.02	323,954.34	0.13
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	52,281.000	17.691418	924,925.00	31.600000	1,652,079.60	727,154.60	0.23
		Base		17.691418	924,925.00	31.600000	1,652,079.60	727,154.60	0.23
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	31,457.000	13.960186	439,145.57	14.395000	452,823.52	13,677.95	0.06
		Base		13.960186	439,145.57	14.395000	452,823.52	13,677.95	0.06
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	25,525.000	30.055522	767,167.20	66.720000	1,703,028.00	935,860.80	0.24
		Base		30.055522	767,167.20	66.720000	1,703,028.00	935,860.80	0.24
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	12,532.000	66.361562	831,643.10	33.090000	414,683.88	-416,959.22	0.06
		Base		66.361562	831,643.10	33.090000	414,683.88	-416,959.22	0.06
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	18,885.000	27.767858	524,395.99	70.540000	1,332,147.90	807,751.91	0.19
		Base		27.767858	524,395.99	70.540000	1,332,147.90	807,751.91	0.19
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	53,672.000	8.659165	464,754.68	14.720000	790,051.84	325,297.16	0.11
		Base		8.659165	464,754.68	14.720000	790,051.84	325,297.16	0.11
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,333.000	30.863092	781,854.70	48.560000	1,230,170.48	448,315.78	0.17
		Base		30.863092	781,854.70	48.560000	1,230,170.48	448,315.78	0.17
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	31,593.000	34.666619	1,095,222.50	54.570000	1,724,030.01	628,807.51	0.24
		Base		34.666619	1,095,222.50	54.570000	1,724,030.01	628,807.51	0.24
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	111,103.000	10.161441	1,128,966.55	13.530000	1,503,223.59	374,257.04	0.21
		Base		10.161441	1,128,966.55	13.530000	1,503,223.59	374,257.04	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
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
	38,812.000	Local	10.272200	398,684.62	22.510000	873,658.12	474,973.50	0.12
		Base	10.272200	398,684.62	22.510000	873,658.12	474,973.50	0.12
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	29,612.000	Local	23.418400	693,465.65	67.130000	1,987,853.56	1,294,387.91	0.28
		Base	23.418400	693,465.65	67.130000	1,987,853.56	1,294,387.91	0.28
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
	15,100.000	Local	29.209403	441,061.98	26.460000	399,546.00	-41,515.98	0.06
		Base	29.209403	441,061.98	26.460000	399,546.00	-41,515.98	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
	50,878.000	Local	10.680569	543,405.99	16.100000	819,135.80	275,729.81	0.11
		Base	10.680569	543,405.99	16.100000	819,135.80	275,729.81	0.11
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	18,663.000	Local	35.911532	670,216.93	41.940000	782,726.22	112,509.29	0.11
		Base	35.911532	670,216.93	41.940000	782,726.22	112,509.29	0.11
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	21,296.000	Local	27.153937	578,270.25	45.990000	979,403.04	401,132.79	0.14
		Base	27.153937	578,270.25	45.990000	979,403.04	401,132.79	0.14
126501105	CTS CORP COMMON STOCK							
	21,062.000	Local	15.217141	320,503.43	32.520000	684,936.24	364,432.81	0.10
		Base	15.217141	320,503.43	32.520000	684,936.24	364,432.81	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK							
	83,274.000	Local	16.061607	1,337,514.30	21.210000	1,766,241.54	428,727.24	0.25
		Base	16.061607	1,337,514.30	21.210000	1,766,241.54	428,727.24	0.25
12739A100	CADENCE BANCORP COMMON STOCK							
	81,036.000	Local	15.886137	1,287,349.03	22.250000	1,803,051.00	515,701.97	0.25
		Base	15.886137	1,287,349.03	22.250000	1,803,051.00	515,701.97	0.25
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	24,352.000	Local	30.135127	733,850.61	37.360000	909,790.72	175,940.11	0.13
		Base	30.135127	733,850.61	37.360000	909,790.72	175,940.11	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	22,812.000	13.245103	302,147.28	13.750000	313,665.00	11,517.72	0.04
		Base		13.245103	302,147.28	13.750000	313,665.00	11,517.72	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	10,833.000	42.460260	459,972.00	78.130000	846,382.29	386,410.29	0.12
		Base		42.460260	459,972.00	78.130000	846,382.29	386,410.29	0.12
129500104	CALERES INC COMMON STOCK USD.01								
		Local	24,682.000	14.375703	354,821.10	23.310000	575,337.42	220,516.32	0.08
		Base		14.375703	354,821.10	23.310000	575,337.42	220,516.32	0.08
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	32,788.000	32.302139	1,059,122.52	58.750000	1,926,295.00	867,172.48	0.27
		Base		32.302139	1,059,122.52	58.750000	1,926,295.00	867,172.48	0.27
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	61,362.000	9.610034	589,690.88	28.950000	1,776,429.90	1,186,739.02	0.25
		Base		9.610034	589,690.88	28.950000	1,776,429.90	1,186,739.02	0.25
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	30,059.000	75.356755	2,265,148.69	37.390000	1,123,906.01	-1,141,242.68	0.16
		Base		75.356755	2,265,148.69	37.390000	1,123,906.01	-1,141,242.68	0.16
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	84,116.000	11.963096	1,006,287.79	12.925000	1,087,199.30	80,911.51	0.15
		Base		11.963096	1,006,287.79	12.925000	1,087,199.30	80,911.51	0.15
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	63,115.000	10.248698	646,846.56	6.480000	408,985.20	-237,861.36	0.06
		Base		10.248698	646,846.56	6.480000	408,985.20	-237,861.36	0.06
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	2,400.000	26.256300	63,015.12	12.950000	31,080.00	-31,935.12	0.00
		Base		26.256300	63,015.12	12.950000	31,080.00	-31,935.12	0.00
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	26,218.000	39.897991	1,046,045.52	40.320000	1,057,109.76	11,064.24	0.15
		Base		39.897991	1,046,045.52	40.320000	1,057,109.76	11,064.24	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
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	69,768.000	15.353246	1,071,165.29	24.180000	1,686,990.24	615,824.95	0.24
		Base		15.353246	1,071,165.29	24.180000	1,686,990.24	615,824.95	0.24
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	31,270.000	20.732452	648,303.77	37.870000	1,184,194.90	535,891.13	0.17
		Base		20.732452	648,303.77	37.870000	1,184,194.90	535,891.13	0.17
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	12,819.000	24.289318	311,364.77	13.400000	171,774.60	-139,590.17	0.02
		Base		24.289318	311,364.77	13.400000	171,774.60	-139,590.17	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,574.000	117.512230	655,013.17	209.430000	1,167,362.82	512,349.65	0.16
		Base		117.512230	655,013.17	209.430000	1,167,362.82	512,349.65	0.16
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	17,473.000	64.822500	1,132,643.55	57.300000	1,001,202.90	-131,440.65	0.14
		Base		64.822500	1,132,643.55	57.300000	1,001,202.90	-131,440.65	0.14
15202L107	CENTERSPACE REIT								
		Local	8,471.000	70.021825	593,154.88	70.390000	596,273.69	3,118.81	0.08
		Base		70.021825	593,154.88	70.390000	596,273.69	3,118.81	0.08
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	6,367.000	19.682676	125,319.60	54.140000	344,709.38	219,389.78	0.05
		Base		19.682676	125,319.60	54.140000	344,709.38	219,389.78	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,604.000	17.052348	436,608.32	49.270000	1,261,509.08	824,900.76	0.18
		Base		17.052348	436,608.32	49.270000	1,261,509.08	824,900.76	0.18
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	18,357.000	21.426211	393,320.95	26.950000	494,721.15	101,400.20	0.07
		Base		21.426211	393,320.95	26.950000	494,721.15	101,400.20	0.07
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	32,879.000	11.304625	371,684.75	15.660000	514,885.14	143,200.39	0.07
		Base		11.304625	371,684.75	15.660000	514,885.14	143,200.39	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	18,922.000	25.808439	488,347.28	73.940000	1,399,092.68	910,745.40	0.20
		Base		25.808439	488,347.28	73.940000	1,399,092.68	910,745.40	0.20
157210105	CEVA INC COMMON STOCK USD.001								
		Local	14,872.000	26.320878	391,444.10	55.440000	824,503.68	433,059.58	0.12
		Base		26.320878	391,444.10	55.440000	824,503.68	433,059.58	0.12
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,137.000	40.192510	929,934.10	160.630000	3,716,496.31	2,786,562.21	0.52
		Base		40.192510	929,934.10	160.630000	3,716,496.31	2,786,562.21	0.52
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	30,679.000	18.106620	555,492.98	13.870000	425,517.73	-129,975.25	0.06
		Base		18.106620	555,492.98	13.870000	425,517.73	-129,975.25	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	27,456.000	24.336001	668,169.23	62.590000	1,718,471.04	1,050,301.81	0.24
		Base		24.336001	668,169.23	62.590000	1,718,471.04	1,050,301.81	0.24
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	20,875.000	28.435312	593,587.13	32.230000	672,801.25	79,214.12	0.09
		Base		28.435312	593,587.13	32.230000	672,801.25	79,214.12	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	11,411.000	94.211876	1,075,051.72	118.520000	1,352,431.72	277,380.00	0.19
		Base		94.211876	1,075,051.72	118.520000	1,352,431.72	277,380.00	0.19
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	78,079.000	6.997610	546,366.40	3.000000	234,237.00	-312,129.40	0.03
		Base		6.997610	546,366.40	3.000000	234,237.00	-312,129.40	0.03
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	9,506.000	50.947811	484,309.89	78.350000	744,795.10	260,485.21	0.10
		Base		50.947811	484,309.89	78.350000	744,795.10	260,485.21	0.10
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,862.000	25.831160	332,240.38	48.860000	628,437.32	296,196.94	0.09
		Base		25.831160	332,240.38	48.860000	628,437.32	296,196.94	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
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
	33,170.000	Local	15.912317	527,811.55	15.430000	511,813.10	-15,998.45	0.07
		Base	15.912317	527,811.55	15.430000	511,813.10	-15,998.45	0.07
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	13,027.000	Local	37.455020	487,926.54	34.370000	447,737.99	-40,188.55	0.06
		Base	37.455020	487,926.54	34.370000	447,737.99	-40,188.55	0.06
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	10,257.000	Local	47.690381	489,160.24	77.400000	793,891.80	304,731.56	0.11
		Base	47.690381	489,160.24	77.400000	793,891.80	304,731.56	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
	10,815.000	Local	35.945967	388,755.63	33.460000	361,869.90	-26,885.73	0.05
		Base	35.945967	388,755.63	33.460000	361,869.90	-26,885.73	0.05
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
	3,023.000	Local	215.980764	652,909.85	293.250000	886,494.75	233,584.90	0.12
		Base	215.980764	652,909.85	293.250000	886,494.75	233,584.90	0.12
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
	27,594.000	Local	47.046497	1,298,201.05	75.510000	2,083,622.94	785,421.89	0.29
		Base	47.046497	1,298,201.05	75.510000	2,083,622.94	785,421.89	0.29
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
	41,709.000	Local	17.855187	744,721.99	14.800000	617,293.20	-127,428.79	0.09
		Base	17.855187	744,721.99	14.800000	617,293.20	-127,428.79	0.09
192576106	COHU INC COMMON STOCK USD1.0							
	30,718.000	Local	15.594411	479,029.13	40.010000	1,229,027.18	749,998.05	0.17
		Base	15.594411	479,029.13	40.010000	1,229,027.18	749,998.05	0.17
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
	22,457.000	Local	23.257900	522,302.66	22.300000	500,791.10	-21,511.56	0.07
		Base	23.257900	522,302.66	22.300000	500,791.10	-21,511.56	0.07
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
	46,727.000	Local	27.813454	1,299,639.25	43.530000	2,034,026.31	734,387.06	0.28
		Base	27.813454	1,299,639.25	43.530000	2,034,026.31	734,387.06	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
	23,560.000	Local	19.877153	468,305.73	82.360000	1,940,401.60	1,472,095.87	0.27
		Base	19.877153	468,305.73	82.360000	1,940,401.60	1,472,095.87	0.27
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
	34,903.000	Local	39.670920	1,384,634.12	77.630000	2,709,519.89	1,324,885.77	0.38
		Base	39.670920	1,384,634.12	77.630000	2,709,519.89	1,324,885.77	0.38
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
	79,382.000	Local	9.218615	731,792.12	11.150000	885,109.30	153,317.18	0.12
		Base	9.218615	731,792.12	11.150000	885,109.30	153,317.18	0.12
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
	14,699.000	Local	31.923960	469,250.29	50.920000	748,473.08	279,222.79	0.10
		Base	31.923960	469,250.29	50.920000	748,473.08	279,222.79	0.10
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	8,221.000	Local	48.176831	396,061.73	30.020000	246,794.42	-149,267.31	0.03
		Base	48.176831	396,061.73	30.020000	246,794.42	-149,267.31	0.03
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	17,049.000	Local	23.194553	395,443.93	23.980000	408,835.02	13,391.09	0.06
		Base	23.194553	395,443.93	23.980000	408,835.02	13,391.09	0.06
207410101	CONMED CORP COMMON STOCK USD.01							
	18,888.000	Local	46.797705	883,915.05	140.950000	2,662,263.60	1,778,348.55	0.37
		Base	46.797705	883,915.05	140.950000	2,662,263.60	1,778,348.55	0.37
208242107	CONN S INC COMMON STOCK USD.01							
	12,566.000	Local	17.376776	218,356.57	20.240000	254,335.84	35,979.27	0.04
		Base	17.376776	218,356.57	20.240000	254,335.84	35,979.27	0.04
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	19,478.000	Local	18.678169	363,813.37	8.780000	171,016.84	-192,796.53	0.02
		Base	18.678169	363,813.37	8.780000	171,016.84	-192,796.53	0.02
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	47,450.000	Local	17.820884	845,600.94	7.200000	341,640.00	-503,960.94	0.05
		Base	17.820884	845,600.94	7.200000	341,640.00	-503,960.94	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	11,058.000	Local	78.295688	865,793.72	29.040000	321,124.32	-544,669.40	0.04
		Base	78.295688	865,793.72	29.040000	321,124.32	-544,669.40	0.04
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
	32,840.000	Local	25.275259	830,039.51	56.990000	1,871,551.60	1,041,512.09	0.26
		Base	25.275259	830,039.51	56.990000	1,871,551.60	1,041,512.09	0.26
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	68,830.000	Local	18.486836	1,272,448.93	22.790000	1,568,635.70	296,186.77	0.22
		Base	18.486836	1,272,448.93	22.790000	1,568,635.70	296,186.77	0.22
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
	29,435.000	Local	31.873849	938,206.76	42.560000	1,252,753.60	314,546.84	0.17
		Base	31.873849	938,206.76	42.560000	1,252,753.60	314,546.84	0.17
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	77,983.000	Local	9.736180	759,256.54	7.770000	605,927.91	-153,328.63	0.08
		Base	9.736180	759,256.54	7.770000	605,927.91	-153,328.63	0.08
221006109	CORVEL CORP COMMON STOCK USD.0001							
	5,936.000	Local	38.895601	230,884.29	117.010000	694,571.36	463,687.07	0.10
		Base	38.895601	230,884.29	117.010000	694,571.36	463,687.07	0.10
22304C100	COVETRUS INC COMMON STOCK							
	64,815.000	Local	11.193385	725,499.26	28.650000	1,856,949.75	1,131,450.49	0.26
		Base	11.193385	725,499.26	28.650000	1,856,949.75	1,131,450.49	0.26
227046109	CROCS INC COMMON STOCK USD.001							
	42,640.000	Local	22.073534	941,215.48	100.120000	4,269,116.80	3,327,901.32	0.60
		Base	22.073534	941,215.48	100.120000	4,269,116.80	3,327,901.32	0.60
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	22,715.000	Local	8.718691	198,045.07	13.320000	302,563.80	104,518.73	0.04
		Base	8.718691	198,045.07	13.320000	302,563.80	104,518.73	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01							
	25,376.000	Local	14.052636	356,599.69	29.180000	740,471.68	383,871.99	0.10
		Base	14.052636	356,599.69	29.180000	740,471.68	383,871.99	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
229669106	CUBIC CORP COMMON STOCK								
		Local	20,675.000	50.178292	1,037,436.18	74.840000	1,547,317.00	509,880.82	0.22
		Base		50.178292	1,037,436.18	74.840000	1,547,317.00	509,880.82	0.22
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	19,113.000	23.466465	448,514.54	34.520000	659,780.76	211,266.22	0.09
		Base		23.466465	448,514.54	34.520000	659,780.76	211,266.22	0.09
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	11,540.000	35.185611	406,041.95	30.030000	346,546.20	-59,495.75	0.05
		Base		35.185611	406,041.95	30.030000	346,546.20	-59,495.75	0.05
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	46,301.000	16.067021	743,919.14	25.440000	1,177,897.44	433,978.30	0.16
		Base		16.067021	743,919.14	25.440000	1,177,897.44	433,978.30	0.16
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	10,064.000	59.083083	594,612.15	54.000000	543,456.00	-51,156.15	0.08
		Base		59.083083	594,612.15	54.000000	543,456.00	-51,156.15	0.08
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	14,298.000	10.148168	145,098.50	13.890000	198,599.22	53,500.72	0.03
		Base		10.148168	145,098.50	13.890000	198,599.22	53,500.72	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	10,661.000	49.339881	526,012.47	29.270000	312,047.47	-213,965.00	0.04
		Base		49.339881	526,012.47	29.270000	312,047.47	-213,965.00	0.04
234264109	DAKTRONICS INC COMMON STOCK								
		Local	24,044.000	9.027017	217,045.60	6.170000	148,351.48	-68,694.12	0.02
		Base		9.027017	217,045.60	6.170000	148,351.48	-68,694.12	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	31,027.000	31.023841	962,576.71	45.660000	1,416,692.82	454,116.11	0.20
		Base		31.023841	962,576.71	45.660000	1,416,692.82	454,116.11	0.20
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	20.730000	23,341.98	-774,906.15	0.00
		Base		708.923739	798,248.13	20.730000	23,341.98	-774,906.15	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
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	27,416.000	29.073802	797,087.35	44.020000	1,206,852.32	409,764.97	0.17
		Base		29.073802	797,087.35	44.020000	1,206,852.32	409,764.97	0.17
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	38,333.000	17.380890	666,261.65	17.700000	678,494.10	12,232.45	0.09
		Base		17.380890	666,261.65	17.700000	678,494.10	12,232.45	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	136,912.000	9.636406	1,319,339.59	10.420000	1,426,623.04	107,283.45	0.20
		Base		9.636406	1,319,339.59	10.420000	1,426,623.04	107,283.45	0.20
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	50,939.000	10.867456	553,577.35	15.010000	764,594.39	211,017.04	0.11
		Base		10.867456	553,577.35	15.010000	764,594.39	211,017.04	0.11
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	21,646.000	11.282809	244,227.69	17.870000	386,814.02	142,586.33	0.05
		Base		11.282809	244,227.69	17.870000	386,814.02	142,586.33	0.05
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	17,037.000	24.506897	417,524.00	33.120000	564,265.44	146,741.44	0.08
		Base		24.506897	417,524.00	33.120000	564,265.44	146,741.44	0.08
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	10,851.000	59.441278	644,997.31	96.650000	1,048,749.15	403,751.84	0.15
		Base		59.441278	644,997.31	96.650000	1,048,749.15	403,751.84	0.15
254543101	DIODES INC COMMON STOCK USD.667								
		Local	27,484.000	29.830667	819,866.05	76.810000	2,111,046.04	1,291,179.99	0.29
		Base		29.830667	819,866.05	76.810000	2,111,046.04	1,291,179.99	0.29
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01								
		Local	155,139.000	4.143900	642,880.50	4.415000	684,938.69	42,058.19	0.10
		Base		4.143900	642,880.50	4.415000	684,938.69	42,058.19	0.10
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	19,297.000	20.773881	400,873.59	30.560000	589,716.32	188,842.73	0.08
		Base		20.773881	400,873.59	30.560000	589,716.32	188,842.73	0.08

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258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	18,700.000	Local	45.741075	855,358.11	99.180000	1,854,666.00	999,307.89	0.26
		Base	45.741075	855,358.11	99.180000	1,854,666.00	999,307.89	0.26
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	23,097.000	Local	37.177860	858,697.04	30.650000	707,923.05	-150,773.99	0.10
		Base	37.177860	858,697.04	30.650000	707,923.05	-150,773.99	0.10
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	25,023.000	Local	23.747500	594,233.69	30.250000	756,945.75	162,712.06	0.11
		Base	23.747500	594,233.69	30.250000	756,945.75	162,712.06	0.11
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	12,340.000	Local	12.799844	157,950.07	16.940000	209,039.60	51,089.53	0.03
		Base	12.799844	157,950.07	16.940000	209,039.60	51,089.53	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	20,717.000	Local	51.412759	1,065,118.12	53.410000	1,106,494.97	41,376.85	0.15
		Base	51.412759	1,065,118.12	53.410000	1,106,494.97	41,376.85	0.15
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	7,577.000	Local	53.422815	404,784.67	40.830000	309,368.91	-95,415.76	0.04
		Base	53.422815	404,784.67	40.830000	309,368.91	-95,415.76	0.04
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	53,475.000	Local	21.734559	1,162,255.52	21.430000	1,145,969.25	-16,286.27	0.16
		Base	21.734559	1,162,255.52	21.430000	1,145,969.25	-16,286.27	0.16
278715206	EBIX INC COMMON STOCK USD.1							
	15,356.000	Local	22.575644	346,671.59	30.110000	462,369.16	115,697.57	0.06
		Base	22.575644	346,671.59	30.110000	462,369.16	115,697.57	0.06
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	17,368.000	Local	23.440473	407,114.13	32.700000	567,933.60	160,819.47	0.08
		Base	23.440473	407,114.13	32.700000	567,933.60	160,819.47	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001							
	16,885.000	Local	63.343515	1,069,555.25	70.740000	1,194,444.90	124,889.65	0.17
		Base	63.343515	1,069,555.25	70.740000	1,194,444.90	124,889.65	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
282914100	8X8 INC COMMON STOCK USD.001								
		Local	69,985.000	12.796767	895,581.75	32.890000	2,301,806.65	1,406,224.90	0.32
		Base		12.796767	895,581.75	32.890000	2,301,806.65	1,406,224.90	0.32
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	18,500.000	23.626222	437,085.11	40.480000	748,880.00	311,794.89	0.10
		Base		23.626222	437,085.11	40.480000	748,880.00	311,794.89	0.10
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	11,689.000	49.482880	578,405.39	50.740000	593,099.86	14,694.47	0.08
		Base		49.482880	578,405.39	50.740000	593,099.86	14,694.47	0.08
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	20,415.000	30.971936	632,292.07	39.340000	803,126.10	170,834.03	0.11
		Base		30.971936	632,292.07	39.340000	803,126.10	170,834.03	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	13,465.000	33.715818	453,983.49	74.680000	1,005,566.20	551,582.71	0.14
		Base		33.715818	453,983.49	74.680000	1,005,566.20	551,582.71	0.14
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	38,997.000	23.754199	926,342.48	26.600000	1,037,320.20	110,977.72	0.14
		Base		23.754199	926,342.48	26.600000	1,037,320.20	110,977.72	0.14
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	13,412.000	47.883903	642,218.91	85.650000	1,148,737.80	506,518.89	0.16
		Base		47.883903	642,218.91	85.650000	1,148,737.80	506,518.89	0.16
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	23,628.000	21.329021	503,962.10	34.240000	809,022.72	305,060.62	0.11
		Base		21.329021	503,962.10	34.240000	809,022.72	305,060.62	0.11
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	33,480.000	19.094454	639,282.33	85.850000	2,874,258.00	2,234,975.67	0.40
		Base		19.094454	639,282.33	85.850000	2,874,258.00	2,234,975.67	0.40
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	8,837.000	48.669662	430,093.80	100.360000	886,881.32	456,787.52	0.12
		Base		48.669662	430,093.80	100.360000	886,881.32	456,787.52	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
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	16,963.000	Local	46.514672	789,028.38	108.760000	1,844,895.88	1,055,867.50	0.26
		Base	46.514672	789,028.38	108.760000	1,844,895.88	1,055,867.50	0.26
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	69,656.000	Local	22.211305	1,547,150.68	26.190000	1,824,290.64	277,139.96	0.25
		Base	22.211305	1,547,150.68	26.190000	1,824,290.64	277,139.96	0.25
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	14,265.000	Local	19.990831	285,169.21	28.710000	409,548.15	124,378.94	0.06
		Base	19.990831	285,169.21	28.710000	409,548.15	124,378.94	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01							
	38,995.000	Local	21.552979	840,458.41	39.900000	1,555,900.50	715,442.09	0.22
		Base	21.552979	840,458.41	39.900000	1,555,900.50	715,442.09	0.22
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	21,796.000	Local	37.383307	814,806.56	92.380000	2,013,514.48	1,198,707.92	0.28
		Base	37.383307	814,806.56	92.380000	2,013,514.48	1,198,707.92	0.28
30214U102	EXPONENT INC COMMON STOCK USD.001							
	33,733.000	Local	28.142619	949,334.96	96.330000	3,249,499.89	2,300,164.93	0.45
		Base	28.142619	949,334.96	96.330000	3,249,499.89	2,300,164.93	0.45
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	80,557.000	Local	12.009652	967,461.50	11.380000	916,738.66	-50,722.84	0.13
		Base	12.009652	967,461.50	11.380000	916,738.66	-50,722.84	0.13
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	34,267.000	Local	17.953240	615,203.68	5.630000	192,923.21	-422,280.47	0.03
		Base	17.953240	615,203.68	5.630000	192,923.21	-422,280.47	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	20,292.000	Local	29.705765	602,789.39	41.960000	851,452.32	248,662.93	0.12
		Base	29.705765	602,789.39	41.960000	851,452.32	248,662.93	0.12
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	11,755.000	Local	44.087156	518,244.52	75.845000	891,557.98	373,313.46	0.12
		Base	44.087156	518,244.52	75.845000	891,557.98	373,313.46	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
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	39,417.000	Local	13.070315	515,192.60	41.430000	1,633,046.31	1,117,853.71	0.23
		Base	13.070315	515,192.60	41.430000	1,633,046.31	1,117,853.71	0.23
315405100	FERRO CORP COMMON STOCK USD1.0							
	53,672.000	Local	17.080707	916,755.69	16.660000	894,175.52	-22,580.17	0.12
		Base	17.080707	916,755.69	16.660000	894,175.52	-22,580.17	0.12
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	45.620000	1,407,148.90	281,881.19	0.20
		Base	36.481365	1,125,267.71	45.620000	1,407,148.90	281,881.19	0.20
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	11,458.000	Local	20.132525	230,678.47	14.740000	168,890.92	-61,787.55	0.02
		Base	20.132525	230,678.47	14.740000	168,890.92	-61,787.55	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	142,216.000	Local	6.207471	882,801.64	12.570000	1,787,655.12	904,853.48	0.25
		Base	6.207471	882,801.64	12.570000	1,787,655.12	904,853.48	0.25
318910106	FIRST BANCORP/NC COMMON STOCK							
	18,607.000	Local	34.061400	633,780.47	42.400000	788,936.80	155,156.33	0.11
		Base	34.061400	633,780.47	42.400000	788,936.80	155,156.33	0.11
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	62,655.000	Local	7.988854	500,541.67	14.490000	907,870.95	407,329.28	0.13
		Base	7.988854	500,541.67	14.490000	907,870.95	407,329.28	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	63,415.000	Local	20.406604	1,294,084.79	24.510000	1,554,301.65	260,216.86	0.22
		Base	20.406604	1,294,084.79	24.510000	1,554,301.65	260,216.86	0.22
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	85,274.000	Local	17.678758	1,507,538.45	27.460000	2,341,624.04	834,085.59	0.33
		Base	17.678758	1,507,538.45	27.460000	2,341,624.04	834,085.59	0.33
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	74,729.000	Local	15.443957	1,154,111.48	20.970000	1,567,067.13	412,955.65	0.22
		Base	15.443957	1,154,111.48	20.970000	1,567,067.13	412,955.65	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	30,877.000	31.150924	961,847.08	46.540000	1,437,015.58	475,168.50	0.20
		Base		31.150924	961,847.08	46.540000	1,437,015.58	475,168.50	0.20
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	50,664.000	15.871873	804,132.56	39.150000	1,983,495.60	1,179,363.04	0.28
		Base		15.871873	804,132.56	39.150000	1,983,495.60	1,179,363.04	0.28
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,162.000	34.671821	248,319.58	43.450000	311,188.90	62,869.32	0.04
		Base		34.671821	248,319.58	43.450000	311,188.90	62,869.32	0.04
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	17,957.000	40.710714	731,042.30	88.290000	1,585,423.53	854,381.23	0.22
		Base		40.710714	731,042.30	88.290000	1,585,423.53	854,381.23	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	30,523.000	14.281730	435,921.25	12.900000	393,746.70	-42,174.55	0.05
		Base		14.281730	435,921.25	12.900000	393,746.70	-42,174.55	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	64,159.000	20.890629	1,340,321.87	28.870000	1,852,270.33	511,948.46	0.26
		Base		20.890629	1,340,321.87	28.870000	1,852,270.33	511,948.46	0.26
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	25,077.000	32.381489	812,030.59	81.270000	2,038,007.79	1,225,977.20	0.28
		Base		32.381489	812,030.59	81.270000	2,038,007.79	1,225,977.20	0.28
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	62,894.000	11.015497	692,808.64	5.280000	332,080.32	-360,728.32	0.05
		Base		11.015497	692,808.64	5.280000	332,080.32	-360,728.32	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001								
		Local	10,092.000	42.811417	432,052.82	77.020000	777,285.84	345,233.02	0.11
		Base		42.811417	432,052.82	77.020000	777,285.84	345,233.02	0.11
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	33,944.000	30.550549	1,037,007.85	66.820000	2,268,138.08	1,231,130.23	0.32
		Base		30.550549	1,037,007.85	66.820000	2,268,138.08	1,231,130.23	0.32

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36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	16,828.000	Local	14.116251	237,548.28	12.700000	213,715.60	-23,832.68	0.03
		Base	14.116251	237,548.28	12.700000	213,715.60	-23,832.68	0.03
36162J106	GEO GROUP INC/THE REIT USD.01							
	78,984.000	Local	8.848500	698,889.93	5.510000	435,201.84	-263,688.09	0.06
		Base	8.848500	698,889.93	5.510000	435,201.84	-263,688.09	0.06
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	31,406.000	Local	19.009489	597,012.02	25.690000	806,820.14	209,808.12	0.11
		Base	19.009489	597,012.02	25.690000	806,820.14	209,808.12	0.11
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	28,338.000	Local	32.582310	923,317.51	32.490000	920,701.62	-2,615.89	0.13
		Base	32.582310	923,317.51	32.490000	920,701.62	-2,615.89	0.13
36251C103	GMS INC COMMON STOCK USD.01							
	27,878.000	Local	20.391357	568,470.25	43.710000	1,218,547.38	650,077.13	0.17
		Base	20.391357	568,470.25	43.710000	1,218,547.38	650,077.13	0.17
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	23,134.000	Local	5.059098	117,037.17	173.590000	4,015,831.06	3,898,793.89	0.56
		Base	5.059098	117,037.17	173.590000	4,015,831.06	3,898,793.89	0.56
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	86,000.000	Local	8.363683	719,276.76	4.540000	390,440.00	-328,836.76	0.05
		Base	8.363683	719,276.76	4.540000	390,440.00	-328,836.76	0.05
371532102	GENESCO INC COMMON STOCK USD1.0							
	9,268.000	Local	47.084307	436,377.36	50.000000	463,400.00	27,022.64	0.06
		Base	47.084307	436,377.36	50.000000	463,400.00	27,022.64	0.06
37253A103	GENTHERM INC COMMON STOCK							
	21,489.000	Local	47.355549	1,017,623.39	71.200000	1,530,016.80	512,393.41	0.21
		Base	47.355549	1,017,623.39	71.200000	1,530,016.80	512,393.41	0.21
374297109	GETTY REALTY CORP REIT USD.01							
	24,176.000	Local	22.503725	544,050.06	31.580000	763,478.08	219,428.02	0.11
		Base	22.503725	544,050.06	31.580000	763,478.08	219,428.02	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	21,240.000	22.510637	478,125.94	91.860000	1,951,106.40	1,472,980.46	0.27
		Base		22.510637	478,125.94	91.860000	1,951,106.40	1,472,980.46	0.27
377320106	GLATFELTER CORP COMMON STOCK USD.01								
		Local	28,888.000	17.938616	518,210.75	14.720000	425,231.36	-92,979.39	0.06
		Base		17.938616	518,210.75	14.720000	425,231.36	-92,979.39	0.06
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	29,812.000	37.202927	1,109,093.66	94.160000	2,807,097.92	1,698,004.26	0.39
		Base		37.202927	1,109,093.66	94.160000	2,807,097.92	1,698,004.26	0.39
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	59,005.000	17.217554	1,015,921.79	19.200000	1,132,896.00	116,974.21	0.16
		Base		17.217554	1,015,921.79	19.200000	1,132,896.00	116,974.21	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	29,778.000	25.449324	757,829.96	38.100000	1,134,541.80	376,711.84	0.16
		Base		25.449324	757,829.96	38.100000	1,134,541.80	376,711.84	0.16
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	35,881.000	16.669695	598,125.33	13.240000	475,064.44	-123,060.89	0.07
		Base		16.669695	598,125.33	13.240000	475,064.44	-123,060.89	0.07
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	35,925.000	29.461758	1,058,413.66	33.050000	1,187,321.25	128,907.59	0.17
		Base		29.461758	1,058,413.66	33.050000	1,187,321.25	128,907.59	0.17
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	35,182.000	34.333038	1,207,904.95	45.760000	1,609,928.32	402,023.37	0.22
		Base		34.333038	1,207,904.95	45.760000	1,609,928.32	402,023.37	0.22
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	25,791.000	19.296381	497,672.95	29.800000	768,571.80	270,898.85	0.11
		Base		19.296381	497,672.95	29.800000	768,571.80	270,898.85	0.11
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	21,414.000	31.225880	668,671.00	47.240000	1,011,597.36	342,926.36	0.14
		Base		31.225880	668,671.00	47.240000	1,011,597.36	342,926.36	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
395259104	GREENHILL + CO INC COMMON STOCK USD.01							
	9,550.000	Local	36.542710	348,982.88	15.180000	144,969.00	-204,013.88	0.02
		Base	36.542710	348,982.88	15.180000	144,969.00	-204,013.88	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25							
	29,414.000	Local	15.523754	456,615.71	27.120000	797,707.68	341,091.97	0.11
		Base	15.523754	456,615.71	27.120000	797,707.68	341,091.97	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	11,076.000	Local	56.147389	621,888.48	164.160000	1,818,236.16	1,196,347.68	0.25
		Base	56.147389	621,888.48	164.160000	1,818,236.16	1,196,347.68	0.25
401617105	GUESS? INC COMMON STOCK USD.01							
	24,442.000	Local	13.400816	327,542.75	27.040000	660,911.68	333,368.93	0.09
		Base	13.400816	327,542.75	27.040000	660,911.68	333,368.93	0.09
40416E103	HCI GROUP INC COMMON STOCK							
	4,052.000	Local	42.045538	170,368.52	73.420000	297,497.84	127,129.32	0.04
		Base	42.045538	170,368.52	73.420000	297,497.84	127,129.32	0.04
41043F208	HANGER INC COMMON STOCK USD.01							
	24,849.000	Local	21.709989	539,471.51	24.930000	619,485.57	80,014.06	0.09
		Base	21.709989	539,471.51	24.930000	619,485.57	80,014.06	0.09
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	20,060.000	Local	12.479484	250,338.45	20.300000	407,218.00	156,879.55	0.06
		Base	12.479484	250,338.45	20.300000	407,218.00	156,879.55	0.06
413160102	HARMONIC INC COMMON STOCK USD.001							
	65,823.000	Local	6.156177	405,218.02	7.820000	514,735.86	109,517.84	0.07
		Base	6.156177	405,218.02	7.820000	514,735.86	109,517.84	0.07
415864107	HARSCO CORP COMMON STOCK USD1.25							
	51,388.000	Local	14.742140	757,569.11	17.930000	921,386.84	163,817.73	0.13
		Base	14.742140	757,569.11	17.930000	921,386.84	163,817.73	0.13
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,874.000	Local	14.912207	162,155.34	46.470000	505,314.78	343,159.44	0.07
		Base	14.912207	162,155.34	46.470000	505,314.78	343,159.44	0.07

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419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	31,547.000	Local	25.173727	794,155.57	25.110000	792,145.17	-2,010.40	0.11
		Base	25.173727	794,155.57	25.110000	792,145.17	-2,010.40	0.11
420261109	HAWKINS INC COMMON STOCK USD.01							
	12,301.000	Local	19.170607	235,817.64	33.350000	410,238.35	174,420.71	0.06
		Base	19.170607	235,817.64	33.350000	410,238.35	174,420.71	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	8,257.000	Local	46.519581	384,112.18	29.240000	241,434.68	-142,677.50	0.03
		Base	46.519581	384,112.18	29.240000	241,434.68	-142,677.50	0.03
42222N103	HEALTHSTREAM INC COMMON STOCK							
	16,405.000	Local	26.538694	435,367.28	24.160000	396,344.80	-39,022.48	0.06
		Base	26.538694	435,367.28	24.160000	396,344.80	-39,022.48	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	31,773.000	Local	18.313313	581,868.89	18.590000	590,660.07	8,791.18	0.08
		Base	18.313313	581,868.89	18.590000	590,660.07	8,791.18	0.08
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	12,636.000	Local	22.310131	281,910.82	42.300000	534,502.80	252,591.98	0.07
		Base	22.310131	281,910.82	42.300000	534,502.80	252,591.98	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	92,427.000	Local	5.767832	533,103.40	4.290000	396,511.83	-136,591.57	0.06
		Base	5.767832	533,103.40	4.290000	396,511.83	-136,591.57	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	70,225.000	Local	20.792611	1,460,161.10	25.630000	1,799,866.75	339,705.65	0.25
		Base	20.792611	1,460,161.10	25.630000	1,799,866.75	339,705.65	0.25
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	23,401.000	Local	31.000059	725,432.37	28.100000	657,568.10	-67,864.27	0.09
		Base	31.000059	725,432.37	28.100000	657,568.10	-67,864.27	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	23,774.000	Local	16.617890	395,073.72	11.560000	274,827.44	-120,246.28	0.04
		Base	16.617890	395,073.72	11.560000	274,827.44	-120,246.28	0.04

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42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	6,491.000	96.749094	627,998.37	182.650000	1,185,581.15	557,582.78	0.17
		Base		96.749094	627,998.37	182.650000	1,185,581.15	557,582.78	0.17
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	10,804.000	34.842130	376,434.37	79.450000	858,377.80	481,943.43	0.12
		Base		34.842130	376,434.37	79.450000	858,377.80	481,943.43	0.12
431571108	HILLENBRAND INC COMMON STOCK								
		Local	48,868.000	24.507760	1,197,645.23	49.090000	2,398,930.12	1,201,284.89	0.33
		Base		24.507760	1,197,645.23	49.090000	2,398,930.12	1,201,284.89	0.33
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
		Local	10,657.000	32.460601	345,932.62	35.200000	375,126.40	29,193.78	0.05
		Base		32.460601	345,932.62	35.200000	375,126.40	29,193.78	0.05
43785V102	HOMESTREET INC COMMON STOCK								
		Local	14,206.000	29.699285	421,908.04	40.840000	580,173.04	158,265.00	0.08
		Base		29.699285	421,908.04	40.840000	580,173.04	158,265.00	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	80,314.000	10.115332	812,402.78	15.010000	1,205,513.14	393,110.36	0.17
		Base		10.115332	812,402.78	15.010000	1,205,513.14	393,110.36	0.17
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	26,939.000	24.247105	653,192.77	40.100000	1,080,253.90	427,061.13	0.15
		Base		24.247105	653,192.77	40.100000	1,080,253.90	427,061.13	0.15
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	22,016.000	38.337821	844,045.46	65.720000	1,446,891.52	602,846.06	0.20
		Base		38.337821	844,045.46	65.720000	1,446,891.52	602,846.06	0.20
45031U101	ISTAR INC REIT USD.001								
		Local	48,151.000	11.746854	565,622.75	18.510000	891,275.01	325,652.26	0.12
		Base		11.746854	565,622.75	18.510000	891,275.01	325,652.26	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	66,320.000	10.216821	677,579.59	16.840000	1,116,828.80	439,249.21	0.16
		Base		10.216821	677,579.59	16.840000	1,116,828.80	439,249.21	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
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	21,519.000	48.907044	1,052,430.67	81.900000	1,762,406.10	709,975.43	0.25
		Base		48.907044	1,052,430.67	81.900000	1,762,406.10	709,975.43	0.25
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	23,878.000	42.646300	1,018,308.36	75.510000	1,803,027.78	784,719.42	0.25
		Base		42.646300	1,018,308.36	75.510000	1,803,027.78	784,719.42	0.25
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	42,536.000	20.640158	877,949.76	24.800000	1,054,892.80	176,943.04	0.15
		Base		20.640158	877,949.76	24.800000	1,054,892.80	176,943.04	0.15
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,856.000	27.170638	621,012.10	100.370000	2,294,056.72	1,673,044.62	0.32
		Base		27.170638	621,012.10	100.370000	2,294,056.72	1,673,044.62	0.32
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	16,017.000	55.332750	886,264.65	97.410000	1,560,215.97	673,951.32	0.22
		Base		55.332750	886,264.65	97.410000	1,560,215.97	673,951.32	0.22
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,564.000	33.795249	424,603.51	38.130000	479,065.32	54,461.81	0.07
		Base		33.795249	424,603.51	38.130000	479,065.32	54,461.81	0.07
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,040.000	49.605426	597,249.33	65.390000	787,295.60	190,046.27	0.11
		Base		49.605426	597,249.33	65.390000	787,295.60	190,046.27	0.11
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	14,676.000	37.306768	547,514.13	134.650000	1,976,123.40	1,428,609.27	0.28
		Base		37.306768	547,514.13	134.650000	1,976,123.40	1,428,609.27	0.28
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	40,997.000	11.131057	456,339.95	11.450000	469,415.65	13,075.70	0.07
		Base		11.131057	456,339.95	11.450000	469,415.65	13,075.70	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	15,578.000	86.773101	1,351,751.37	183.130000	2,852,799.14	1,501,047.77	0.40
		Base		86.773101	1,351,751.37	183.130000	2,852,799.14	1,501,047.77	0.40

& 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
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,459.000	42.666735	915,585.47	93.880000	2,014,570.92	1,098,985.45	0.28
		Base		42.666735	915,585.47	93.880000	2,014,570.92	1,098,985.45	0.28
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	11,551.000	30.487251	352,158.24	73.600000	850,153.60	497,995.36	0.12
		Base		30.487251	352,158.24	73.600000	850,153.60	497,995.36	0.12
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	38,182.000	15.002144	572,811.87	12.840000	490,256.88	-82,554.99	0.07
		Base		15.002144	572,811.87	12.840000	490,256.88	-82,554.99	0.07
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	22,412.000	18.616418	417,231.17	9.030000	202,380.36	-214,850.81	0.03
		Base		18.616418	417,231.17	9.030000	202,380.36	-214,850.81	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		Local	154,055.000	13.391889	2,063,087.43	3.900000	600,814.50	-1,462,272.93	0.08
		Base		13.391889	2,063,087.43	3.900000	600,814.50	-1,462,272.93	0.08
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	18,361.000	36.313353	666,749.47	108.800000	1,997,676.80	1,330,927.33	0.28
		Base		36.313353	666,749.47	108.800000	1,997,676.80	1,330,927.33	0.28
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	177,220.000	76.605387	13,576,006.74	110.540000	19,589,898.80	6,013,892.06	2.73
		Base		76.605387	13,576,006.74	110.540000	19,589,898.80	6,013,892.06	2.73
465741106	ITRON INC COMMON STOCK								
		Local	28,876.000	45.759744	1,321,358.38	89.940000	2,597,107.44	1,275,749.06	0.36
		Base		45.759744	1,321,358.38	89.940000	2,597,107.44	1,275,749.06	0.36
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	9,775.000	85.227254	833,096.41	164.610000	1,609,062.75	775,966.34	0.22
		Base		85.227254	833,096.41	164.610000	1,609,062.75	775,966.34	0.22
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	20,660.000	42.420282	876,403.02	145.380000	3,003,550.80	2,127,147.78	0.42
		Base		42.420282	876,403.02	145.380000	3,003,550.80	2,127,147.78	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	17,764.000	Local	18.885883	335,488.82	21.100000	374,820.40	39,331.58	0.05
		Base	18.885883	335,488.82	21.100000	374,820.40	39,331.58	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	10,323.000	Local	65.165516	672,703.62	120.470000	1,243,611.81	570,908.19	0.17
		Base	65.165516	672,703.62	120.470000	1,243,611.81	570,908.19	0.17
483548103	KAMAN CORP COMMON STOCK USD1.0							
	18,056.000	Local	38.695255	698,681.52	53.350000	963,287.60	264,606.08	0.13
		Base	38.695255	698,681.52	53.350000	963,287.60	264,606.08	0.13
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	21,756.000	Local	17.087125	371,747.50	25.050000	544,987.80	173,240.30	0.08
		Base	17.087125	371,747.50	25.050000	544,987.80	173,240.30	0.08
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	54,883.000	Local	21.281920	1,168,015.64	20.810000	1,142,115.23	-25,900.41	0.16
		Base	21.281920	1,168,015.64	20.810000	1,142,115.23	-25,900.41	0.16
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	59,724.000	Local	14.185914	847,239.54	20.900000	1,248,231.60	400,992.06	0.17
		Base	14.185914	847,239.54	20.900000	1,248,231.60	400,992.06	0.17
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	30,631.000	Local	35.004705	1,072,229.12	62.830000	1,924,545.73	852,316.61	0.27
		Base	35.004705	1,072,229.12	62.830000	1,924,545.73	852,316.61	0.27
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	13,746.000	Local	30.700941	422,015.13	33.240000	456,917.04	34,901.91	0.06
		Base	30.700941	422,015.13	33.240000	456,917.04	34,901.91	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
	35,158.000	Local	23.069937	811,092.86	67.890000	2,386,876.62	1,575,783.76	0.33
		Base	23.069937	811,092.86	67.890000	2,386,876.62	1,575,783.76	0.33
50077C106	KRATON CORP COMMON STOCK USD.01							
	20,753.000	Local	24.699331	512,585.22	35.760000	742,127.28	229,542.06	0.10
		Base	24.699331	512,585.22	35.760000	742,127.28	229,542.06	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
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	40,426.000	Local	13.809561	558,265.31	56.850000	2,298,218.10	1,739,952.79	0.32
		Base	13.809561	558,265.31	56.850000	2,298,218.10	1,739,952.79	0.32
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	14,334.000	Local	47.651233	683,032.78	165.780000	2,376,290.52	1,693,257.74	0.33
		Base	47.651233	683,032.78	165.780000	2,376,290.52	1,693,257.74	0.33
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	16,381.000	Local	47.896368	784,590.41	146.500000	2,399,816.50	1,615,226.09	0.33
		Base	47.896368	784,590.41	146.500000	2,399,816.50	1,615,226.09	0.33
502175102	LTC PROPERTIES INC REIT USD.01							
	25,580.000	Local	35.863402	917,385.82	42.530000	1,087,917.40	170,531.58	0.15
		Base	35.863402	917,385.82	42.530000	1,087,917.40	170,531.58	0.15
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	30,151.000	Local	16.716159	504,008.90	44.460000	1,340,513.46	836,504.56	0.19
		Base	16.716159	504,008.90	44.460000	1,340,513.46	836,504.56	0.19
516012101	LANNETT CO INC COMMON STOCK USD.001							
	22,179.000	Local	28.104042	623,319.54	4.370000	96,922.23	-526,397.31	0.01
		Base	28.104042	623,319.54	4.370000	96,922.23	-526,397.31	0.01
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	43,705.000	Local	21.100235	922,185.77	23.700000	1,035,808.50	113,622.73	0.14
		Base	21.100235	922,185.77	23.700000	1,035,808.50	113,622.73	0.14
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	5,881.000	Local	91.468937	537,928.82	40.540000	238,415.74	-299,513.08	0.03
		Base	91.468937	537,928.82	40.540000	238,415.74	-299,513.08	0.03
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	11,019.000	Local	30.891778	340,396.50	52.470000	578,166.93	237,770.43	0.08
		Base	30.891778	340,396.50	52.470000	578,166.93	237,770.43	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	180,876.000	Local	9.850501	1,781,719.23	12.240000	2,213,922.24	432,203.01	0.31
		Base	9.850501	1,781,719.23	12.240000	2,213,922.24	432,203.01	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
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	7,105.000	Local	75.541002	536,718.82	165.780000	1,177,866.90	641,148.08	0.16
		Base	75.541002	536,718.82	165.780000	1,177,866.90	641,148.08	0.16
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	17,554.000	Local	18.806418	330,127.87	17.930000	314,743.22	-15,384.65	0.04
		Base	18.806418	330,127.87	17.930000	314,743.22	-15,384.65	0.04
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	41,081.000	Local	16.460718	676,222.76	54.650000	2,245,076.65	1,568,853.89	0.31
		Base	16.460718	676,222.76	54.650000	2,245,076.65	1,568,853.89	0.31
53814L108	LIVENT CORP COMMON STOCK USD.001							
	95,457.000	Local	10.898846	1,040,371.18	18.020000	1,720,135.14	679,763.96	0.24
		Base	10.898846	1,040,371.18	18.020000	1,720,135.14	679,763.96	0.24
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	18,831.000	Local	22.751578	428,434.97	23.970000	451,379.07	22,944.10	0.06
		Base	22.751578	428,434.97	23.970000	451,379.07	22,944.10	0.06
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	28,271.000	Local	23.355446	660,281.81	36.690000	1,037,262.99	376,981.18	0.14
		Base	23.355446	660,281.81	36.690000	1,037,262.99	376,981.18	0.14
550819106	LYDALL INC COMMON STOCK USD.1							
	11,047.000	Local	14.576193	161,023.20	36.850000	407,081.95	246,058.75	0.06
		Base	14.576193	161,023.20	36.850000	407,081.95	246,058.75	0.06
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	36,035.000	Local	21.529906	775,830.15	58.660000	2,113,813.10	1,337,982.95	0.29
		Base	21.529906	775,830.15	58.660000	2,113,813.10	1,337,982.95	0.29
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	8,611.000	Local	74.600689	642,386.53	60.100000	517,521.10	-124,865.43	0.07
		Base	74.600689	642,386.53	60.100000	517,521.10	-124,865.43	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	18,954.000	Local	20.897354	396,088.44	69.720000	1,321,472.88	925,384.44	0.18
		Base	20.897354	396,088.44	69.720000	1,321,472.88	925,384.44	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
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	10,960.000	Local	29.596349	324,375.99	77.900000	853,784.00	529,408.01	0.12
		Base	29.596349	324,375.99	77.900000	853,784.00	529,408.01	0.12
554489104	MACK CALI REALTY CORP REIT USD.01							
	56,121.000	Local	12.751500	715,626.92	16.360000	918,139.56	202,512.64	0.13
		Base	12.751500	715,626.92	16.360000	918,139.56	202,512.64	0.13
55616P104	MACY S INC COMMON STOCK USD.01							
	202,421.000	Local	4.951611	1,002,310.08	16.580000	3,356,140.18	2,353,830.10	0.47
		Base	4.951611	1,002,310.08	16.580000	3,356,140.18	2,353,830.10	0.47
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	50,388.000	Local	20.418214	1,028,832.97	40.670000	2,049,279.96	1,020,446.99	0.29
		Base	20.418214	1,028,832.97	40.670000	2,049,279.96	1,020,446.99	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	15,058.000	Local	54.992939	828,083.67	94.200000	1,418,463.60	590,379.93	0.20
		Base	54.992939	828,083.67	94.200000	1,418,463.60	590,379.93	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	17,826.000	Local	40.992211	730,727.15	85.350000	1,521,449.10	790,721.95	0.21
		Base	40.992211	730,727.15	85.350000	1,521,449.10	790,721.95	0.21
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	15,663.000	Local	34.850273	545,859.83	35.320000	553,217.16	7,357.33	0.08
		Base	34.850273	545,859.83	35.320000	553,217.16	7,357.33	0.08
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	15,317.000	Local	17.586280	269,369.05	19.960000	305,727.32	36,358.27	0.04
		Base	17.586280	269,369.05	19.960000	305,727.32	36,358.27	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	14,402.000	Local	12.410244	178,732.34	56.800000	818,033.60	639,301.26	0.11
		Base	12.410244	178,732.34	56.800000	818,033.60	639,301.26	0.11
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	38,256.000	Local	9.925056	379,692.95	16.720000	639,640.32	259,947.37	0.09
		Base	9.925056	379,692.95	16.720000	639,640.32	259,947.37	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	71,436.000	Local	10.080400	720,103.46	26.310000	1,879,481.16	1,159,377.70	0.26
		Base	10.080400	720,103.46	26.310000	1,879,481.16	1,159,377.70	0.26
576690101	MATERION CORP COMMON STOCK							
	13,237.000	Local	36.280910	480,250.40	70.810000	937,311.97	457,061.57	0.13
		Base	36.280910	480,250.40	70.810000	937,311.97	457,061.57	0.13
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
	17,267.000	Local	14.441923	249,368.68	13.210000	228,097.07	-21,271.61	0.03
		Base	14.441923	249,368.68	13.210000	228,097.07	-21,271.61	0.03
57686G105	MATSON INC COMMON STOCK							
	28,285.000	Local	27.715986	783,946.66	65.330000	1,847,859.05	1,063,912.39	0.26
		Base	27.715986	783,946.66	65.330000	1,847,859.05	1,063,912.39	0.26
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	20,644.000	Local	39.070483	806,571.05	41.380000	854,248.72	47,677.67	0.12
		Base	39.070483	806,571.05	41.380000	854,248.72	47,677.67	0.12
57776J100	MAXLINEAR INC COMMON STOCK							
	44,168.000	Local	26.538022	1,172,131.35	35.990000	1,589,606.32	417,474.97	0.22
		Base	26.538022	1,172,131.35	35.990000	1,589,606.32	417,474.97	0.22
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	7,672.000	Local	53.827014	412,960.85	227.090000	1,742,234.48	1,329,273.63	0.24
		Base	53.827014	412,960.85	227.090000	1,742,234.48	1,329,273.63	0.24
58502B106	MEDNAX INC COMMON STOCK USD.01							
	55,734.000	Local	24.648200	1,373,742.77	26.320000	1,466,918.88	93,176.11	0.20
		Base	24.648200	1,373,742.77	26.320000	1,466,918.88	93,176.11	0.20
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	25,732.000	Local	12.959739	333,480.01	16.490000	424,320.68	90,840.67	0.06
		Base	12.959739	333,480.01	16.490000	424,320.68	90,840.67	0.06
589433101	MEREDITH CORP COMMON STOCK USD1.0							
	26,413.000	Local	13.349403	352,597.77	31.100000	821,444.30	468,846.53	0.11
		Base	13.349403	352,597.77	31.100000	821,444.30	468,846.53	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	28,144.000	Local	17.373106	488,948.70	19.580000	551,059.52	62,110.82	0.08
		Base	17.373106	488,948.70	19.580000	551,059.52	62,110.82	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	31,915.000	Local	24.074881	768,349.84	63.600000	2,029,794.00	1,261,444.16	0.28
		Base	24.074881	768,349.84	63.600000	2,029,794.00	1,261,444.16	0.28
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	24,424.000	Local	39.543680	965,814.85	106.390000	2,598,469.36	1,632,654.51	0.36
		Base	39.543680	965,814.85	106.390000	2,598,469.36	1,632,654.51	0.36
59001K100	MERITOR INC COMMON STOCK USD1.0							
	47,228.000	Local	24.280942	1,146,740.35	27.030000	1,276,572.84	129,832.49	0.18
		Base	24.280942	1,146,740.35	27.030000	1,276,572.84	129,832.49	0.18
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,183.000	Local	238.506651	759,166.67	248.650000	791,452.95	32,286.28	0.11
		Base	238.506651	759,166.67	248.650000	791,452.95	32,286.28	0.11
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	21,016.000	Local	25.316205	532,045.37	49.260000	1,035,248.16	503,202.79	0.14
		Base	25.316205	532,045.37	49.260000	1,035,248.16	503,202.79	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	25,039.000	Local	20.183877	505,384.10	44.930000	1,125,002.27	619,618.17	0.16
		Base	20.183877	505,384.10	44.930000	1,125,002.27	619,618.17	0.16
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	4,982.000	Local	136.320175	679,147.11	657.160000	3,273,971.12	2,594,824.01	0.46
		Base	136.320175	679,147.11	657.160000	3,273,971.12	2,594,824.01	0.46
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	8,038.000	Local	51.049521	410,336.05	140.080000	1,125,963.04	715,626.99	0.16
		Base	51.049521	410,336.05	140.080000	1,125,963.04	715,626.99	0.16
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	8,386.000	Local	20.169282	169,139.60	75.410000	632,388.26	463,248.66	0.09
		Base	20.169282	169,139.60	75.410000	632,388.26	463,248.66	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
610236101	MONRO INC COMMON STOCK USD.01							
	21,768.000	Local	45.852893	998,125.78	70.590000	1,536,603.12	538,477.34	0.21
		Base	45.852893	998,125.78	70.590000	1,536,603.12	538,477.34	0.21
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	19,143.000	Local	50.871661	973,836.20	86.550000	1,656,826.65	682,990.45	0.23
		Base	50.871661	973,836.20	86.550000	1,656,826.65	682,990.45	0.23
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	12,408.000	Local	28.865191	358,159.29	21.600000	268,012.80	-90,146.49	0.04
		Base	28.865191	358,159.29	21.600000	268,012.80	-90,146.49	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	10,814.000	Local	19.591980	211,867.67	31.370000	339,235.18	127,367.51	0.05
		Base	19.591980	211,867.67	31.370000	339,235.18	127,367.51	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	37,240.000	Local	23.555043	877,189.81	44.870000	1,670,958.80	793,768.99	0.23
		Base	23.555043	877,189.81	44.870000	1,670,958.80	793,768.99	0.23
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	46,015.000	Local	22.234500	1,023,120.52	34.480000	1,586,597.20	563,476.68	0.22
		Base	22.234500	1,023,120.52	34.480000	1,586,597.20	563,476.68	0.22
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	23,326.000	Local	13.935490	325,059.24	22.560000	526,234.56	201,175.32	0.07
		Base	13.935490	325,059.24	22.560000	526,234.56	201,175.32	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	49,002.000	Local	20.402760	999,776.05	30.220000	1,480,840.44	481,064.39	0.21
		Base	20.402760	999,776.05	30.220000	1,480,840.44	481,064.39	0.21
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	28,412.000	Local	25.443629	722,904.39	37.890000	1,076,530.68	353,626.29	0.15
		Base	25.443629	722,904.39	37.890000	1,076,530.68	353,626.29	0.15
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	55,566.000	Local	16.576573	921,093.84	25.840000	1,435,825.44	514,731.60	0.20
		Base	16.576573	921,093.84	25.840000	1,435,825.44	514,731.60	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
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	19,957.000	Local	30.894417	616,559.89	39.900000	796,284.30	179,724.41	0.11
		Base	30.894417	616,559.89	39.900000	796,284.30	179,724.41	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	15,223.000	Local	21.085297	320,981.47	48.590000	739,685.57	418,704.10	0.10
		Base	21.085297	320,981.47	48.590000	739,685.57	418,704.10	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,392.000	Local	90.746772	307,813.05	102.880000	348,968.96	41,155.91	0.05
		Base	90.746772	307,813.05	102.880000	348,968.96	41,155.91	0.05
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	41,827.000	Local	26.059540	1,089,992.38	45.440000	1,900,618.88	810,626.50	0.27
		Base	26.059540	1,089,992.38	45.440000	1,900,618.88	810,626.50	0.27
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	22,073.000	Local	22.802127	503,311.36	25.550000	563,965.15	60,653.79	0.08
		Base	22.802127	503,311.36	25.550000	563,965.15	60,653.79	0.08
640079109	NEENAH INC COMMON STOCK USD.01							
	10,984.000	Local	35.903782	394,367.14	53.170000	584,019.28	189,652.14	0.08
		Base	35.903782	394,367.14	53.170000	584,019.28	189,652.14	0.08
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	76,234.000	Local	19.844005	1,512,787.86	48.990000	3,734,703.66	2,221,915.80	0.52
		Base	19.844005	1,512,787.86	48.990000	3,734,703.66	2,221,915.80	0.52
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	19,939.000	Local	22.000812	438,674.19	37.210000	741,930.19	303,256.00	0.10
		Base	22.000812	438,674.19	37.210000	741,930.19	303,256.00	0.10
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	247,344.000	Local	5.341488	1,321,185.11	4.590000	1,135,308.96	-185,876.15	0.16
		Base	5.341488	1,321,185.11	4.590000	1,135,308.96	-185,876.15	0.16
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	15,096.000	Local	43.589948	658,033.86	50.160000	757,215.36	99,181.50	0.11
		Base	43.589948	658,033.86	50.160000	757,215.36	99,181.50	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
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		Local	36,327.000	26.148926	949,912.03	18.310000	665,147.37	-284,764.66	0.09
		Base		26.148926	949,912.03	18.310000	665,147.37	-284,764.66	0.09
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	30,595.000	14.384773	440,102.14	16.180000	495,027.10	54,924.96	0.07
		Base		14.384773	440,102.14	16.180000	495,027.10	54,924.96	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	82,715.000	12.063354	997,820.34	14.040000	1,161,318.60	163,498.26	0.16
		Base		12.063354	997,820.34	14.040000	1,161,318.60	163,498.26	0.16
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	19,973.000	52.357859	1,045,743.51	53.920000	1,076,944.16	31,200.65	0.15
		Base		52.357859	1,045,743.51	53.920000	1,076,944.16	31,200.65	0.15
67011P100	NOW INC COMMON STOCK USD.01								
		Local	71,661.000	8.719100	624,819.43	9.820000	703,711.02	78,891.59	0.10
		Base		8.719100	624,819.43	9.820000	703,711.02	78,891.59	0.10
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	33,491.000	15.814131	529,631.05	23.690000	793,401.79	263,770.74	0.11
		Base		15.814131	529,631.05	23.690000	793,401.79	263,770.74	0.11
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	10,924.000	57.187365	624,714.78	96.570000	1,054,930.68	430,215.90	0.15
		Base		57.187365	624,714.78	96.570000	1,054,930.68	430,215.90	0.15
674215116	OASIS PETROLEUM INC OASIS PETROLEUM INC CW24								
		Local	1,308.000	23.969992	31,352.75	12.170000	15,918.36	-15,434.39	0.00
		Base		23.969992	31,352.75	12.170000	15,918.36	-15,434.39	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	64,605.000	12.478866	806,197.12	10.750000	694,503.75	-111,693.37	0.10
		Base		12.478866	806,197.12	10.750000	694,503.75	-111,693.37	0.10
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	31,460.000	51.652395	1,624,984.36	27.750000	873,015.00	-751,969.36	0.12
		Base		51.652395	1,624,984.36	27.750000	873,015.00	-751,969.36	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
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	39,876.000	20.133090	802,827.11	5.610000	223,704.36	-579,122.75	0.03
		Base		20.133090	802,827.11	5.610000	223,704.36	-579,122.75	0.03
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	107,982.000	13.655287	1,474,525.24	18.900000	2,040,859.80	566,334.56	0.28
		Base		13.655287	1,474,525.24	18.900000	2,040,859.80	566,334.56	0.28
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	5,937.000	20.063795	119,118.75	29.050000	172,469.85	53,351.10	0.02
		Base		20.063795	119,118.75	29.050000	172,469.85	53,351.10	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,073.000	35.916647	1,008,288.04	145.020000	4,071,146.46	3,062,858.42	0.57
		Base		35.916647	1,008,288.04	145.020000	4,071,146.46	3,062,858.42	0.57
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	22,091.000	13.682382	302,257.49	26.810000	592,259.71	290,002.22	0.08
		Base		13.682382	302,257.49	26.810000	592,259.71	290,002.22	0.08
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	31,857.000	18.901459	602,143.77	68.520000	2,182,841.64	1,580,697.87	0.30
		Base		18.901459	602,143.77	68.520000	2,182,841.64	1,580,697.87	0.30
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	46,887.000	11.881802	557,102.05	9.150000	429,016.05	-128,086.00	0.06
		Base		11.881802	557,102.05	9.150000	429,016.05	-128,086.00	0.06
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	12,710.000	38.717965	492,105.33	44.350000	563,688.50	71,583.17	0.08
		Base		38.717965	492,105.33	44.350000	563,688.50	71,583.17	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	47,856.000	14.760991	706,401.98	36.090000	1,727,123.04	1,020,721.06	0.24
		Base		14.760991	706,401.98	36.090000	1,727,123.04	1,020,721.06	0.24
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,002.000	48.864016	537,601.90	91.230000	1,003,712.46	466,110.56	0.14
		Base		48.864016	537,601.90	91.230000	1,003,712.46	466,110.56	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								
		Local	62,560.000	5.907500	369,573.20	14.180000	887,100.80	517,527.60	0.12
		Base		5.907500	369,573.20	14.180000	887,100.80	517,527.60	0.12
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	7,194.000	50.368664	362,352.17	45.350000	326,247.90	-36,104.27	0.05
		Base		50.368664	362,352.17	45.350000	326,247.90	-36,104.27	0.05
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	64,968.000	40.704719	2,644,504.20	36.510000	2,371,981.68	-272,522.52	0.33
		Base		40.704719	2,644,504.20	36.510000	2,371,981.68	-272,522.52	0.33
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	19,100.000	17.015948	325,004.60	17.730000	338,643.00	13,638.40	0.05
		Base		17.015948	325,004.60	17.730000	338,643.00	13,638.40	0.05
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	38,701.000	10.963056	424,281.24	26.330000	1,018,997.33	594,716.09	0.14
		Base		10.963056	424,281.24	26.330000	1,018,997.33	594,716.09	0.14
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	29,687.000	30.825240	915,108.90	37.680000	1,118,606.16	203,497.26	0.16
		Base		30.825240	915,108.90	37.680000	1,118,606.16	203,497.26	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	61,481.000	31.309025	1,924,910.14	44.030000	2,707,008.43	782,098.29	0.38
		Base		31.309025	1,924,910.14	44.030000	2,707,008.43	782,098.29	0.38
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	28,560.000	37.997622	1,085,212.09	63.180000	1,804,420.80	719,208.71	0.25
		Base		37.997622	1,085,212.09	63.180000	1,804,420.80	719,208.71	0.25
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,139.000	87.456186	1,236,543.02	70.360000	994,820.04	-241,722.98	0.14
		Base		87.456186	1,236,543.02	70.360000	994,820.04	-241,722.98	0.14
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	26,023.000	18.383220	478,386.54	15.190000	395,289.37	-83,097.17	0.06
		Base		18.383220	478,386.54	15.190000	395,289.37	-83,097.17	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
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1								
		Local	12,173.000	23.384845	284,663.72	13.490000	164,213.77	-120,449.95	0.02
		Base		23.384845	284,663.72	13.490000	164,213.77	-120,449.95	0.02
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	9,224.000	84.285010	777,444.93	125.090000	1,153,830.16	376,385.23	0.16
		Base		84.285010	777,444.93	125.090000	1,153,830.16	376,385.23	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	14,420.000	41.853008	603,520.38	89.600000	1,292,032.00	688,511.62	0.18
		Base		41.853008	603,520.38	89.600000	1,292,032.00	688,511.62	0.18
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	122,412.000	4.229600	517,753.79	6.760000	827,505.12	309,751.33	0.12
		Base		4.229600	517,753.79	6.760000	827,505.12	309,751.33	0.12
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,911.000	60.737536	601,969.72	13.630000	135,086.93	-466,882.79	0.02
		Base		60.737536	601,969.72	13.630000	135,086.93	-466,882.79	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001								
		Local	16,561.000	7.244649	119,978.63	40.420000	669,395.62	549,416.99	0.09
		Base		7.244649	119,978.63	40.420000	669,395.62	549,416.99	0.09
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	63,777.000	17.556054	1,119,672.45	20.050000	1,278,728.85	159,056.40	0.18
		Base		17.556054	1,119,672.45	20.050000	1,278,728.85	159,056.40	0.18
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	45,693.000	8.171996	373,403.01	11.660000	532,780.38	159,377.37	0.07
		Base		8.171996	373,403.01	11.660000	532,780.38	159,377.37	0.07
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	21,510.000	18.591965	399,913.16	65.610000	1,411,271.10	1,011,357.94	0.20
		Base		18.591965	399,913.16	65.610000	1,411,271.10	1,011,357.94	0.20
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	13,218.000	16.543488	218,671.82	29.425000	388,939.65	170,267.83	0.05
		Base		16.543488	218,671.82	29.425000	388,939.65	170,267.83	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
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	13,210.000	29.786902	393,484.98	24.520000	323,909.20	-69,575.78	0.05
		Base		29.786902	393,484.98	24.520000	323,909.20	-69,575.78	0.05
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	41,291.000	10.119322	417,836.92	12.700000	524,395.70	106,558.78	0.07
		Base		10.119322	417,836.92	12.700000	524,395.70	106,558.78	0.07
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	8,987.000	46.401353	417,008.96	115.990000	1,042,402.13	625,393.17	0.15
		Base		46.401353	417,008.96	115.990000	1,042,402.13	625,393.17	0.15
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	112,820.000	5.883236	663,746.63	7.470000	842,765.40	179,018.77	0.12
		Base		5.883236	663,746.63	7.470000	842,765.40	179,018.77	0.12
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	24,454.000	22.691523	554,898.51	39.990000	977,915.46	423,016.95	0.14
		Base		22.691523	554,898.51	39.990000	977,915.46	423,016.95	0.14
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	18,792.000	39.897362	749,751.22	92.440000	1,737,132.48	987,381.26	0.24
		Base		39.897362	749,751.22	92.440000	1,737,132.48	987,381.26	0.24
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,800.000	35.785069	207,553.40	35.240000	204,392.00	-3,161.40	0.03
		Base		35.785069	207,553.40	35.240000	204,392.00	-3,161.40	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	39,106.000	26.731218	1,045,351.00	82.810000	3,238,367.86	2,193,016.86	0.45
		Base		26.731218	1,045,351.00	82.810000	3,238,367.86	2,193,016.86	0.45
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	8,830.000	60.806011	536,917.08	65.540000	578,718.20	41,801.12	0.08
		Base		60.806011	536,917.08	65.540000	578,718.20	41,801.12	0.08
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	15,242.000	68.181900	1,039,228.52	84.040000	1,280,937.68	241,709.16	0.18
		Base		68.181900	1,039,228.52	84.040000	1,280,937.68	241,709.16	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
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	35,063.000	35.870985	1,257,744.36	25.000000	876,575.00	-381,169.36	0.12
		Base		35.870985	1,257,744.36	25.000000	876,575.00	-381,169.36	0.12
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	28,808.000	27.544654	793,506.39	43.660000	1,257,757.28	464,250.89	0.18
		Base		27.544654	793,506.39	43.660000	1,257,757.28	464,250.89	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	53,159.000	14.534814	772,656.19	9.630000	511,921.17	-260,735.02	0.07
		Base		14.534814	772,656.19	9.630000	511,921.17	-260,735.02	0.07
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	17,986.000	81.681674	1,469,126.58	112.060000	2,015,511.16	546,384.58	0.28
		Base		81.681674	1,469,126.58	112.060000	2,015,511.16	546,384.58	0.28
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,104.000	15.460498	728,251.31	23.570000	1,110,241.28	381,989.97	0.15
		Base		15.460498	728,251.31	23.570000	1,110,241.28	381,989.97	0.15
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK								
		Local	79,656.000	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base		0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	8,603.000	76.867288	661,289.28	242.350000	2,084,937.05	1,423,647.77	0.29
		Base		76.867288	661,289.28	242.350000	2,084,937.05	1,423,647.77	0.29
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	21,911.000	16.241011	355,856.80	27.290000	597,951.19	242,094.39	0.08
		Base		16.241011	355,856.80	27.290000	597,951.19	242,094.39	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	31,972.000	9.304397	297,480.19	20.270000	648,072.44	350,592.25	0.09
		Base		9.304397	297,480.19	20.270000	648,072.44	350,592.25	0.09
749397105	R1 RCM INC COMMON STOCK USD.01								
		Local	79,892.000	17.085619	1,365,004.25	27.280000	2,179,453.76	814,449.51	0.30
		Base		17.085619	1,365,004.25	27.280000	2,179,453.76	814,449.51	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
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	111.460000	2,110,495.10	1,349,972.68	0.29
		Base	40.164902	760,522.42	111.460000	2,110,495.10	1,349,972.68	0.29
749660106	RPC INC COMMON STOCK USD.1							
	38,012.000	Local	4.942597	187,878.00	4.860000	184,738.32	-3,139.68	0.03
		Base	4.942597	187,878.00	4.860000	184,738.32	-3,139.68	0.03
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	688.020000	5,341,787.28	5,052,261.39	0.75
		Base	37.290815	289,525.89	688.020000	5,341,787.28	5,052,261.39	0.75
74971D101	RPT REALTY REIT USD.01							
	52,886.000	Local	12.180425	644,173.94	12.710000	672,181.06	28,007.12	0.09
		Base	12.180425	644,173.94	12.710000	672,181.06	28,007.12	0.09
750491102	RADNET INC COMMON STOCK USD.0001							
	27,930.000	Local	18.207405	508,532.81	22.340000	623,956.20	115,423.39	0.09
		Base	18.207405	508,532.81	22.340000	623,956.20	115,423.39	0.09
750917106	RAMBUS INC COMMON STOCK USD.001							
	72,784.000	Local	11.619754	845,732.19	18.980000	1,381,440.32	535,708.13	0.19
		Base	11.619754	845,732.19	18.980000	1,381,440.32	535,708.13	0.19
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	168,358.000	Local	4.386239	738,458.40	9.820000	1,653,275.56	914,817.16	0.23
		Base	4.386239	738,458.40	9.820000	1,653,275.56	914,817.16	0.23
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	23,345.000	Local	22.392148	522,744.70	40.620000	948,273.90	425,529.20	0.13
		Base	22.392148	522,744.70	40.620000	948,273.90	425,529.20	0.13
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	41,212.000	Local	14.025163	578,005.01	9.090000	374,617.08	-203,387.93	0.05
		Base	14.025163	578,005.01	9.090000	374,617.08	-203,387.93	0.05
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	12,101.000	Local	31.089904	376,218.93	36.730000	444,469.73	68,250.80	0.06
		Base	31.089904	376,218.93	36.730000	444,469.73	68,250.80	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
75574U101	READY CAPITAL CORP REIT USD.0001							
	33,506.000	Local	13.399711	448,970.73	14.510000	486,172.06	37,201.33	0.07
		Base	13.399711	448,970.73	14.510000	486,172.06	37,201.33	0.07
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	75,154.000	Local	6.701964	503,679.44	17.280000	1,298,661.12	794,981.68	0.18
		Base	6.701964	503,679.44	17.280000	1,298,661.12	794,981.68	0.18
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	10,141.000	Local	32.287180	327,424.29	36.360000	368,726.76	41,302.47	0.05
		Base	32.287180	327,424.29	36.360000	368,726.76	41,302.47	0.05
758075402	REDWOOD TRUST INC REIT USD.01							
	72,983.000	Local	11.536264	841,951.15	11.110000	810,841.13	-31,110.02	0.11
		Base	11.536264	841,951.15	11.110000	810,841.13	-31,110.02	0.11
758932107	REGIS CORP COMMON STOCK USD.05							
	15,845.000	Local	14.574133	230,927.13	12.940000	205,034.30	-25,892.83	0.03
		Base	14.574133	230,927.13	12.940000	205,034.30	-25,892.83	0.03
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	22,743.000	Local	60.959796	1,386,408.64	34.690000	788,954.67	-597,453.97	0.11
		Base	60.959796	1,386,408.64	34.690000	788,954.67	-597,453.97	0.11
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	36,635.000	Local	31.832421	1,166,180.76	42.130000	1,543,432.55	377,251.79	0.22
		Base	31.832421	1,166,180.76	42.130000	1,543,432.55	377,251.79	0.22
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	28,867.000	Local	19.855828	573,178.18	55.520000	1,602,695.84	1,029,517.66	0.22
		Base	19.855828	573,178.18	55.520000	1,602,695.84	1,029,517.66	0.22
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	31,887.000	Local	14.630048	466,508.33	57.550000	1,835,096.85	1,368,588.52	0.26
		Base	14.630048	466,508.33	57.550000	1,835,096.85	1,368,588.52	0.26
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	93,199.000	Local	12.922287	1,204,344.25	30.010000	2,796,901.99	1,592,557.74	0.39
		Base	12.922287	1,204,344.25	30.010000	2,796,901.99	1,592,557.74	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	19,940.000	11.865033	236,588.76	14.110000	281,353.40	44,764.64	0.04
		Base		11.865033	236,588.76	14.110000	281,353.40	44,764.64	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	76,935.000	15.424364	1,186,673.42	17.600000	1,354,056.00	167,382.58	0.19
		Base		15.424364	1,186,673.42	17.600000	1,354,056.00	167,382.58	0.19
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001								
		Local	139,737.000	7.147300	998,742.26	11.730000	1,639,115.01	640,372.75	0.23
		Base		7.147300	998,742.26	11.730000	1,639,115.01	640,372.75	0.23
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	3,448.000	58.388414	201,323.25	80.730000	278,357.04	77,033.79	0.04
		Base		58.388414	201,323.25	80.730000	278,357.04	77,033.79	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	12,201.000	65.240934	796,004.64	195.840000	2,389,443.84	1,593,439.20	0.33
		Base		65.240934	796,004.64	195.840000	2,389,443.84	1,593,439.20	0.33
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,733.000	9.118852	189,061.16	26.110000	541,338.63	352,277.47	0.08
		Base		9.118852	189,061.16	26.110000	541,338.63	352,277.47	0.08
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,585.000	25.915721	663,053.72	32.950000	843,025.75	179,972.03	0.12
		Base		25.915721	663,053.72	32.950000	843,025.75	179,972.03	0.12
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	69,480.000	9.311082	646,934.01	15.800000	1,097,784.00	450,849.99	0.15
		Base		9.311082	646,934.01	15.800000	1,097,784.00	450,849.99	0.15
784635104	SPX CORP COMMON STOCK USD.01								
		Local	29,388.000	18.900162	555,437.97	60.660000	1,782,676.08	1,227,238.11	0.25
		Base		18.900162	555,437.97	60.660000	1,782,676.08	1,227,238.11	0.25
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	23,224.000	39.715234	922,346.60	102.440000	2,379,066.56	1,456,719.96	0.33
		Base		39.715234	922,346.60	102.440000	2,379,066.56	1,456,719.96	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
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	27,427.000	33.088958	907,530.84	66.590000	1,826,363.93	918,833.09	0.25
		Base		33.088958	907,530.84	66.590000	1,826,363.93	918,833.09	0.25
78645L100	SAFEHOLD INC REIT USD.01								
		Local	9,385.000	44.445644	417,122.37	70.710000	663,613.35	246,490.98	0.09
		Base		44.445644	417,122.37	70.710000	663,613.35	246,490.98	0.09
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	9,223.000	57.892665	533,944.05	82.030000	756,562.69	222,618.64	0.11
		Base		57.892665	533,944.05	82.030000	756,562.69	222,618.64	0.11
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	17,189.000	46.665059	802,125.70	234.500000	4,030,820.50	3,228,694.80	0.56
		Base		46.665059	802,125.70	234.500000	4,030,820.50	3,228,694.80	0.56
790148100	ST JOE CO/THE COMMON STOCK								
		Local	20,348.000	19.555366	397,912.58	45.790000	931,734.92	533,822.34	0.13
		Base		19.555366	397,912.58	45.790000	931,734.92	533,822.34	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	73,454.000	8.343453	612,859.96	20.070000	1,474,221.78	861,361.82	0.21
		Base		8.343453	612,859.96	20.070000	1,474,221.78	861,361.82	0.21
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,796.000	75.003613	434,720.94	87.900000	509,468.40	74,747.46	0.07
		Base		75.003613	434,720.94	87.900000	509,468.40	74,747.46	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	42,345.000	19.702137	834,286.99	40.840000	1,729,369.80	895,082.81	0.24
		Base		19.702137	834,286.99	40.840000	1,729,369.80	895,082.81	0.24
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,463.000	41.186083	348,557.82	43.180000	365,432.34	16,874.52	0.05
		Base		41.186083	348,557.82	43.180000	365,432.34	16,874.52	0.05
806037107	SCANSOURCE INC COMMON STOCK								
		Local	16,577.000	32.949497	546,203.81	30.230000	501,122.71	-45,081.10	0.07
		Base		32.949497	546,203.81	30.230000	501,122.71	-45,081.10	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,580.000	31.660225	619,907.21	30.330000	593,861.40	-26,045.81	0.08
		Base		31.660225	619,907.21	30.330000	593,861.40	-26,045.81	0.08
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,459.000	31.685543	648,254.52	45.670000	934,362.53	286,108.01	0.13
		Base		31.685543	648,254.52	45.670000	934,362.53	286,108.01	0.13
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	37,312.000	14.447221	539,054.70	21.620000	806,685.44	267,630.74	0.11
		Base		14.447221	539,054.70	21.620000	806,685.44	267,630.74	0.11
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	36,013.000	25.619472	922,634.06	36.350000	1,309,072.55	386,438.49	0.18
		Base		25.619472	922,634.06	36.350000	1,309,072.55	386,438.49	0.18
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	70,236.000	14.680426	1,031,094.39	37.720000	2,649,301.92	1,618,207.53	0.37
		Base		14.680426	1,031,094.39	37.720000	2,649,301.92	1,618,207.53	0.37
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,390.000	29.241897	128,371.93	46.060000	202,203.40	73,831.47	0.03
		Base		29.241897	128,371.93	46.060000	202,203.40	73,831.47	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	30,642.000	25.041837	767,331.96	63.240000	1,937,800.08	1,170,468.12	0.27
		Base		25.041837	767,331.96	63.240000	1,937,800.08	1,170,468.12	0.27
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	23,637.000	51.237680	1,211,105.04	108.750000	2,570,523.75	1,359,418.71	0.36
		Base		51.237680	1,211,105.04	108.750000	2,570,523.75	1,359,418.71	0.36
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	32,511.000	38.759351	1,260,105.26	47.260000	1,536,469.86	276,364.60	0.21
		Base		38.759351	1,260,105.26	47.260000	1,536,469.86	276,364.60	0.21
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	5,620.000	28.827205	162,008.89	59.950000	336,919.00	174,910.11	0.05
		Base		28.827205	162,008.89	59.950000	336,919.00	174,910.11	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
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,389.000	44.549232	641,018.90	87.180000	1,254,433.02	613,414.12	0.17
		Base		44.549232	641,018.90	87.180000	1,254,433.02	613,414.12	0.17
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	70,494.000	22.067685	1,555,639.40	28.500000	2,009,079.00	453,439.60	0.28
		Base		22.067685	1,555,639.40	28.500000	2,009,079.00	453,439.60	0.28
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	54,855.000	31.208300	1,711,931.30	34.550000	1,895,240.25	183,308.95	0.26
		Base		31.208300	1,711,931.30	34.550000	1,895,240.25	183,308.95	0.26
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	9,880.000	61.537777	607,993.24	63.140000	623,823.20	15,829.96	0.09
		Base		61.537777	607,993.24	63.140000	623,823.20	15,829.96	0.09
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	108,659.000	7.955113	864,394.64	14.750000	1,602,720.25	738,325.61	0.22
		Base		7.955113	864,394.64	14.750000	1,602,720.25	738,325.61	0.22
830879102	SKYWEST INC COMMON STOCK								
		Local	32,850.000	20.735374	681,157.02	49.660000	1,631,331.00	950,173.98	0.23
		Base		20.735374	681,157.02	49.660000	1,631,331.00	950,173.98	0.23
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	16,531.000	23.518800	388,789.29	111.890000	1,849,653.59	1,460,864.30	0.26
		Base		23.518800	388,789.29	111.890000	1,849,653.59	1,460,864.30	0.26
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	15,227.000	17.590286	267,847.28	49.340000	751,300.18	483,452.90	0.10
		Base		17.590286	267,847.28	49.340000	751,300.18	483,452.90	0.10
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	65,540.000	27.227197	1,784,470.50	24.750000	1,622,115.00	-162,355.50	0.23
		Base		27.227197	1,784,470.50	24.750000	1,622,115.00	-162,355.50	0.23
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	20,289.000	27.975773	567,600.45	40.150000	814,603.35	247,002.90	0.11
		Base		27.975773	567,600.45	40.150000	814,603.35	247,002.90	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
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	421,579.000	2.267766	956,042.72	4.270000	1,800,142.33	844,099.61	0.25
		Base		2.267766	956,042.72	4.270000	1,800,142.33	844,099.61	0.25
847215100	SPARTANNASH CO COMMON STOCK								
		Local	23,588.000	19.909065	469,615.03	19.370000	456,899.56	-12,715.47	0.06
		Base		19.909065	469,615.03	19.370000	456,899.56	-12,715.47	0.06
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	95,011.000	8.070640	766,799.55	3.110000	295,484.21	-471,315.34	0.04
		Base		8.070640	766,799.55	3.110000	295,484.21	-471,315.34	0.04
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	11,602.000	13.982202	162,221.51	10.270000	119,152.54	-43,068.97	0.02
		Base		13.982202	162,221.51	10.270000	119,152.54	-43,068.97	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,962.000	81.049350	969,512.33	205.370000	2,456,635.94	1,487,123.61	0.34
		Base		81.049350	969,512.33	205.370000	2,456,635.94	1,487,123.61	0.34
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	13,120.000	27.153583	356,255.01	42.830000	561,929.60	205,674.59	0.08
		Base		27.153583	356,255.01	42.830000	561,929.60	205,674.59	0.08
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,034.000	47.641175	382,749.20	94.820000	761,783.88	379,034.68	0.11
		Base		47.641175	382,749.20	94.820000	761,783.88	379,034.68	0.11
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	13,903.000	59.536459	827,735.39	130.660000	1,816,565.98	988,830.59	0.25
		Base		59.536459	827,735.39	130.660000	1,816,565.98	988,830.59	0.25
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	17,422.000	26.019971	453,319.93	58.650000	1,021,800.30	568,480.37	0.14
		Base		26.019971	453,319.93	58.650000	1,021,800.30	568,480.37	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	10,761.000	32.541958	350,184.01	63.520000	683,538.72	333,354.71	0.10
		Base		32.541958	350,184.01	63.520000	683,538.72	333,354.71	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
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	11,425.000	40.190028	459,171.07	64.940000	741,939.50	282,768.43	0.10
		Base		40.190028	459,171.07	64.940000	741,939.50	282,768.43	0.10
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	68,828.000	12.149695	836,239.23	10.170000	699,980.76	-136,258.47	0.10
		Base		12.149695	836,239.23	10.170000	699,980.76	-136,258.47	0.10
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	53,996.000	10.170033	549,141.08	6.750000	364,473.00	-184,668.08	0.05
		Base		10.170033	549,141.08	6.750000	364,473.00	-184,668.08	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	34,530.000	19.676383	679,425.51	30.450000	1,051,438.50	372,012.99	0.15
		Base		19.676383	679,425.51	30.450000	1,051,438.50	372,012.99	0.15
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	8,958.000	22.155750	198,471.21	53.490000	479,163.42	280,692.21	0.07
		Base		22.155750	198,471.21	53.490000	479,163.42	280,692.21	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,799.000	22.262680	574,354.87	43.830000	1,130,770.17	556,415.30	0.16
		Base		22.262680	574,354.87	43.830000	1,130,770.17	556,415.30	0.16
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	64,653.000	11.969836	773,885.83	15.000000	969,795.00	195,909.17	0.14
		Base		11.969836	773,885.83	15.000000	969,795.00	195,909.17	0.14
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	14,665.000	48.136717	705,924.95	47.560000	697,467.40	-8,457.55	0.10
		Base		48.136717	705,924.95	47.560000	697,467.40	-8,457.55	0.10
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	12,714.000	37.948921	482,482.58	57.300000	728,512.20	246,029.62	0.10
		Base		37.948921	482,482.58	57.300000	728,512.20	246,029.62	0.10
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	17,999.000	19.108750	343,938.39	11.190000	201,408.81	-142,529.58	0.03
		Base		19.108750	343,938.39	11.190000	201,408.81	-142,529.58	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	60,924.000	13.921320	848,142.47	17.450000	1,063,123.80	214,981.33	0.15
		Base		13.921320	848,142.47	17.450000	1,063,123.80	214,981.33	0.15
878155100	TEAM INC COMMON STOCK USD.3								
		Local	19,959.000	24.072920	480,471.41	9.870000	196,995.33	-283,476.08	0.03
		Base		24.072920	480,471.41	9.870000	196,995.33	-283,476.08	0.03
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	15,395.000	21.010186	323,451.81	76.700000	1,180,796.50	857,344.69	0.16
		Base		21.010186	323,451.81	76.700000	1,180,796.50	857,344.69	0.16
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,056.000	49.524154	597,063.20	78.910000	951,338.96	354,275.76	0.13
		Base		49.524154	597,063.20	78.910000	951,338.96	354,275.76	0.13
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	80,401.000	24.386373	1,960,688.78	40.430000	3,250,612.43	1,289,923.65	0.45
		Base		24.386373	1,960,688.78	40.430000	3,250,612.43	1,289,923.65	0.45
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	80,830.000	11.117247	898,607.09	21.540000	1,741,078.20	842,471.11	0.24
		Base		11.117247	898,607.09	21.540000	1,741,078.20	842,471.11	0.24
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	24,708.000	14.403093	355,871.61	12.020000	296,990.16	-58,881.45	0.04
		Base		14.403093	355,871.61	12.020000	296,990.16	-58,881.45	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	32,847.000	16.317100	535,967.78	10.790000	354,419.13	-181,548.65	0.05
		Base		16.317100	535,967.78	10.790000	354,419.13	-181,548.65	0.05
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	24,642.000	15.958841	393,257.75	24.180000	595,843.56	202,585.81	0.08
		Base		15.958841	393,257.75	24.180000	595,843.56	202,585.81	0.08
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	7,900.000	52.888884	417,822.18	78.150000	617,385.00	199,562.82	0.09
		Base		52.888884	417,822.18	78.150000	617,385.00	199,562.82	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
894650100	TREDEGAR CORP COMMON STOCK								
		Local	16,816.000	18.670603	313,964.86	14.620000	245,849.92	-68,114.94	0.03
		Base		18.670603	313,964.86	14.620000	245,849.92	-68,114.94	0.03
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	14,753.000	38.325778	565,420.20	88.630000	1,307,558.39	742,138.19	0.18
		Base		38.325778	565,420.20	88.630000	1,307,558.39	742,138.19	0.18
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	34,026.000	23.565093	801,825.85	16.920000	575,719.92	-226,105.93	0.08
		Base		23.565093	801,825.85	16.920000	575,719.92	-226,105.93	0.08
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	23,115.000	17.830169	412,144.35	28.300000	654,154.50	242,010.15	0.09
		Base		17.830169	412,144.35	28.300000	654,154.50	242,010.15	0.09
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	21,587.000	78.721903	1,699,369.72	81.100000	1,750,705.70	51,335.98	0.24
		Base		78.721903	1,699,369.72	81.100000	1,750,705.70	51,335.98	0.24
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	62,873.000	5.788029	363,910.76	7.315000	459,916.00	96,005.24	0.06
		Base		5.788029	363,910.76	7.315000	459,916.00	96,005.24	0.06
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	11,898.000	27.354718	325,466.44	101.730000	1,210,383.54	884,917.10	0.17
		Base		27.354718	325,466.44	101.730000	1,210,383.54	884,917.10	0.17
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	32,018.000	13.040865	417,542.43	24.370000	780,278.66	362,736.23	0.11
		Base		13.040865	417,542.43	24.370000	780,278.66	362,736.23	0.11
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	67.140000	1,275,458.58	753,352.51	0.18
		Base		27.483606	522,106.07	67.140000	1,275,458.58	753,352.51	0.18
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	39,858.000	19.715315	785,813.03	84.040000	3,349,666.32	2,563,853.29	0.47
		Base		19.715315	785,813.03	84.040000	3,349,666.32	2,563,853.29	0.47

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	7,740.000	63.234224	489,432.89	89.990000	696,522.60	207,089.71	0.10
		Base		63.234224	489,432.89	89.990000	696,522.60	207,089.71	0.10
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	10,366.000	40.503652	419,860.86	63.410000	657,308.06	237,447.20	0.09
		Base		40.503652	419,860.86	63.410000	657,308.06	237,447.20	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	8,393.000	60.252969	505,703.17	112.450000	943,792.85	438,089.68	0.13
		Base		60.252969	505,703.17	112.450000	943,792.85	438,089.68	0.13
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	48,375.000	25.253260	1,221,626.43	10.650000	515,193.75	-706,432.68	0.07
		Base		25.253260	1,221,626.43	10.650000	515,193.75	-706,432.68	0.07
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	26,446.000	21.007061	555,552.74	51.070000	1,350,597.22	795,044.48	0.19
		Base		21.007061	555,552.74	51.070000	1,350,597.22	795,044.48	0.19
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	9,750.000	26.497542	258,351.03	27.030000	263,542.50	5,191.47	0.04
		Base		26.497542	258,351.03	27.030000	263,542.50	5,191.47	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	9,919.000	94.618141	938,517.34	224.190000	2,223,740.61	1,285,223.27	0.31
		Base		94.618141	938,517.34	224.190000	2,223,740.61	1,285,223.27	0.31
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	41,129.000	15.630319	642,859.40	24.000000	987,096.00	344,236.60	0.14
		Base		15.630319	642,859.40	24.000000	987,096.00	344,236.60	0.14
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	56,491.000	17.478303	987,366.82	32.720000	1,848,385.52	861,018.70	0.26
		Base		17.478303	987,366.82	32.720000	1,848,385.52	861,018.70	0.26
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,104.000	26.469538	373,326.37	30.260000	426,787.04	53,460.67	0.06
		Base		26.469538	373,326.37	30.260000	426,787.04	53,460.67	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
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	13,517.000	Local	19.108005	258,282.90	5.590000	75,560.03	-182,722.87	0.01
		Base	19.108005	258,282.90	5.590000	75,560.03	-182,722.87	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	36,550.000	Local	18.765280	685,870.98	36.860000	1,347,233.00	661,362.02	0.19
		Base	18.765280	685,870.98	36.860000	1,347,233.00	661,362.02	0.19
91325V108	UNITI GROUP INC REIT USD.0001							
	151,778.000	Local	8.494353	1,289,255.84	11.400000	1,730,269.20	441,013.36	0.24
		Base	8.494353	1,289,255.84	11.400000	1,730,269.20	441,013.36	0.24
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	15,965.000	Local	47.733164	762,059.97	56.230000	897,711.95	135,651.98	0.13
		Base	47.733164	762,059.97	56.230000	897,711.95	135,651.98	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	8,991.000	Local	32.674113	293,772.95	56.850000	511,138.35	217,365.40	0.07
		Base	32.674113	293,772.95	56.850000	511,138.35	217,365.40	0.07
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	8,390.000	Local	57.284103	480,613.62	66.950000	561,710.50	81,096.88	0.08
		Base	57.284103	480,613.62	66.950000	561,710.50	81,096.88	0.08
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	18,503.000	Local	17.784002	329,057.39	13.950000	258,116.85	-70,940.54	0.04
		Base	17.784002	329,057.39	13.950000	258,116.85	-70,940.54	0.04
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	19,621.000	Local	18.952623	371,869.41	18.170000	356,513.57	-15,355.84	0.05
		Base	18.952623	371,869.41	18.170000	356,513.57	-15,355.84	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	20,563.000	Local	43.710515	898,819.33	42.460000	873,104.98	-25,714.35	0.12
		Base	43.710515	898,819.33	42.460000	873,104.98	-25,714.35	0.12
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	35,735.000	Local	17.629410	629,986.95	16.600000	593,201.00	-36,785.95	0.08
		Base	17.629410	629,986.95	16.600000	593,201.00	-36,785.95	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
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	202.490000	4,957,157.69	1,719,029.10	0.69
		Base	132.271091	3,238,128.59	202.490000	4,957,157.69	1,719,029.10	0.69
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	25,582.000	Local	27.452395	702,287.17	23.740000	607,316.68	-94,970.49	0.08
		Base	27.452395	702,287.17	23.740000	607,316.68	-94,970.49	0.08
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	83,389.000	Local	10.920679	910,664.53	13.050000	1,088,226.45	177,561.92	0.15
		Base	10.920679	910,664.53	13.050000	1,088,226.45	177,561.92	0.15
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	32,376.000	Local	28.939783	936,954.41	23.010000	744,971.76	-191,982.65	0.10
		Base	28.939783	936,954.41	23.010000	744,971.76	-191,982.65	0.10
92335C106	VERA BRADLEY INC COMMON STOCK							
	14,359.000	Local	13.616331	195,516.90	11.100000	159,384.90	-36,132.00	0.02
		Base	13.616331	195,516.90	11.100000	159,384.90	-36,132.00	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	32,179.000	Local	22.914373	737,361.62	33.780000	1,087,006.62	349,645.00	0.15
		Base	22.914373	737,361.62	33.780000	1,087,006.62	349,645.00	0.15
923454102	VERITIV CORP COMMON STOCK USD.01							
	8,114.000	Local	33.933456	275,336.06	41.880000	339,814.32	64,478.26	0.05
		Base	33.933456	275,336.06	41.880000	339,814.32	64,478.26	0.05
92346J108	VERICEL CORP COMMON STOCK							
	29,133.000	Local	53.454700	1,557,295.78	62.420000	1,818,481.86	261,186.08	0.25
		Base	53.454700	1,557,295.78	62.420000	1,818,481.86	261,186.08	0.25
92552R406	VIAD CORP COMMON STOCK USD1.5							
	13,322.000	Local	26.795405	356,968.39	41.660000	554,994.52	198,026.13	0.08
		Base	26.795405	356,968.39	41.660000	554,994.52	198,026.13	0.08
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	149,021.000	Local	7.882982	1,174,729.80	16.360000	2,437,983.56	1,263,253.76	0.34
		Base	7.882982	1,174,729.80	16.360000	2,437,983.56	1,263,253.76	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
925815102	VICOR CORP COMMON STOCK USD.01							
	13,837.000	Local	26.911628	372,376.20	92.230000	1,276,186.51	903,810.31	0.18
		Base	26.911628	372,376.20	92.230000	1,276,186.51	903,810.31	0.18
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,641.000	Local	103.904999	482,223.10	273.460000	1,269,127.86	786,904.76	0.18
		Base	103.904999	482,223.10	273.460000	1,269,127.86	786,904.76	0.18
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	37,975.000	Local	17.041814	647,162.89	32.610000	1,238,364.75	591,201.86	0.17
		Base	17.041814	647,162.89	32.610000	1,238,364.75	591,201.86	0.17
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	152,479.000	Local	8.447974	1,288,138.62	13.550000	2,066,090.45	777,951.83	0.29
		Base	8.447974	1,288,138.62	13.550000	2,066,090.45	777,951.83	0.29
929236107	WD 40 CO COMMON STOCK USD.001							
	8,911.000	Local	88.755058	790,896.32	248.740000	2,216,522.14	1,425,625.82	0.31
		Base	88.755058	790,896.32	248.740000	2,216,522.14	1,425,625.82	0.31
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	33,895.000	Local	12.896298	437,120.01	17.610000	596,890.95	159,770.94	0.08
		Base	12.896298	437,120.01	17.610000	596,890.95	159,770.94	0.08
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
	40,485.000	Local	16.638937	673,627.35	24.980000	1,011,315.30	337,687.95	0.14
		Base	16.638937	673,627.35	24.980000	1,011,315.30	337,687.95	0.14
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	19,097.000	Local	27.927008	533,322.07	110.850000	2,116,902.45	1,583,580.38	0.30
		Base	27.927008	533,322.07	110.850000	2,116,902.45	1,583,580.38	0.30
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	33,449.000	Local	18.165751	607,626.20	15.850000	530,166.65	-77,459.55	0.07
		Base	18.165751	607,626.20	15.850000	530,166.65	-77,459.55	0.07
939653101	WASHINGTON REIT REIT USD.01							
	55,081.000	Local	26.627706	1,466,680.70	23.220000	1,278,980.82	-187,699.88	0.18
		Base	26.627706	1,466,680.70	23.220000	1,278,980.82	-187,699.88	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
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	17,911.000	51.661452	925,308.26	124.550000	2,230,815.05	1,305,506.79	0.31
		Base		51.661452	925,308.26	124.550000	2,230,815.05	1,305,506.79	0.31
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	17,454.000	50.393414	879,566.65	63.400000	1,106,583.60	227,016.95	0.15
		Base		50.393414	879,566.65	63.400000	1,106,583.60	227,016.95	0.15
966084204	WHITESTONE REIT REIT USD.001								
		Local	25,999.000	11.979550	311,456.31	9.770000	254,010.23	-57,446.08	0.04
		Base		11.979550	311,456.31	9.770000	254,010.23	-57,446.08	0.04
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	21,978.000	23.764187	522,289.30	79.950000	1,757,141.10	1,234,851.80	0.25
		Base		23.764187	522,289.30	79.950000	1,757,141.10	1,234,851.80	0.25
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	73,270.000	7.350176	538,547.38	6.785000	497,136.95	-41,410.43	0.07
		Base		7.350176	538,547.38	6.785000	497,136.95	-41,410.43	0.07
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	53,703.000	21.290042	1,143,339.14	41.720000	2,240,489.16	1,097,150.02	0.31
		Base		21.290042	1,143,339.14	41.720000	2,240,489.16	1,097,150.02	0.31
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,570.000	70.928872	182,287.20	130.740000	336,001.80	153,714.60	0.05
		Base		70.928872	182,287.20	130.740000	336,001.80	153,714.60	0.05
98390M103	XPERI HOLDING CORP COMMON STOCK								
		Local	68,246.000	23.272941	1,588,285.13	20.550000	1,402,455.30	-185,829.83	0.20
		Base		23.272941	1,588,285.13	20.550000	1,402,455.30	-185,829.83	0.20
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	74,049.000	19.527552	1,445,995.71	19.430000	1,438,772.07	-7,223.64	0.20
		Base		19.527552	1,445,995.71	19.430000	1,438,772.07	-7,223.64	0.20
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	37,729.000	40.844112	1,541,007.52	42.560000	1,605,746.24	64,738.72	0.22
		Base		40.844112	1,541,007.52	42.560000	1,605,746.24	64,738.72	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,631.000	24.988225	340,614.50	42.970000	585,724.07	245,109.57	0.08
		Base		24.988225	340,614.50	42.970000	585,724.07	245,109.57	0.08
98986M103	ZYNEX INC COMMON STOCK USD.001								
		Local	12,714.000	22.808780	289,990.83	14.770000	187,785.78	-102,205.05	0.03
		Base		22.808780	289,990.83	14.770000	187,785.78	-102,205.05	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	49,864.000	25.445700	1,268,824.38	50.850000	2,535,584.40	1,266,760.02	0.35
		Base		25.445700	1,268,824.38	50.850000	2,535,584.40	1,266,760.02	0.35
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01								
		Local	23,538.000	27.254833	641,524.26	38.840000	914,215.92	272,691.66	0.13
		Base		27.254833	641,524.26	38.840000	914,215.92	272,691.66	0.13
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	150,081.000	7.568644	1,135,909.66	5.730000	859,964.13	-275,945.53	0.12
		Base		7.568644	1,135,909.66	5.730000	859,964.13	-275,945.53	0.12
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	24,018.000	33.207417	797,575.75	85.620000	2,056,421.16	1,258,845.41	0.29
		Base		33.207417	797,575.75	85.620000	2,056,421.16	1,258,845.41	0.29
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	19,742.000	33.633572	663,993.98	28.200000	556,724.40	-107,269.58	0.08
		Base		33.633572	663,993.98	28.200000	556,724.40	-107,269.58	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	17,846.000	25.512945	455,304.01	55.770000	995,271.42	539,967.41	0.14
		Base		25.512945	455,304.01	55.770000	995,271.42	539,967.41	0.14
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	20,036.000	35.509004	711,458.41	47.110000	943,895.96	232,437.55	0.13
		Base		35.509004	711,458.41	47.110000	943,895.96	232,437.55	0.13
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	4,217.000	108.734214	458,532.18	80.850000	340,944.45	-117,587.73	0.05
		Base		108.734214	458,532.18	80.850000	340,944.45	-117,587.73	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
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	34,090.000	Local	16.163712	551,020.94	59.750000	2,036,877.50	1,485,856.56	0.28
		Base	16.163712	551,020.94	59.750000	2,036,877.50	1,485,856.56	0.28
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	55,450.000	Local	14.135536	783,815.47	10.580000	586,661.00	-197,154.47	0.08
		Base	14.135536	783,815.47	10.580000	586,661.00	-197,154.47	0.08
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	9,211.000	Local	28.479945	262,328.77	46.150000	425,087.65	162,758.88	0.06
		Base	28.479945	262,328.77	46.150000	425,087.65	162,758.88	0.06
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	25,033.000	Local	32.163811	805,156.68	61.910000	1,549,793.03	744,636.35	0.22
		Base	32.163811	805,156.68	61.910000	1,549,793.03	744,636.35	0.22
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	29,023.000	Local	17.354700	503,685.47	28.180000	817,868.14	314,182.67	0.11
		Base	17.354700	503,685.47	28.180000	817,868.14	314,182.67	0.11
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	17,826.000	Local	12.584528	224,331.79	13.290000	236,907.54	12,575.75	0.03
		Base	12.584528	224,331.79	13.290000	236,907.54	12,575.75	0.03
US DOLLAR Total								
	20,326,996.000	Local		427,467,539.04		696,709,954.34	269,242,415.30	97.19
		Base		427,467,539.04		696,709,954.34	269,242,415.30	97.19
EQUITY Total								
	20,326,996.000	Base		427,467,539.04		696,709,954.34	269,242,415.30	97.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		40,461,494.990	Base	447,612,401.99		716,854,520.58	269,242,118.59	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								
		-3.430	Local	1.000000	-3.43	1.000000	-3.43	0.00	0.00
			Base	1.000000	-3.43	1.000000	-3.43	0.00	0.00
US DOLLAR Total									
		-3.430	Local		-3.43		-3.43	0.00	0.00
			Base		-3.43		-3.43	0.00	0.00
CASH Total									
		-3.430	Base		-3.43		-3.43	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
		5,000,000.000	Local	99.899250	4,994,962.50	99.899250	4,994,962.50	0.00	0.20
			Base	99.899250	4,994,962.50	99.899250	4,994,962.50	0.00	0.20
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
		10,000,000.000	Local	99.864944	9,986,494.44	99.864944	9,986,494.44	0.00	0.40
			Base	99.864944	9,986,494.44	99.864944	9,986,494.44	0.00	0.40
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
		10,000,000.000	Local	99.812347	9,981,234.72	99.812347	9,981,234.72	0.00	0.40
			Base	99.812347	9,981,234.72	99.812347	9,981,234.72	0.00	0.40
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
		143,390,548.110	Local	100.051751	143,464,754.07	100.050000	143,462,243.38	-2,510.69	5.71
			Base	100.051751	143,464,754.07	100.050000	143,462,243.38	-2,510.69	5.71
02665JTQ3	AMERICAN HONDA FINAN					0.200000	24 Jun 2021		
		15,000,000.000	Local	99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.60
			Base	99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665JU81	AMERICAN HONDA FINAN				0.240000	08 Jul 2021		
	4,000,000.000	Local	99.954667	3,998,186.67	99.954667	3,998,186.67	0.00	0.16
		Base	99.954667	3,998,186.67	99.954667	3,998,186.67	0.00	0.16
0347M2US3	ANGLESEA FDG PLC and ANG				0.150000	26 Jul 2021		
	10,000,000.000	Local	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.40
		Base	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.40
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021		
	15,000,000.000	Local	99.952222	14,992,833.33	99.952222	14,992,833.33	0.00	0.60
		Base	99.952222	14,992,833.33	99.952222	14,992,833.33	0.00	0.60
15060XWM0	CEDAR SPRING CPTL CO				0.210000	21 Sep 2021		
	10,000,000.000	Local	99.916583	9,991,658.33	99.916583	9,991,658.33	0.00	0.40
		Base	99.916583	9,991,658.33	99.916583	9,991,658.33	0.00	0.40
17177LX41	CIESCO LLC				0.170000	04 Oct 2021		
	15,000,000.000	Local	99.926333	14,988,950.00	99.926333	14,988,950.00	0.00	0.60
		Base	99.926333	14,988,950.00	99.926333	14,988,950.00	0.00	0.60
2063C0SA1	CONCORD MIN CPTL CO				0.170000	10 May 2021		
	15,000,000.000	Local	99.995750	14,999,362.50	99.995750	14,999,362.50	0.00	0.60
		Base	99.995750	14,999,362.50	99.995750	14,999,362.50	0.00	0.60
2546R2UG9	WALT DISNEY CO				0.350000	16 Jul 2021		
	15,000,000.000	Local	99.926111	14,988,916.66	99.926111	14,988,916.66	0.00	0.60
		Base	99.926111	14,988,916.66	99.926111	14,988,916.66	0.00	0.60
26055AT48	DOW CHEMICAL COMPANY				0.220000	04 Jun 2021		
	10,000,000.000	Local	99.979222	9,997,922.22	99.979222	9,997,922.22	0.00	0.40
		Base	99.979222	9,997,922.22	99.979222	9,997,922.22	0.00	0.40
30229AYG8	EXXON MOBIL CORP				0.120000	16 Nov 2021		
	15,000,000.000	Local	99.933667	14,990,050.00	99.933667	14,990,050.00	0.00	0.60
		Base	99.933667	14,990,050.00	99.933667	14,990,050.00	0.00	0.60
36955DYA2	GEN DYNAMICS CORP				0.190000	10 Nov 2021		
	15,000,000.000	Local	99.898139	14,984,720.83	99.898139	14,984,720.83	0.00	0.60
		Base	99.898139	14,984,720.83	99.898139	14,984,720.83	0.00	0.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LY11	HALKIN FINANCE LLC USC					0.200000	01 Nov 2021		
		Local	10,000,000.000	99.898889	9,989,888.89	99.898889	9,989,888.89	0.00	0.40
		Base		99.898889	9,989,888.89	99.898889	9,989,888.89	0.00	0.40
41282JSM4	HARLEY-DAVIDSON FND CP					0.290000	21 May 2021		
		Local	5,000,000.000	99.983889	4,999,194.44	99.983889	4,999,194.44	0.00	0.20
		Base		99.983889	4,999,194.44	99.983889	4,999,194.44	0.00	0.20
48783CS30	KELLOGG COMPANY					0.130000	03 May 2021		
		Local	10,000,000.000	99.999278	9,999,927.78	99.999278	9,999,927.78	0.00	0.40
		Base		99.999278	9,999,927.78	99.999278	9,999,927.78	0.00	0.40
52953AU78	LEXINGTN PKR CAP CO LL					0.180000	07 Jul 2021		
		Local	10,000,000.000	99.966500	9,996,650.00	99.966500	9,996,650.00	0.00	0.40
		Base		99.966500	9,996,650.00	99.966500	9,996,650.00	0.00	0.40
52953AU78	LEXINGTN PKR CAP CO LL					0.190000	07 Jul 2021		
		Local	15,000,000.000	99.964639	14,994,695.84	99.964639	14,994,695.84	0.00	0.60
		Base		99.964639	14,994,695.84	99.964639	14,994,695.84	0.00	0.60
59157TUU5	METLIFE SHORT TERM FDG					0.140000	28 Jul 2021		
		Local	10,000,000.000	99.965778	9,996,577.78	99.965778	9,996,577.78	0.00	0.40
		Base		99.965778	9,996,577.78	99.965778	9,996,577.78	0.00	0.40
82124LU91	SHEFFIELD RECEIVABLE					0.150000	09 Jul 2021		
		Local	15,000,000.000	99.971250	14,995,687.50	99.971250	14,995,687.50	0.00	0.60
		Base		99.971250	14,995,687.50	99.971250	14,995,687.50	0.00	0.60
8225X2U69	SHELL INTNL FNC B.V					0.400000	06 Jul 2021		
		Local	5,000,000.000	99.926667	4,996,333.33	99.926667	4,996,333.33	0.00	0.20
		Base		99.926667	4,996,333.33	99.926667	4,996,333.33	0.00	0.20
91058TSU1	UNITED HEALTHCARE CO					0.130000	28 May 2021		
		Local	25,000,000.000	99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	1.00
		Base		99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	1.00
92646KUT7	VICTORY RECEIVABLES					0.170000	27 Jul 2021		
		Local	10,132,000.000	99.958917	10,127,837.44	99.958917	10,127,837.44	0.00	0.40
		Base		99.958917	10,127,837.44	99.958917	10,127,837.44	0.00	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646KV58	VICTORY RECEIVABLES				0.160000	05 Aug 2021		
	8,350,000.000	Local	99.957333	8,346,437.33	99.957333	8,346,437.33	0.00	0.33
		Base	99.957333	8,346,437.33	99.957333	8,346,437.33	0.00	0.33
93142WSR5	WALGREENS BOOTS				0.440000	25 May 2021		
	10,000,000.000	Local	99.970667	9,997,066.67	99.970667	9,997,066.67	0.00	0.40
		Base	99.970667	9,997,066.67	99.970667	9,997,066.67	0.00	0.40
US DOLLAR Total								
	440,872,548.110	Local		440,789,905.77		440,787,395.08	-2,510.69	17.56
		Base		440,789,905.77		440,787,395.08	-2,510.69	17.56
CASH EQUIVALENT Total								
	440,872,548.110	Base		440,789,905.77		440,787,395.08	-2,510.69	17.56
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	66,613.000	Local	126.923354	8,454,745.36	126.990000	8,459,184.87	4,439.51	0.34
		Base	126.923354	8,454,745.36	126.990000	8,459,184.87	4,439.51	0.34
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
	65,200.000	Local	114.416401	7,459,949.32	114.490000	7,464,748.00	4,798.68	0.30
		Base	114.416401	7,459,949.32	114.490000	7,464,748.00	4,798.68	0.30
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	0.24
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
US DOLLAR Total								
	6,131,813.000	Local		21,914,694.68		21,923,932.87	9,238.19	0.87
		Base		21,914,694.68		21,923,932.87	9,238.19	0.87
EQUITY Total								
	6,131,813.000	Base		21,914,694.68		21,923,932.87	9,238.19	0.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
001055BK7	AFLAC INC 03/26 1.125					1.125000	15 Mar 2026		
	7,500,000.000	Local		99.905858	7,492,939.32	99.514815	7,463,611.13	-29,328.19	0.30
		Base		99.905858	7,492,939.32	99.514815	7,463,611.13	-29,328.19	0.30
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
	10,205,000.000	Local		100.203685	10,225,786.01	112.282802	11,458,459.94	1,232,673.93	0.46
		Base		100.203685	10,225,786.01	112.282802	11,458,459.94	1,232,673.93	0.46
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
	10,062,000.000	Local		99.867640	10,048,681.94	121.022293	12,177,263.12	2,128,581.18	0.49
		Base		99.867640	10,048,681.94	121.022293	12,177,263.12	2,128,581.18	0.49
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
	10,000,000.000	Local		99.575470	9,957,547.02	93.678440	9,367,844.00	-589,703.02	0.37
		Base		99.575470	9,957,547.02	93.678440	9,367,844.00	-589,703.02	0.37
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
	10,000,000.000	Local		99.986304	9,998,630.43	99.083455	9,908,345.50	-90,284.93	0.39
		Base		99.986304	9,998,630.43	99.083455	9,908,345.50	-90,284.93	0.39
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
	5,000,000.000	Local		102.943351	5,147,167.57	108.496994	5,424,849.70	277,682.13	0.22
		Base		102.943351	5,147,167.57	108.496994	5,424,849.70	277,682.13	0.22
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	10,000,000.000	Local		99.915754	9,991,575.40	99.148910	9,914,891.00	-76,684.40	0.39
		Base		99.915754	9,991,575.40	99.148910	9,914,891.00	-76,684.40	0.39
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
	5,000,000.000	Local		99.793439	4,989,671.95	154.837365	7,741,868.25	2,752,196.30	0.31
		Base		99.793439	4,989,671.95	154.837365	7,741,868.25	2,752,196.30	0.31
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					0.839750	27 Feb 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.830665	10,083,066.50	83,066.50	0.40
		Base		100.000000	10,000,000.00	100.830665	10,083,066.50	83,066.50	0.40

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.434630	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.471500	4,018,860.00	18,860.00	0.16
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.471500	4,018,860.00	18,860.00	0.16
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.952684	2,998,580.51	123.633071	3,708,992.13	710,411.62	0.15
		Base	99.952684	2,998,580.51	123.633071	3,708,992.13	710,411.62	0.15
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				0.795380	09 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.215174	10,021,517.40	21,517.40	0.40
		Base	100.000000	10,000,000.00	100.215174	10,021,517.40	21,517.40	0.40
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022		
	5,000,000.000	Local	101.535947	5,076,797.34	104.699545	5,234,977.25	158,179.91	0.21
		Base	101.535947	5,076,797.34	104.699545	5,234,977.25	158,179.91	0.21
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	97.857713	7,384,343.02	97.559938	7,361,872.92	-22,470.10	0.29
		Base	97.857713	7,384,343.02	97.559938	7,361,872.92	-22,470.10	0.29
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.926757	4,996,337.84	114.919644	5,745,982.20	749,644.36	0.23
		Base	99.926757	4,996,337.84	114.919644	5,745,982.20	749,644.36	0.23
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.812805	4,990,640.23	109.118000	5,455,900.00	465,259.77	0.22
		Base	99.812805	4,990,640.23	109.118000	5,455,900.00	465,259.77	0.22
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.996938	9,999,693.81	110.925997	11,092,599.70	1,092,905.89	0.44
		Base	99.996938	9,999,693.81	110.925997	11,092,599.70	1,092,905.89	0.44
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	101.250598	5,062,529.89	103.948192	5,197,409.60	134,879.71	0.21
		Base	101.250598	5,062,529.89	103.948192	5,197,409.60	134,879.71	0.21
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.850630	25 Jun 2022		
	10,000,000.000	Local	100.021356	10,002,135.64	100.087614	10,008,761.40	6,625.76	0.40
		Base	100.021356	10,002,135.64	100.087614	10,008,761.40	6,625.76	0.40

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.793364	5,089,668.20	109.623405	5,481,170.25	391,502.05	0.22
		Base		101.793364	5,089,668.20	109.623405	5,481,170.25	391,502.05	0.22
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.941230	14,991,184.48	104.031358	15,604,703.70	613,519.22	0.62
		Base		99.941230	14,991,184.48	104.031358	15,604,703.70	613,519.22	0.62
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.984514	14,997,677.06	102.632613	15,394,891.95	397,214.89	0.61
		Base		99.984514	14,997,677.06	102.632613	15,394,891.95	397,214.89	0.61
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.955428	2,998,662.84	109.460674	3,283,820.22	285,157.38	0.13
		Base		99.955428	2,998,662.84	109.460674	3,283,820.22	285,157.38	0.13
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.930066	9,993,006.56	102.979776	10,297,977.60	304,971.04	0.41
		Base		99.930066	9,993,006.56	102.979776	10,297,977.60	304,971.04	0.41
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	114.799377	34,439,813.10	4,439,813.10	1.37
		Base		100.000000	30,000,000.00	114.799377	34,439,813.10	4,439,813.10	1.37
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	116.785810	5,839,290.48	123.903299	6,195,164.95	355,874.47	0.25
		Base		116.785810	5,839,290.48	123.903299	6,195,164.95	355,874.47	0.25
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	128.241000	6,412,050.00	1,412,050.00	0.26
		Base		100.000000	5,000,000.00	128.241000	6,412,050.00	1,412,050.00	0.26
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	14,865,389.500	95.349434	14,174,064.81	95.350640	14,174,244.03	179.22	0.56
Original Face:		Base	15,000,000.000	95.349434	14,174,064.81	95.350640	14,174,244.03	179.22	0.56
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.160703	3,371,303.19	108.121250	3,568,001.25	196,698.06	0.14
Original Face:		Base	3,300,000.000	102.160703	3,371,303.19	108.121250	3,568,001.25	196,698.06	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
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
	0.010	Local	-87,200.000000	-8.72	103.471310	0.01	8.73	0.00
		Base	-87,200.000000	-8.72	103.471310	0.01	8.73	0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	8,000,000.000	Local	100.000000	7,999,999.99	100.052000	8,004,160.00	4,160.01	0.32
		Base	100.000000	7,999,999.99	100.052000	8,004,160.00	4,160.01	0.32
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	0.39
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.39
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.335500	30 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.632667	10,063,266.70	63,266.70	0.40
		Base	100.000000	10,000,000.00	100.632667	10,063,266.70	63,266.70	0.40
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
	3,147,338.060	Local	100.000000	3,147,338.06	100.000500	3,147,353.80	15.74	0.13
Original Face:	7,000,000.000	Base	100.000000	3,147,338.06	100.000500	3,147,353.80	15.74	0.13
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
	3,000,000.000	Local	99.981686	2,999,450.57	101.990250	3,059,707.50	60,256.93	0.12
		Base	99.981686	2,999,450.57	101.990250	3,059,707.50	60,256.93	0.12
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
	3,000,000.000	Local	99.615331	2,988,459.92	104.143970	3,124,319.10	135,859.18	0.12
		Base	99.615331	2,988,459.92	104.143970	3,124,319.10	135,859.18	0.12
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	15,000,000.000	Local	99.959203	14,993,880.44	100.690392	15,103,558.80	109,678.36	0.60
		Base	99.959203	14,993,880.44	100.690392	15,103,558.80	109,678.36	0.60
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	20,000,000.000	Local	100.283276	20,056,655.24	100.326548	20,065,309.60	8,654.36	0.80
		Base	100.283276	20,056,655.24	100.326548	20,065,309.60	8,654.36	0.80
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.714250	03 Mar 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.364718	4,014,588.72	14,588.72	0.16
		Base	100.000000	4,000,000.00	100.364718	4,014,588.72	14,588.72	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	108.071267	10,807,126.70	807,126.70	0.43
		Base	100.000000	10,000,000.00	108.071267	10,807,126.70	807,126.70	0.43
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	104.395087	2,087,901.74	87,901.74	0.08
		Base	100.000000	2,000,000.00	104.395087	2,087,901.74	87,901.74	0.08
172967KV2	CITIGROUP INC SR UNSECURED 08/21 2.35				2.350000	02 Aug 2021		
	6,806,000.000	Local	100.516132	6,841,127.91	100.519000	6,841,323.14	195.23	0.27
		Base	100.516132	6,841,127.91	100.519000	6,841,323.14	195.23	0.27
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028		
	10,000,000.000	Local	108.372818	10,837,281.80	108.691375	10,869,137.50	31,855.70	0.43
		Base	108.372818	10,837,281.80	108.691375	10,869,137.50	31,855.70	0.43
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
	5,000,000.000	Local	102.428464	5,121,423.20	107.303430	5,365,171.50	243,748.30	0.21
Original Face:	5,000,000.000	Base	102.428464	5,121,423.20	107.303430	5,365,171.50	243,748.30	0.21
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.785470	9,978,546.98	134.319601	13,431,960.10	3,453,413.12	0.54
		Base	99.785470	9,978,546.98	134.319601	13,431,960.10	3,453,413.12	0.54
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
	8,393,000.000	Local	101.542567	8,522,467.62	106.102220	8,905,159.32	382,691.70	0.35
		Base	101.542567	8,522,467.62	106.102220	8,905,159.32	382,691.70	0.35
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.956634	4,997,831.69	99.867238	4,993,361.90	-4,469.79	0.20
		Base	99.956634	4,997,831.69	99.867238	4,993,361.90	-4,469.79	0.20
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021		
	5,000,000.000	Local	99.999762	4,999,988.08	100.375401	5,018,770.05	18,781.97	0.20
		Base	99.999762	4,999,988.08	100.375401	5,018,770.05	18,781.97	0.20
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.712302	12,962,599.32	99.598205	12,947,766.65	-14,832.67	0.52
		Base	99.712302	12,962,599.32	99.598205	12,947,766.65	-14,832.67	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					1.055500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	101.071088	15,160,663.20	160,663.20	0.60
		Base		100.000000	15,000,000.00	101.071088	15,160,663.20	160,663.20	0.60
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	105.025015	5,251,250.75	251,250.75	0.21
		Base		100.000000	5,000,000.00	105.025015	5,251,250.75	251,250.75	0.21
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	42,278.100	100.131557	42,333.72	115.309513	48,750.67	6,416.95	0.00
Original Face:		Base	5,000,000.000	100.131557	42,333.72	115.309513	48,750.67	6,416.95	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,288,912.400	91.827564	2,101,852.50	102.774376	2,352,415.44	250,562.94	0.09
Original Face:		Base	10,000,000.000	91.827564	2,101,852.50	102.774376	2,352,415.44	250,562.94	0.09
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	385,310.130	101.724447	391,954.60	106.896558	411,883.27	19,928.67	0.02
Original Face:		Base	5,085,000.000	101.724447	391,954.60	106.896558	411,883.27	19,928.67	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	1,733,705.200	102.598931	1,778,763.00	106.850936	1,852,480.23	73,717.23	0.07
Original Face:		Base	5,000,000.000	102.598931	1,778,763.00	106.850936	1,852,480.23	73,717.23	0.07
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	1,637,077.100	106.693963	1,746,662.43	109.773772	1,797,081.28	50,418.85	0.07
Original Face:		Base	5,000,000.000	106.693963	1,746,662.43	109.773772	1,797,081.28	50,418.85	0.07
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	2,173,753.050	102.828979	2,235,248.07	106.066589	2,305,625.71	70,377.64	0.09
Original Face:		Base	7,000,000.000	102.828979	2,235,248.07	106.066589	2,305,625.71	70,377.64	0.09
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	1,551,286.850	100.815740	1,563,941.31	105.751016	1,640,501.60	76,560.29	0.07
Original Face:		Base	3,550,000.000	100.815740	1,563,941.31	105.751016	1,640,501.60	76,560.29	0.07
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	1,755,536.800	102.879449	1,806,086.59	108.346642	1,902,065.17	95,978.58	0.08
Original Face:		Base	5,000,000.000	102.879449	1,806,086.59	108.346642	1,902,065.17	95,978.58	0.08

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312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	849,228.410	Local	104.111605	884,145.33	116.726558	991,275.09	107,129.76	0.04
Original Face:	10,300,000.000	Base	104.111605	884,145.33	116.726558	991,275.09	107,129.76	0.04
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	505,468.120	Local	99.678286	503,841.96	114.700568	579,774.80	75,932.84	0.02
Original Face:	14,598,876.000	Base	99.678286	503,841.96	114.700568	579,774.80	75,932.84	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	465,892.040	Local	99.670297	464,355.98	115.445835	537,852.96	73,496.98	0.02
Original Face:	11,774,977.000	Base	99.670297	464,355.98	115.445835	537,852.96	73,496.98	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	197,146.650	Local	99.620125	196,397.74	113.229343	223,227.86	26,830.12	0.01
Original Face:	3,598,890.000	Base	99.620125	196,397.74	113.229343	223,227.86	26,830.12	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	126,693.110	Local	99.695493	126,307.32	114.825499	145,476.00	19,168.68	0.01
Original Face:	6,241,535.000	Base	99.695493	126,307.32	114.825499	145,476.00	19,168.68	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	150,803.550	Local	100.193556	151,095.44	114.381806	172,491.82	21,396.38	0.01
Original Face:	5,000,000.000	Base	100.193556	151,095.44	114.381806	172,491.82	21,396.38	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	196,379.400	Local	100.737969	197,828.62	115.082371	225,998.07	28,169.45	0.01
Original Face:	5,000,000.000	Base	100.737969	197,828.62	115.082371	225,998.07	28,169.45	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	189,407.600	Local	100.501506	190,357.49	116.410850	220,491.00	30,133.51	0.01
Original Face:	5,000,000.000	Base	100.501506	190,357.49	116.410850	220,491.00	30,133.51	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.529000	01 Jan 2037		
	516,579.060	Local	103.193002	533,073.44	106.492078	550,115.78	17,042.34	0.02
Original Face:	6,000,000.000	Base	103.193002	533,073.44	106.492078	550,115.78	17,042.34	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.257000	01 Oct 2036		
	521,710.700	Local	103.141327	538,099.34	105.909834	552,542.94	14,443.60	0.02
Original Face:	5,000,000.000	Base	103.141327	538,099.34	105.909834	552,542.94	14,443.60	0.02

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31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	2,366,155.470	99.939518	2,364,724.37	105.900894	2,505,779.80	141,055.43	0.10
Original Face:		Base	8,208,821.000	99.939518	2,364,724.37	105.900894	2,505,779.80	141,055.43	0.10
3130ALRG1	FEDERAL HOME LOAN BANK 03/23 0.125					0.125000	17 Mar 2023		
		Local	20,000,000.000	99.896639	19,979,327.85	99.876246	19,975,249.20	-4,078.65	0.80
		Base		99.896639	19,979,327.85	99.876246	19,975,249.20	-4,078.65	0.80
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	1,911,540.300	103.393801	1,976,414.17	108.486097	2,073,755.46	97,341.29	0.08
Original Face:		Base	5,000,000.000	103.393801	1,976,414.17	108.486097	2,073,755.46	97,341.29	0.08
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	2,142,662.730	109.746353	2,351,494.20	112.482018	2,410,110.28	58,616.08	0.10
Original Face:		Base	7,231,153.000	109.746353	2,351,494.20	112.482018	2,410,110.28	58,616.08	0.10
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	2,947,475.120	99.987197	2,947,097.75	104.350037	3,075,691.38	128,593.63	0.12
Original Face:		Base	8,000,000.000	99.987197	2,947,097.75	104.350037	3,075,691.38	128,593.63	0.12
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	1,828,403.460	103.104988	1,885,175.16	107.272768	1,961,379.00	76,203.84	0.08
Original Face:		Base	6,000,000.000	103.104988	1,885,175.16	107.272768	1,961,379.00	76,203.84	0.08
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	2,311,102.700	100.431054	2,321,064.81	105.746329	2,443,906.26	122,841.45	0.10
Original Face:		Base	5,000,000.000	100.431054	2,321,064.81	105.746329	2,443,906.26	122,841.45	0.10
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	107.172856	5,358,642.79	118.603751	5,930,187.55	571,544.76	0.24
		Base		107.172856	5,358,642.79	118.603751	5,930,187.55	571,544.76	0.24
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	106.644016	5,332,200.82	115.523227	5,776,161.35	443,960.53	0.23
		Base		106.644016	5,332,200.82	115.523227	5,776,161.35	443,960.53	0.23
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	116.011103	4,918,870.77	109.103368	4,625,982.80	-292,887.97	0.18
		Base		116.011103	4,918,870.77	109.103368	4,625,982.80	-292,887.97	0.18

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3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125000	13 Dec 2019		
			0.000		-0.05	0.000000	0.00	0.05	0.00
		Local		0.000000					
		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		6,784,160.25	142.832519	7,141,625.95	357,465.70	0.28
		Local		135.683205					
		Base		135.683205	6,784,160.25	142.832519	7,141,625.95	357,465.70	0.28
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
			5,000,000.000		4,983,771.06	98.830989	4,941,549.45	-42,221.61	0.20
		Local		99.675421					
		Base		99.675421	4,983,771.06	98.830989	4,941,549.45	-42,221.61	0.20
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.630958	25 Mar 2052		
			350,343.760		380,351.35	116.522430	408,229.06	27,877.71	0.02
Original Face:		Local	4,261,779.000	108.565185					
		Base		108.565185	380,351.35	116.522430	408,229.06	27,877.71	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
			1,235,903.550		1,240,528.71	101.066510	1,249,084.58	8,555.87	0.05
Original Face:		Local	5,000,000.000	100.374233					
		Base		100.374233	1,240,528.71	101.066510	1,249,084.58	8,555.87	0.05
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
			870,231.150		900,677.15	105.230760	915,750.85	15,073.70	0.04
Original Face:		Local	5,000,000.000	103.498611					
		Base		103.498611	900,677.15	105.230760	915,750.85	15,073.70	0.04
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
			1,356,394.090		1,448,236.93	100.566320	1,364,075.62	-84,161.31	0.05
Original Face:		Local	5,469,245.000	106.771103					
		Base		106.771103	1,448,236.93	100.566320	1,364,075.62	-84,161.31	0.05
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
			6,600,572.100		6,494,182.85	105.489460	6,962,907.87	468,725.02	0.28
Original Face:		Local	30,000,000.000	98.388181					
		Base		98.388181	6,494,182.85	105.489460	6,962,907.87	468,725.02	0.28
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
			1,074,504.950		1,089,504.52	103.111860	1,107,942.04	18,437.52	0.04
Original Face:		Local	5,000,000.000	101.395952					
		Base		101.395952	1,089,504.52	103.111860	1,107,942.04	18,437.52	0.04
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
			1,477,955.040		1,476,906.21	104.296190	1,541,450.80	64,544.59	0.06
Original Face:		Local	6,000,000.000	99.929035					
		Base		99.929035	1,476,906.21	104.296190	1,541,450.80	64,544.59	0.06

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3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,324,891.500	Local	99.344411	1,316,205.66	104.188790	1,380,388.42	64,182.76	0.05
Original Face:	5,000,000.000	Base	99.344411	1,316,205.66	104.188790	1,380,388.42	64,182.76	0.05
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,064,522.580	Local	100.786374	1,072,893.71	107.569580	1,145,102.47	72,208.76	0.05
Original Face:	6,000,000.000	Base	100.786374	1,072,893.71	107.569580	1,145,102.47	72,208.76	0.05
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	300,685.600	Local	101.982077	306,645.42	102.060200	306,880.32	234.90	0.01
Original Face:	2,500,000.000	Base	101.982077	306,645.42	102.060200	306,880.32	234.90	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.456130	25 Apr 2038		
	1,226,897.950	Local	99.868577	1,225,285.53	100.720940	1,235,743.15	10,457.62	0.05
Original Face:	5,000,000.000	Base	99.868577	1,225,285.53	100.720940	1,235,743.15	10,457.62	0.05
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.287935	1,534,319.03	101.727660	1,525,914.90	-8,404.13	0.06
Original Face:	1,500,000.000	Base	102.287935	1,534,319.03	101.727660	1,525,914.90	-8,404.13	0.06
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	812,142.950	Local	105.560690	857,303.70	106.792370	867,306.70	10,003.00	0.03
Original Face:	5,000,000.000	Base	105.560690	857,303.70	106.792370	867,306.70	10,003.00	0.03
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	868,468.200	Local	102.345629	888,839.24	104.227500	905,182.69	16,343.45	0.04
Original Face:	1,750,000.000	Base	102.345629	888,839.24	104.227500	905,182.69	16,343.45	0.04
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	3,651,802.000	Local	94.539457	3,452,393.79	103.525050	3,780,529.85	328,136.06	0.15
Original Face:	3,651,802.000	Base	94.539457	3,452,393.79	103.525050	3,780,529.85	328,136.06	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	1,095,628.580	Local	101.697138	1,114,222.91	104.522180	1,145,174.88	30,951.97	0.05
Original Face:	8,500,000.000	Base	101.697138	1,114,222.91	104.522180	1,145,174.88	30,951.97	0.05
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	683,737.150	Local	102.559764	701,239.21	102.225920	698,956.59	-2,282.62	0.03
Original Face:	5,000,000.000	Base	102.559764	701,239.21	102.225920	698,956.59	-2,282.62	0.03

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3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	450,409.700	104.796473	472,013.48	101.659460	457,884.07	-14,129.41	0.02
Original Face:		Base	5,000,000.000	104.796473	472,013.48	101.659460	457,884.07	-14,129.41	0.02
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,030,647.550	102.115778	1,052,453.76	104.894180	1,081,089.30	28,635.54	0.04
Original Face:		Base	5,000,000.000	102.115778	1,052,453.76	104.894180	1,081,089.30	28,635.54	0.04
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	3,467,945.440	103.782058	3,599,105.16	101.265380	3,511,828.13	-87,277.03	0.14
Original Face:		Base	8,346,000.000	103.782058	3,599,105.16	101.265380	3,511,828.13	-87,277.03	0.14
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	1,036,051.100	101.708071	1,053,747.59	104.408760	1,081,728.11	27,980.52	0.04
Original Face:		Base	5,000,000.000	101.708071	1,053,747.59	104.408760	1,081,728.11	27,980.52	0.04
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	1,367,361.180	101.994896	1,394,638.62	104.149840	1,424,104.48	29,465.86	0.06
Original Face:		Base	6,000,000.000	101.994896	1,394,638.62	104.149840	1,424,104.48	29,465.86	0.06
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	5,395,047.470	102.682428	5,539,765.73	104.238680	5,623,726.27	83,960.54	0.22
Original Face:		Base	9,284,523.000	102.682428	5,539,765.73	104.238680	5,623,726.27	83,960.54	0.22
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	84.737672	897,719.76	100.000000	1,059,410.46	161,690.70	0.04
Original Face:		Base	6,000,000.000	84.737672	897,719.76	100.000000	1,059,410.46	161,690.70	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	101.981474	10,904,137.59	105.411190	11,270,852.21	366,714.62	0.45
Original Face:		Base	10,692,273.000	101.981474	10,904,137.59	105.411190	11,270,852.21	366,714.62	0.45
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	778,616.400	101.993349	794,136.94	103.484800	805,749.62	11,612.68	0.03
Original Face:		Base	15,000,000.000	101.993349	794,136.94	103.484800	805,749.62	11,612.68	0.03
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	2,408,695.410	104.642048	2,520,508.21	102.893540	2,478,391.98	-42,116.23	0.10
Original Face:		Base	11,000,000.000	104.642048	2,520,508.21	102.893540	2,478,391.98	-42,116.23	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
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,143,407.110	102.474324	1,171,698.71	102.601950	1,173,157.99	1,459.28	0.05
	Original Face:	Base	2,304,044.000	102.474324	1,171,698.71	102.601950	1,173,157.99	1,459.28	0.05
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	2,079,629.270	107.208636	2,229,542.17	104.992520	2,183,455.18	-46,086.99	0.09
	Original Face:	Base	4,600,000.000	107.208636	2,229,542.17	104.992520	2,183,455.18	-46,086.99	0.09
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	4,124,650.760	102.985745	4,247,802.31	103.989240	4,289,192.98	41,390.67	0.17
	Original Face:	Base	6,976,000.000	102.985745	4,247,802.31	103.989240	4,289,192.98	41,390.67	0.17
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	47,847.000	101.222689	48,432.02	99.935460	47,816.12	-615.90	0.00
	Original Face:	Base	3,479,000.000	101.222689	48,432.02	99.935460	47,816.12	-615.90	0.00
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	2,948,307.660	100.897388	2,974,765.42	104.040460	3,067,432.85	92,667.43	0.12
	Original Face:	Base	6,000,000.000	100.897388	2,974,765.42	104.040460	3,067,432.85	92,667.43	0.12
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	893,366.350	101.507393	906,832.89	99.973700	893,131.39	-13,701.50	0.04
	Original Face:	Base	5,729,287.000	101.507393	906,832.89	99.973700	893,131.39	-13,701.50	0.04
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	2,481,741.660	101.257663	2,512,953.60	105.467610	2,617,433.62	104,480.02	0.10
	Original Face:	Base	6,000,000.000	101.257663	2,512,953.60	105.467610	2,617,433.62	104,480.02	0.10
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	4,136,236.100	99.102573	4,099,116.40	105.618700	4,368,638.80	269,522.40	0.17
	Original Face:	Base	10,000,000.000	99.102573	4,099,116.40	105.618700	4,368,638.80	269,522.40	0.17
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	2,068,118.050	99.868987	2,065,408.54	105.618700	2,184,319.40	118,910.86	0.09
	Original Face:	Base	5,000,000.000	99.868987	2,065,408.54	105.618700	2,184,319.40	118,910.86	0.09
3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
		Local	7,663,284.400	102.814526	7,878,969.53	100.663320	7,714,116.50	-164,853.03	0.31
	Original Face:	Base	10,000,000.000	102.814526	7,878,969.53	100.663320	7,714,116.50	-164,853.03	0.31

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3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	508,626.650	101.486739	516,188.60	100.585970	511,607.05	-4,581.55	0.02
Original Face:		Base	5,000,000.000	101.486739	516,188.60	100.585970	511,607.05	-4,581.55	0.02
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	508,626.650	101.710585	517,327.14	100.585970	511,607.05	-5,720.09	0.02
Original Face:		Base	5,000,000.000	101.710585	517,327.14	100.585970	511,607.05	-5,720.09	0.02
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,494,072.050	102.613931	4,611,543.98	102.161500	4,591,211.42	-20,332.56	0.18
Original Face:		Base	5,000,000.000	102.613931	4,611,543.98	102.161500	4,591,211.42	-20,332.56	0.18
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	1,164,221.450	101.666338	1,183,621.32	100.771110	1,173,198.88	-10,422.44	0.05
Original Face:		Base	5,000,000.000	101.666338	1,183,621.32	100.771110	1,173,198.88	-10,422.44	0.05
3136B8JV2	FANNIE MAE FNR 2020 2 DA					3.000000	25 Nov 2042		
		Local	868,953.200	101.882439	885,310.71	101.298640	880,237.77	-5,072.94	0.04
Original Face:		Base	5,000,000.000	101.882439	885,310.71	101.298640	880,237.77	-5,072.94	0.04
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	4,772,919.050	104.727620	4,998,564.53	103.284890	4,929,704.19	-68,860.34	0.20
Original Face:		Base	5,000,000.000	104.727620	4,998,564.53	103.284890	4,929,704.19	-68,860.34	0.20
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	6,681,924.760	105.074349	7,020,988.95	103.490220	6,915,138.63	-105,850.32	0.28
Original Face:		Base	7,000,000.000	105.074349	7,020,988.95	103.490220	6,915,138.63	-105,850.32	0.28
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	171,085.990	99.882696	170,885.30	115.137278	196,983.75	26,098.45	0.01
Original Face:		Base	6,625,000.000	99.882696	170,885.30	115.137278	196,983.75	26,098.45	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	180,803.460	99.944321	180,702.79	116.148718	210,000.90	29,298.11	0.01
Original Face:		Base	6,000,000.000	99.944321	180,702.79	116.148718	210,000.90	29,298.11	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	367,206.800	100.340626	368,457.60	100.186710	367,892.41	-565.19	0.01
Original Face:		Base	5,000,000.000	100.340626	368,457.60	100.186710	367,892.41	-565.19	0.01

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3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	0.000	Local	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
		Base	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	459,606.740	Local	103.805131	477,095.38	106.929430	491,454.87	14,359.49	0.02
Original Face:	7,703,000.000	Base	103.805131	477,095.38	106.929430	491,454.87	14,359.49	0.02
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	776,184.100	Local	102.862458	798,402.04	109.537150	850,209.94	51,807.90	0.03
Original Face:	10,000,000.000	Base	102.862458	798,402.04	109.537150	850,209.94	51,807.90	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	1,494,942.280	Local	102.388136	1,530,643.53	105.109700	1,571,329.35	40,685.82	0.06
Original Face:	13,000,000.000	Base	102.388136	1,530,643.53	105.109700	1,571,329.35	40,685.82	0.06
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	329,081.490	Local	100.591996	331,029.64	103.875400	341,834.71	10,805.07	0.01
Original Face:	3,000,000.000	Base	100.591996	331,029.64	103.875400	341,834.71	10,805.07	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	895,552.500	Local	102.875581	921,304.84	104.682900	937,490.33	16,185.49	0.04
Original Face:	12,500,000.000	Base	102.875581	921,304.84	104.682900	937,490.33	16,185.49	0.04
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	863,960.000	Local	106.159628	917,176.72	107.718230	930,642.42	13,465.70	0.04
Original Face:	5,000,000.000	Base	106.159628	917,176.72	107.718230	930,642.42	13,465.70	0.04
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,188,035.200	Local	102.602268	3,270,996.42	105.104490	3,350,768.14	79,771.72	0.13
Original Face:	8,000,000.000	Base	102.602268	3,270,996.42	105.104490	3,350,768.14	79,771.72	0.13
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	1,307,297.800	Local	102.071730	1,334,381.48	104.445080	1,365,408.23	31,026.75	0.05
Original Face:	5,000,000.000	Base	102.071730	1,334,381.48	104.445080	1,365,408.23	31,026.75	0.05
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	484,174.400	Local	103.542794	501,327.70	102.049170	494,095.96	-7,231.74	0.02
Original Face:	5,000,000.000	Base	103.542794	501,327.70	102.049170	494,095.96	-7,231.74	0.02

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3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	1,263,167.050	Local	100.697373	1,271,976.03	105.165090	1,328,410.76	56,434.73	0.05
Original Face:	5,000,000.000	Base	100.697373	1,271,976.03	105.165090	1,328,410.76	56,434.73	0.05
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,468,374.450	Local	103.229255	1,515,792.01	106.695080	1,566,683.29	50,891.28	0.06
Original Face:	5,000,000.000	Base	103.229255	1,515,792.01	106.695080	1,566,683.29	50,891.28	0.06
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.478351	6,310,040.46	104.117190	6,538,559.53	228,519.07	0.26
Original Face:	6,280,000.000	Base	100.478351	6,310,040.46	104.117190	6,538,559.53	228,519.07	0.26
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	798,564.930	Local	102.907220	821,780.97	101.259250	808,620.86	-13,160.11	0.03
Original Face:	3,000,000.000	Base	102.907220	821,780.97	101.259250	808,620.86	-13,160.11	0.03
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,348,785.000	Local	104.347912	1,407,428.99	105.356770	1,421,036.31	13,607.32	0.06
Original Face:	5,000,000.000	Base	104.347912	1,407,428.99	105.356770	1,421,036.31	13,607.32	0.06
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038		
	122,423.550	Local	101.622596	124,409.99	100.190530	122,656.80	-1,753.19	0.00
Original Face:	5,000,000.000	Base	101.622596	124,409.99	100.190530	122,656.80	-1,753.19	0.00
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	178,775.520	Local	100.788665	180,185.46	102.068140	182,472.85	2,287.39	0.01
Original Face:	1,000,000.000	Base	100.788665	180,185.46	102.068140	182,472.85	2,287.39	0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	680,922.350	Local	100.984732	687,627.61	102.657020	699,014.59	11,386.98	0.03
Original Face:	5,000,000.000	Base	100.984732	687,627.61	102.657020	699,014.59	11,386.98	0.03
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	1,017,316.950	Local	101.884761	1,036,490.94	101.706970	1,034,682.25	-1,808.69	0.04
Original Face:	7,500,000.000	Base	101.884761	1,036,490.94	101.706970	1,034,682.25	-1,808.69	0.04
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	3,070,952.400	Local	102.446362	3,146,079.00	106.580060	3,273,022.91	126,943.91	0.13
Original Face:	10,000,000.000	Base	102.446362	3,146,079.00	106.580060	3,273,022.91	126,943.91	0.13

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	1,125,653.600	101.543297	1,143,025.78	104.192610	1,172,847.87	29,822.09	0.05
Original Face:	5,000,000.000	Base		101.543297	1,143,025.78	104.192610	1,172,847.87	29,822.09	0.05
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	600,556.850	101.875896	611,822.67	101.428860	609,137.97	-2,684.70	0.02
Original Face:	5,000,000.000	Base		101.875896	611,822.67	101.428860	609,137.97	-2,684.70	0.02
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	123,653.340	102.578369	126,841.58	100.043540	123,707.18	-3,134.40	0.00
Original Face:	6,000,000.000	Base		102.578369	126,841.58	100.043540	123,707.18	-3,134.40	0.00
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.956328	1,766,347.70	106.692140	1,904,430.16	138,082.46	0.08
Original Face:	1,784,977.000	Base		98.956328	1,766,347.70	106.692140	1,904,430.16	138,082.46	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	713,362.200	101.364022	723,092.62	100.554670	717,319.01	-5,773.61	0.03
Original Face:	10,000,000.000	Base		101.364022	723,092.62	100.554670	717,319.01	-5,773.61	0.03
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,272,759.790	101.422429	2,305,088.18	103.716480	2,357,226.45	52,138.27	0.09
Original Face:	5,183,921.000	Base		101.422429	2,305,088.18	103.716480	2,357,226.45	52,138.27	0.09
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	907,332.000	101.019407	916,581.41	103.915270	942,856.50	26,275.09	0.04
Original Face:	5,000,000.000	Base		101.019407	916,581.41	103.915270	942,856.50	26,275.09	0.04
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	2,089,252.110	102.288391	2,137,062.36	101.532470	2,121,269.27	-15,793.09	0.08
Original Face:	14,550,000.000	Base		102.288391	2,137,062.36	101.532470	2,121,269.27	-15,793.09	0.08
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	853,248.100	102.462394	874,258.43	100.684170	859,085.77	-15,172.66	0.03
Original Face:	10,000,000.000	Base		102.462394	874,258.43	100.684170	859,085.77	-15,172.66	0.03
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,717,306.410	103.009958	1,768,996.61	103.395200	1,775,612.40	6,615.79	0.07
Original Face:	3,000,000.000	Base		103.009958	1,768,996.61	103.395200	1,775,612.40	6,615.79	0.07

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3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	770,702.000	102.832044	792,528.62	101.677930	783,633.84	-8,894.78	0.03
Original Face:		Base	5,000,000.000	102.832044	792,528.62	101.677930	783,633.84	-8,894.78	0.03
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,343,272.510	102.585980	1,378,009.27	104.429850	1,402,777.47	24,768.20	0.06
Original Face:		Base	2,579,263.000	102.585980	1,378,009.27	104.429850	1,402,777.47	24,768.20	0.06
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	795,754.950	102.144017	812,816.07	101.915710	810,999.31	-1,816.76	0.03
Original Face:		Base	5,000,000.000	102.144017	812,816.07	101.915710	810,999.31	-1,816.76	0.03
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	1,043,093.800	102.752273	1,071,802.59	102.555570	1,069,750.79	-2,051.80	0.04
Original Face:		Base	5,000,000.000	102.752273	1,071,802.59	102.555570	1,069,750.79	-2,051.80	0.04
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	940,299.600	101.812734	957,344.73	101.632990	955,654.60	-1,690.13	0.04
Original Face:		Base	5,000,000.000	101.812734	957,344.73	101.632990	955,654.60	-1,690.13	0.04
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
		Local	427,969.320	103.554514	443,181.55	100.841300	431,569.83	-11,611.72	0.02
Original Face:		Base	6,000,000.000	103.554514	443,181.55	100.841300	431,569.83	-11,611.72	0.02
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	736,770.060	99.846245	735,637.24	101.543870	748,144.83	12,507.59	0.03
Original Face:		Base	3,650,000.000	99.846245	735,637.24	101.543870	748,144.83	12,507.59	0.03
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	380,900.100	102.924982	392,041.36	100.497380	382,794.62	-9,246.74	0.02
Original Face:		Base	5,000,000.000	102.924982	392,041.36	100.497380	382,794.62	-9,246.74	0.02
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.959068	1,999,181.35	101.616787	2,032,335.74	33,154.39	0.08
		Base		99.959068	1,999,181.35	101.616787	2,032,335.74	33,154.39	0.08
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.734975	9,973,497.48	98.408594	9,840,859.40	-132,638.08	0.39
		Base		99.734975	9,973,497.48	98.408594	9,840,859.40	-132,638.08	0.39

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
	771,925.720	Local	101.825603	786,018.02	102.040880	787,679.80	1,661.78	0.03
Original Face:	1,104,000.000	Base	101.825603	786,018.02	102.040880	787,679.80	1,661.78	0.03
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	2,829,988.200	Local	103.217766	2,921,050.59	101.145000	2,862,391.56	-58,659.03	0.11
Original Face:	5,000,000.000	Base	103.217766	2,921,050.59	101.145000	2,862,391.56	-58,659.03	0.11
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	4,598,296.560	Local	102.708572	4,722,844.72	100.603080	4,626,027.97	-96,816.75	0.18
Original Face:	6,000,000.000	Base	102.708572	4,722,844.72	100.603080	4,626,027.97	-96,816.75	0.18
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	7,026,647.970	Local	103.723986	7,288,319.39	103.601580	7,279,718.32	-8,601.07	0.29
Original Face:	9,629,000.000	Base	103.723986	7,288,319.39	103.601580	7,279,718.32	-8,601.07	0.29
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,041,521.950	Local	100.609301	3,060,053.96	105.208570	3,199,941.75	139,887.79	0.13
Original Face:	5,000,000.000	Base	100.609301	3,060,053.96	105.208570	3,199,941.75	139,887.79	0.13
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,691,070.240	Local	99.445914	4,665,077.68	105.735430	4,960,123.29	295,045.61	0.20
Original Face:	6,000,000.000	Base	99.445914	4,665,077.68	105.735430	4,960,123.29	295,045.61	0.20
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	3,289,636.300	Local	112.448662	3,699,151.99	113.800880	3,743,635.06	44,483.07	0.15
Original Face:	10,000,000.000	Base	112.448662	3,699,151.99	113.800880	3,743,635.06	44,483.07	0.15
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	8,839,936.090	Local	104.242184	9,214,942.45	106.277350	9,394,849.82	179,907.37	0.37
Original Face:	11,739,000.000	Base	104.242184	9,214,942.45	106.277350	9,394,849.82	179,907.37	0.37
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	1,038,933.750	Local	100.514193	1,044,275.87	100.376710	1,042,847.52	-1,428.35	0.04
Original Face:	15,000,000.000	Base	100.514193	1,044,275.87	100.376710	1,042,847.52	-1,428.35	0.04
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	3,893,664.280	Local	103.973393	4,048,374.85	101.977900	3,970,677.07	-77,697.78	0.16
Original Face:	4,774,000.000	Base	103.973393	4,048,374.85	101.977900	3,970,677.07	-77,697.78	0.16

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3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	4,364,370.050	102.825724	4,487,695.11	101.850670	4,445,140.14	-42,554.97	0.18
Original Face:	5,000,000.000	Base		102.825724	4,487,695.11	101.850670	4,445,140.14	-42,554.97	0.18
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
		Local	474,635.650	101.770305	483,038.15	100.555630	477,272.87	-5,765.28	0.02
Original Face:	5,000,000.000	Base		101.770305	483,038.15	100.555630	477,272.87	-5,765.28	0.02
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	3,997,971.600	102.326569	4,090,987.15	102.422180	4,094,809.67	3,822.52	0.16
Original Face:	5,000,000.000	Base		102.326569	4,090,987.15	102.422180	4,094,809.67	3,822.52	0.16
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	1,736,433.800	103.859872	1,803,457.93	110.364697	1,916,409.90	112,951.97	0.08
Original Face:	10,000,000.000	Base		103.859872	1,803,457.93	110.364697	1,916,409.90	112,951.97	0.08
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	842,320.640	101.895048	858,283.02	107.044556	901,658.39	43,375.37	0.04
Original Face:	7,000,000.000	Base		101.895048	858,283.02	107.044556	901,658.39	43,375.37	0.04
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.414000	01 Nov 2035		
		Local	489,917.700	103.029935	504,761.89	105.348834	516,122.58	11,360.69	0.02
Original Face:	5,000,000.000	Base		103.029935	504,761.89	105.348834	516,122.58	11,360.69	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	2,636,842.400	105.382278	2,778,764.60	112.314332	2,961,551.93	182,787.33	0.12
Original Face:	20,000,000.000	Base		105.382278	2,778,764.60	112.314332	2,961,551.93	182,787.33	0.12
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.513000	01 May 2036		
		Local	563,076.750	103.172555	580,940.67	105.444642	593,734.26	12,793.59	0.02
Original Face:	5,000,000.000	Base		103.172555	580,940.67	105.444642	593,734.26	12,793.59	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					2.424000	01 Oct 2037		
		Local	173,007.360	106.017542	183,418.15	103.185240	178,518.06	-4,900.09	0.01
Original Face:	4,000,000.000	Base		106.017542	183,418.15	103.185240	178,518.06	-4,900.09	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	1,295,905.520	103.859301	1,345,918.42	108.966534	1,412,103.33	66,184.91	0.06
Original Face:	8,000,000.000	Base		103.859301	1,345,918.42	108.966534	1,412,103.33	66,184.91	0.06

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3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE					4.232000	01 Jun 2021		
		Local	170,937.410	100.171004	171,229.72	100.029844	170,988.42	-241.30	0.01
	Original Face:	Base	5,000,000.000	100.171004	171,229.72	100.029844	170,988.42	-241.30	0.01
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					2.375000	01 Aug 2037		
		Local	100,556.750	106.255125	106,846.70	99.855728	100,411.67	-6,435.03	0.00
	Original Face:	Base	5,000,000.000	106.255125	106,846.70	99.855728	100,411.67	-6,435.03	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE					2.698000	01 Apr 2023		
		Local	2,771,307.400	101.661617	2,817,355.91	103.212244	2,860,328.56	42,972.65	0.11
	Original Face:	Base	4,950,000.000	101.661617	2,817,355.91	103.212244	2,860,328.56	42,972.65	0.11
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE					2.444000	01 Feb 2023		
		Local	2,493,996.070	101.077262	2,520,862.95	102.343061	2,552,431.92	31,568.97	0.10
	Original Face:	Base	6,575,000.000	101.077262	2,520,862.95	102.343061	2,552,431.92	31,568.97	0.10
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	1,035,075.240	101.932083	1,055,073.75	105.567947	1,092,707.68	37,633.93	0.04
	Original Face:	Base	6,000,000.000	101.932083	1,055,073.75	105.567947	1,092,707.68	37,633.93	0.04
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	1,180,354.700	102.976327	1,215,485.91	106.894720	1,261,736.85	46,250.94	0.05
	Original Face:	Base	10,000,000.000	102.976327	1,215,485.91	106.894720	1,261,736.85	46,250.94	0.05
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE					3.990000	01 Jan 2021		
		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
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	1,645,080.360	104.077590	1,712,159.99	108.797037	1,789,798.69	77,638.70	0.07
	Original Face:	Base	6,000,000.000	104.077590	1,712,159.99	108.797037	1,789,798.69	77,638.70	0.07
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	2,579,303.790	104.763569	2,702,170.71	108.852186	2,807,628.56	105,457.85	0.11
	Original Face:	Base	6,750,000.000	104.763569	2,702,170.71	108.852186	2,807,628.56	105,457.85	0.11
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	1,807,102.080	102.648054	1,854,955.12	109.809055	1,984,361.72	129,406.60	0.08
	Original Face:	Base	7,000,000.000	102.648054	1,854,955.12	109.809055	1,984,361.72	129,406.60	0.08

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3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,242,558.260	Local	99.665002	8,214,945.87	103.728592	8,549,889.63	334,943.76	0.34
Original Face:	8,500,000.000	Base	99.665002	8,214,945.87	103.728592	8,549,889.63	334,943.76	0.34
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.794602	5,605,462.82	108.277926	6,081,971.10	476,508.28	0.24
Original Face:	5,617,000.000	Base	99.794602	5,605,462.82	108.277926	6,081,971.10	476,508.28	0.24
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,723,738.200	Local	101.129305	1,743,204.47	104.483152	1,801,016.00	57,811.53	0.07
Original Face:	5,948,304.000	Base	101.129305	1,743,204.47	104.483152	1,801,016.00	57,811.53	0.07
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	2,549,872.330	Local	102.070569	2,602,669.19	105.228976	2,683,204.54	80,535.35	0.11
Original Face:	7,922,201.000	Base	102.070569	2,602,669.19	105.228976	2,683,204.54	80,535.35	0.11
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,846,575.180	Local	102.052775	1,884,481.22	109.421355	2,020,547.58	136,066.36	0.08
Original Face:	6,000,000.000	Base	102.052775	1,884,481.22	109.421355	2,020,547.58	136,066.36	0.08
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	3,829,471.030	Local	104.111380	3,986,915.15	109.848268	4,206,607.60	219,692.45	0.17
Original Face:	11,523,254.000	Base	104.111380	3,986,915.15	109.848268	4,206,607.60	219,692.45	0.17
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	10,987.800	Local	99.897796	10,976.57	101.458330	11,148.04	171.47	0.00
Original Face:	5,000,000.000	Base	99.897796	10,976.57	101.458330	11,148.04	171.47	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	3,520,642.940	Local	116.466155	4,100,357.47	115.961040	4,082,574.17	-17,783.30	0.16
Original Face:	41,000,000.000	Base	116.466155	4,100,357.47	115.961040	4,082,574.17	-17,783.30	0.16
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	148,162.200	Local	101.371402	150,194.10	117.967080	174,782.62	24,588.52	0.01
Original Face:	5,000,000.000	Base	101.371402	150,194.10	117.967080	174,782.62	24,588.52	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	793,069.030	Local	108.041714	856,845.37	109.849950	871,185.93	14,340.56	0.03
Original Face:	5,855,000.000	Base	108.041714	856,845.37	109.849950	871,185.93	14,340.56	0.03

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31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.021948	25 Sep 2039		
		Local	419,476.750	104.630760	438,901.71	114.400400	479,883.08	40,981.37	0.02
Original Face:		Base	5,000,000.000	104.630760	438,901.71	114.400400	479,883.08	40,981.37	0.02
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	1,760.160	100.994796	1,777.67	102.191540	1,798.73	21.06	0.00
Original Face:		Base	6,000,000.000	100.994796	1,777.67	102.191540	1,798.73	21.06	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.570543	25 Aug 2039		
		Local	1,201,185.400	102.484472	1,231,028.51	112.104020	1,346,577.12	115,548.61	0.05
Original Face:		Base	10,000,000.000	102.484472	1,231,028.51	112.104020	1,346,577.12	115,548.61	0.05
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	3,441,557.800	102.229211	3,518,277.40	109.817140	3,779,420.35	261,142.95	0.15
Original Face:		Base	8,609,641.000	102.229211	3,518,277.40	109.817140	3,779,420.35	261,142.95	0.15
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	2,557,305.800	99.653279	2,548,439.09	105.032610	2,686,005.03	137,565.94	0.11
Original Face:		Base	5,000,000.000	99.653279	2,548,439.09	105.032610	2,686,005.03	137,565.94	0.11
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.023576	25 Oct 2040		
		Local	789,553.500	107.719311	850,501.59	115.666290	913,247.24	62,745.65	0.04
Original Face:		Base	5,000,000.000	107.719311	850,501.59	115.666290	913,247.24	62,745.65	0.04
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	869,709.170	99.678075	866,909.36	115.367673	1,003,363.23	136,453.87	0.04
Original Face:		Base	11,959,998.000	99.678075	866,909.36	115.367673	1,003,363.23	136,453.87	0.04
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	156,187.350	99.428622	155,294.93	115.523508	180,433.11	25,138.18	0.01
Original Face:		Base	5,000,000.000	99.428622	155,294.93	115.523508	180,433.11	25,138.18	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	148,028.400	100.541437	148,829.88	115.928669	171,607.35	22,777.47	0.01
Original Face:		Base	6,500,000.000	100.541437	148,829.88	115.928669	171,607.35	22,777.47	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	321,401.360	100.128677	321,814.93	115.911663	372,541.66	50,726.73	0.01
Original Face:		Base	8,000,000.000	100.128677	321,814.93	115.911663	372,541.66	50,726.73	0.01

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	240,643.200	Local	100.424841	241,665.55	113.224931	272,468.10	30,802.55	0.01
Original Face:	5,457,127.000	Base	100.424841	241,665.55	113.224931	272,468.10	30,802.55	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	257,968.000	Local	100.478637	259,202.73	113.328406	292,351.02	33,148.29	0.01
Original Face:	5,000,000.000	Base	100.478637	259,202.73	113.328406	292,351.02	33,148.29	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	564,296.270	Local	100.879396	569,258.67	113.713286	641,679.83	72,421.16	0.03
Original Face:	10,547,657.000	Base	100.879396	569,258.67	113.713286	641,679.83	72,421.16	0.03
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	458,674.130	Local	100.491898	460,930.34	115.580458	530,137.66	69,207.32	0.02
Original Face:	17,500,000.000	Base	100.491898	460,930.34	115.580458	530,137.66	69,207.32	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	153,211.310	Local	103.109039	157,974.71	116.216571	178,056.93	20,082.22	0.01
Original Face:	9,397,749.000	Base	103.109039	157,974.71	116.216571	178,056.93	20,082.22	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	5,856,298.460	Local	105.210994	6,161,469.85	109.728175	6,426,009.42	264,539.57	0.26
Original Face:	15,243,777.000	Base	105.210994	6,161,469.85	109.728175	6,426,009.42	264,539.57	0.26
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	647,968.530	Local	100.584778	651,757.71	103.105304	668,089.92	16,332.21	0.03
Original Face:	4,744,826.000	Base	100.584778	651,757.71	103.105304	668,089.92	16,332.21	0.03
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	977,277.570	Local	100.609853	983,237.53	103.120660	1,007,775.08	24,537.55	0.04
Original Face:	4,166,154.000	Base	100.609853	983,237.53	103.120660	1,007,775.08	24,537.55	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	3,960,345.700	Local	102.452233	4,057,462.62	107.352624	4,251,535.03	194,072.41	0.17
Original Face:	10,000,000.000	Base	102.452233	4,057,462.62	107.352624	4,251,535.03	194,072.41	0.17
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	6,601,368.860	Local	107.898651	7,122,787.96	109.879468	7,253,548.98	130,761.02	0.29
Original Face:	9,938,165.000	Base	107.898651	7,122,787.96	109.879468	7,253,548.98	130,761.02	0.29

& 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
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	4,721,604.900	Local	107.895400	5,094,394.50	109.879110	5,188,057.44	93,662.94	0.21
Original Face:	6,864,195.000	Base	107.895400	5,094,394.50	109.879110	5,188,057.44	93,662.94	0.21
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	3,043,344.310	Local	105.192404	3,201,367.05	109.217229	3,323,856.32	122,489.27	0.13
Original Face:	11,668,342.000	Base	105.192404	3,201,367.05	109.217229	3,323,856.32	122,489.27	0.13
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	4,125,988.100	Local	99.843505	4,119,531.14	105.416585	4,349,475.75	229,944.61	0.17
Original Face:	10,000,000.000	Base	99.843505	4,119,531.14	105.416585	4,349,475.75	229,944.61	0.17
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	12,741,059.080	Local	106.360019	13,551,392.82	104.020720	13,253,341.39	-298,051.43	0.53
Original Face:	12,784,918.000	Base	106.360019	13,551,392.82	104.020720	13,253,341.39	-298,051.43	0.53
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,408,911.620	Local	100.645369	2,424,457.98	104.685075	2,521,770.94	97,312.96	0.10
Original Face:	6,000,000.000	Base	100.645369	2,424,457.98	104.685075	2,521,770.94	97,312.96	0.10
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	731,078.260	Local	104.805145	766,207.63	115.911472	847,403.57	81,195.94	0.03
Original Face:	9,100,000.000	Base	104.805145	766,207.63	115.911472	847,403.57	81,195.94	0.03
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	386,539.380	Local	100.930045	390,134.37	106.907542	413,239.75	23,105.38	0.02
Original Face:	7,060,000.000	Base	100.930045	390,134.37	106.907542	413,239.75	23,105.38	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	424,135.800	Local	102.177864	433,372.90	106.924560	453,505.34	20,132.44	0.02
Original Face:	6,000,000.000	Base	102.177864	433,372.90	106.924560	453,505.34	20,132.44	0.02
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,021,175.850	Local	103.963623	1,061,651.41	109.830758	1,121,565.18	59,913.77	0.04
Original Face:	5,000,000.000	Base	103.963623	1,061,651.41	109.830758	1,121,565.18	59,913.77	0.04
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	2,567,340.230	Local	103.357110	2,653,528.66	106.910554	2,744,757.66	91,229.00	0.11
Original Face:	7,000,000.000	Base	103.357110	2,653,528.66	106.910554	2,744,757.66	91,229.00	0.11

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	182,382.410	100.777553	183,800.53	106.604016	194,426.97	10,626.44	0.01
	Original Face:	Base	7,000,000.000	100.777553	183,800.53	106.604016	194,426.97	10,626.44	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	808,348.030	105.101038	849,582.17	109.851728	887,984.28	38,402.11	0.04
	Original Face:	Base	6,100,000.000	105.101038	849,582.17	109.851728	887,984.28	38,402.11	0.04
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	2,299,236.650	101.590440	2,335,804.62	105.435922	2,424,221.36	88,416.74	0.10
	Original Face:	Base	9,500,000.000	101.590440	2,335,804.62	105.435922	2,424,221.36	88,416.74	0.10
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	1,182,921.200	102.594356	1,213,610.39	108.846345	1,287,566.49	73,956.10	0.05
	Original Face:	Base	5,000,000.000	102.594356	1,213,610.39	108.846345	1,287,566.49	73,956.10	0.05
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,976,919.150	103.669517	2,049,462.53	109.853109	2,171,707.15	122,244.62	0.09
	Original Face:	Base	7,899,440.000	103.669517	2,049,462.53	109.853109	2,171,707.15	122,244.62	0.09
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	2,165,764.000	105.581680	2,286,650.02	110.578184	2,394,862.50	108,212.48	0.10
	Original Face:	Base	8,000,000.000	105.581680	2,286,650.02	110.578184	2,394,862.50	108,212.48	0.10
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	2,504,228.820	102.087917	2,556,515.04	105.660573	2,645,982.52	89,467.48	0.11
	Original Face:	Base	6,000,000.000	102.087917	2,556,515.04	105.660573	2,645,982.52	89,467.48	0.11
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	1,915,265.500	102.201693	1,957,433.76	105.485021	2,020,318.21	62,884.45	0.08
	Original Face:	Base	5,000,000.000	102.201693	1,957,433.76	105.485021	2,020,318.21	62,884.45	0.08
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	1,945,244.800	103.039834	2,004,377.01	107.132773	2,083,994.70	79,617.69	0.08
	Original Face:	Base	5,000,000.000	103.039834	2,004,377.01	107.132773	2,083,994.70	79,617.69	0.08
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.463000	01 Feb 2037		
		Local	418,410.500	102.845787	430,317.57	105.821344	442,767.61	12,450.04	0.02
	Original Face:	Base	5,000,000.000	102.845787	430,317.57	105.821344	442,767.61	12,450.04	0.02

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31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	324,277.620	Local	105.373149	341,701.54	107.895714	349,881.65	8,180.11	0.01
Original Face:	3,262,241.000	Base	105.373149	341,701.54	107.895714	349,881.65	8,180.11	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				2.333000	01 Jan 2037		
	562,085.850	Local	102.837074	578,032.64	106.042852	596,051.87	18,019.23	0.02
Original Face:	6,271,091.000	Base	102.837074	578,032.64	106.042852	596,051.87	18,019.23	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	612,267.480	Local	102.188635	625,667.78	106.944941	654,789.10	29,121.32	0.03
Original Face:	12,000,000.000	Base	102.188635	625,667.78	106.944941	654,789.10	29,121.32	0.03
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.084173	9,908,417.33	129.581544	12,958,154.40	3,049,737.07	0.52
		Base	99.084173	9,908,417.33	129.581544	12,958,154.40	3,049,737.07	0.52
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	110.387321	4,415,492.82	110.231440	4,409,257.60	-6,235.22	0.18
		Base	110.387321	4,415,492.82	110.231440	4,409,257.60	-6,235.22	0.18
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.696641	4,984,832.04	139.887810	6,994,390.50	2,009,558.46	0.28
		Base	99.696641	4,984,832.04	139.887810	6,994,390.50	2,009,558.46	0.28
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	6,400,000.000	Local	96.687500	6,188,000.00	100.214530	6,413,729.92	225,729.92	0.26
Original Face:	6,400,000.000	Base	96.687500	6,188,000.00	100.214530	6,413,729.92	225,729.92	0.26
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.904633	13,736,886.97	99.366490	13,662,892.38	-73,994.59	0.54
Original Face:	13,750,000.000	Base	99.904633	13,736,886.97	99.366490	13,662,892.38	-73,994.59	0.54
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.363121	6,294,814.09	108.306550	6,595,868.90	301,054.81	0.26
Original Face:	6,090,000.000	Base	103.363121	6,294,814.09	108.306550	6,595,868.90	301,054.81	0.26
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
	5,000,000.000	Local	99.984893	4,999,244.66	101.375000	5,068,750.00	69,505.34	0.20
		Base	99.984893	4,999,244.66	101.375000	5,068,750.00	69,505.34	0.20

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357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.510343	25 Jul 2022		
		Local	5,000,000.000	99.759226	4,987,961.30	103.023530	5,151,176.50	163,215.20	0.21
Original Face:		Base	5,000,000.000	99.759226	4,987,961.30	103.023530	5,151,176.50	163,215.20	0.21
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,737,285.820	110.389129	1,917,774.69	115.356816	2,004,077.61	86,302.92	0.08
Original Face:		Base	8,707,929.000	110.389129	1,917,774.69	115.356816	2,004,077.61	86,302.92	0.08
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	8,438,578.120	105.545002	8,906,497.46	109.147072	9,210,460.94	303,963.48	0.37
Original Face:		Base	11,805,572.000	105.545002	8,906,497.46	109.147072	9,210,460.94	303,963.48	0.37
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	3,199,240.600	100.000000	3,199,240.60	107.205491	3,429,761.59	230,520.99	0.14
Original Face:		Base	10,000,000.000	100.000000	3,199,240.60	107.205491	3,429,761.59	230,520.99	0.14
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	9,475,871.480	112.087315	10,621,249.89	108.441783	10,275,803.99	-345,445.90	0.41
Original Face:		Base	9,821,806.000	112.087315	10,621,249.89	108.441783	10,275,803.99	-345,445.90	0.41
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,216,969.620	108.687583	1,322,694.86	114.435962	1,392,650.89	69,956.03	0.06
Original Face:		Base	6,000,000.000	108.687583	1,322,694.86	114.435962	1,392,650.89	69,956.03	0.06
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	2,928,721.300	105.516889	3,090,295.59	108.815754	3,186,910.17	96,614.58	0.13
Original Face:		Base	5,682,660.000	105.516889	3,090,295.59	108.815754	3,186,910.17	96,614.58	0.13
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	1,615,530.280	105.738933	1,708,244.48	109.709150	1,772,384.54	64,140.06	0.07
Original Face:		Base	5,271,946.000	105.738933	1,708,244.48	109.709150	1,772,384.54	64,140.06	0.07
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	6,566,734.040	105.530304	6,929,894.39	108.096867	7,098,433.76	168,539.37	0.28
Original Face:		Base	8,934,236.000	105.530304	6,929,894.39	108.096867	7,098,433.76	168,539.37	0.28
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	149,471.280	100.838542	150,724.66	116.008386	173,399.22	22,674.56	0.01
Original Face:		Base	7,000,000.000	100.838542	150,724.66	116.008386	173,399.22	22,674.56	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	1,482,019.840	103.382347	1,532,146.89	106.879011	1,583,968.15	51,821.26	0.06
Original Face:		Base	22,821,698.000	103.382347	1,532,146.89	106.879011	1,583,968.15	51,821.26	0.06
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	200,537.150	102.561276	205,673.46	105.089599	210,743.69	5,070.23	0.01
Original Face:		Base	5,000,000.000	102.561276	205,673.46	105.089599	210,743.69	5,070.23	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	2,553,062.070	100.962651	2,577,639.16	102.525947	2,617,551.06	39,911.90	0.10
Original Face:		Base	13,640,889.000	100.962651	2,577,639.16	102.525947	2,617,551.06	39,911.90	0.10
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	916,627.350	107.771913	987,866.83	109.986625	1,008,167.49	20,300.66	0.04
Original Face:		Base	5,000,000.000	107.771913	987,866.83	109.986625	1,008,167.49	20,300.66	0.04
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,998,382.500	106.090522	2,120,094.42	109.982957	2,197,880.17	77,785.75	0.09
Original Face:		Base	10,000,000.000	106.090522	2,120,094.42	109.982957	2,197,880.17	77,785.75	0.09
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					2.172000	20 Mar 2070		
		Local	5,990,192.930	106.498505	6,379,465.91	107.438560	6,435,777.03	56,311.12	0.26
Original Face:		Base	6,631,731.000	106.498505	6,379,465.91	107.438560	6,435,777.03	56,311.12	0.26
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					2.718000	20 Apr 2070		
		Local	9,216,944.770	112.143473	10,336,201.97	109.515120	10,093,948.13	-242,253.84	0.40
Original Face:		Base	10,005,856.000	112.143473	10,336,201.97	109.515120	10,093,948.13	-242,253.84	0.40
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	6,654,791.900	106.936726	7,116,416.58	107.568858	7,158,483.65	42,067.07	0.29
Original Face:		Base	7,538,423.000	106.936726	7,116,416.58	107.568858	7,158,483.65	42,067.07	0.29
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					2.935000	20 May 2070		
		Local	8,691,582.800	110.633655	9,615,815.69	108.023550	9,388,956.29	-226,859.40	0.37
Original Face:		Base	10,000,000.000	110.633655	9,615,815.69	108.023550	9,388,956.29	-226,859.40	0.37
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					2.294000	20 Oct 2070		
		Local	9,062,386.100	108.672840	9,848,352.36	108.750000	9,855,344.88	6,992.52	0.39
Original Face:		Base	10,000,000.000	108.672840	9,848,352.36	108.750000	9,855,344.88	6,992.52	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.569000	20 Jan 2071		
		Local	6,110,894.170	112.665239	6,884,853.50	111.323240	6,802,845.38	-82,008.12	0.27
Original Face:		Base	6,168,892.000	112.665239	6,884,853.50	111.323240	6,802,845.38	-82,008.12	0.27
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	132,766.130	100.793034	133,819.01	115.914087	153,894.65	20,075.64	0.01
Original Face:		Base	7,322,535.000	100.793034	133,819.01	115.914087	153,894.65	20,075.64	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	725,240.030	104.901359	760,786.65	115.684889	838,993.12	78,206.47	0.03
Original Face:		Base	8,800,000.000	104.901359	760,786.65	115.684889	838,993.12	78,206.47	0.03
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481					0.481000	27 Jan 2023		
		Local	15,000,000.000	100.034121	15,005,118.13	100.055495	15,008,324.25	3,206.12	0.60
		Base		100.034121	15,005,118.13	100.055495	15,008,324.25	3,206.12	0.60
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	567,796.380	106.144051	602,682.08	108.767120	617,575.77	14,893.69	0.02
Original Face:		Base	2,500,000.000	106.144051	602,682.08	108.767120	617,575.77	14,893.69	0.02
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.000000	20 Jul 2039		
		Local	204,812.600	102.275773	209,473.67	100.441950	205,717.77	-3,755.90	0.01
Original Face:		Base	10,000,000.000	102.275773	209,473.67	100.441950	205,717.77	-3,755.90	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,820,765.600	105.948636	2,988,562.67	109.962390	3,101,781.27	113,218.60	0.12
Original Face:		Base	8,000,000.000	105.948636	2,988,562.67	109.962390	3,101,781.27	113,218.60	0.12
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					1.029000	20 Apr 2067		
		Local	7,998,930.800	103.492436	8,278,288.37	101.451670	8,115,048.88	-163,239.49	0.32
Original Face:		Base	10,000,000.000	103.492436	8,278,288.37	101.451670	8,115,048.88	-163,239.49	0.32
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	347,926.800	103.347969	359,575.28	106.206760	369,521.78	9,946.50	0.01
Original Face:		Base	10,000,000.000	103.347969	359,575.28	106.206760	369,521.78	9,946.50	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
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.730130	20 Dec 2066		
	8,309,729.700	Local	101.012193	8,393,840.19	100.161630	8,323,160.72	-70,679.47	0.33
Original Face:	10,000,000.000	Base	101.012193	8,393,840.19	100.161630	8,323,160.72	-70,679.47	0.33
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.699690	20 Aug 2034		
	674,987.100	Local	106.601782	719,548.28	114.573660	773,357.42	53,809.14	0.03
Original Face:	5,000,000.000	Base	106.601782	719,548.28	114.573660	773,357.42	53,809.14	0.03
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.935900	20 Apr 2037		
	1,348,103.700	Local	107.734585	1,452,373.92	115.178870	1,552,730.61	100,356.69	0.06
Original Face:	10,000,000.000	Base	107.734585	1,452,373.92	115.178870	1,552,730.61	100,356.69	0.06
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	442,382.270	Local	101.937487	450,953.37	104.916060	464,130.05	13,176.68	0.02
Original Face:	6,500,000.000	Base	101.937487	450,953.37	104.916060	464,130.05	13,176.68	0.02
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				2.986980	16 Oct 2051		
	2,000,000.000	Local	99.699688	1,993,993.76	104.563590	2,091,271.80	97,278.04	0.08
Original Face:	2,000,000.000	Base	99.699688	1,993,993.76	104.563590	2,091,271.80	97,278.04	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
	4,734,959.350	Local	103.184947	4,885,765.31	101.579000	4,809,724.36	-76,040.95	0.19
Original Face:	5,000,000.000	Base	103.184947	4,885,765.31	101.579000	4,809,724.36	-76,040.95	0.19
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC				2.250000	16 Dec 2047		
	360,157.170	Local	100.238190	361,015.03	100.509110	361,990.77	975.74	0.01
Original Face:	3,000,000.000	Base	100.238190	361,015.03	100.509110	361,990.77	975.74	0.01
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	1,313,241.600	Local	100.269976	1,316,787.04	102.820110	1,350,276.46	33,489.42	0.05
Original Face:	12,000,000.000	Base	100.269976	1,316,787.04	102.820110	1,350,276.46	33,489.42	0.05
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	5,429,000.000	Local	96.488416	5,238,356.10	108.648520	5,898,528.15	660,172.05	0.23
Original Face:	5,429,000.000	Base	96.488416	5,238,356.10	108.648520	5,898,528.15	660,172.05	0.23
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
	136,840.850	Local	99.893643	136,695.31	100.058800	136,921.31	226.00	0.01
Original Face:	5,000,000.000	Base	99.893643	136,695.31	100.058800	136,921.31	226.00	0.01

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38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
	78,404.250	Local	102.378710	80,269.26	100.802950	79,033.80	-1,235.46	0.00
Original Face:	5,000,000.000	Base	102.378710	80,269.26	100.802950	79,033.80	-1,235.46	0.00
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	1,889,912.460	Local	102.177964	1,931,074.08	104.331560	1,971,775.15	40,701.07	0.08
Original Face:	3,000,000.000	Base	102.177964	1,931,074.08	104.331560	1,971,775.15	40,701.07	0.08
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	918,945.300	Local	99.892809	917,960.27	100.522300	923,744.95	5,784.68	0.04
Original Face:	10,000,000.000	Base	99.892809	917,960.27	100.522300	923,744.95	5,784.68	0.04
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
	3,248,549.270	Local	101.714398	3,304,242.32	100.215200	3,255,540.15	-48,702.17	0.13
Original Face:	5,879,850.000	Base	101.714398	3,304,242.32	100.215200	3,255,540.15	-48,702.17	0.13
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.098180	20 Nov 2042		
	2,033,700.240	Local	113.136837	2,300,864.12	117.640410	2,392,453.30	91,589.18	0.10
Original Face:	5,010,613.000	Base	113.136837	2,300,864.12	117.640410	2,392,453.30	91,589.18	0.10
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
	882,250.860	Local	99.585718	878,595.85	101.903810	899,047.24	20,451.39	0.04
Original Face:	6,000,000.000	Base	99.585718	878,595.85	101.903810	899,047.24	20,451.39	0.04
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	1,446,699.350	Local	102.063333	1,476,549.57	100.917620	1,459,974.55	-16,575.02	0.06
Original Face:	13,484,830.000	Base	102.063333	1,476,549.57	100.917620	1,459,974.55	-16,575.02	0.06
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	5,222,664.030	Local	101.338359	5,292,562.01	104.113974	5,437,523.07	144,961.06	0.22
Original Face:	6,068,715.000	Base	101.338359	5,292,562.01	104.113974	5,437,523.07	144,961.06	0.22
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.108380	20 Aug 2069		
	8,570,764.000	Local	102.724434	8,804,268.85	103.961190	8,910,268.25	105,999.40	0.35
Original Face:	10,000,000.000	Base	102.724434	8,804,268.85	103.961190	8,910,268.25	105,999.40	0.35
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.371130	20 Jul 2070		
	13,251,795.710	Local	118.133780	15,654,847.25	108.006877	14,312,850.69	-1,341,996.56	0.57
Original Face:	13,083,197.000	Base	118.133780	15,654,847.25	108.006877	14,312,850.69	-1,341,996.56	0.57

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38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.115880	20 Aug 2070		
		Local	4,977,113.800	103.792203	5,165,856.07	104.323040	5,192,276.42	26,420.35	0.21
Original Face:		Base	5,000,000.000	103.792203	5,165,856.07	104.323040	5,192,276.42	26,420.35	0.21
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.265880	20 Aug 2070		
		Local	4,978,380.900	104.844787	5,219,572.83	105.253830	5,239,936.57	20,363.74	0.21
Original Face:		Base	5,000,000.000	104.844787	5,219,572.83	105.253830	5,239,936.57	20,363.74	0.21
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					1.165880	20 Sep 2070		
		Local	9,975,964.220	104.651730	10,440,019.10	104.735450	10,448,371.02	8,351.92	0.42
Original Face:		Base	10,000,000.000	104.651730	10,440,019.10	104.735450	10,448,371.02	8,351.92	0.42
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.000000	20 Nov 2044		
		Local	1,103,657.300	100.418830	1,108,279.75	101.025810	1,114,978.73	6,698.98	0.04
Original Face:		Base	10,000,000.000	100.418830	1,108,279.75	101.025810	1,114,978.73	6,698.98	0.04
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.500000	20 Jul 2044		
		Local	0.010	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
Original Face:		Base	10,000,000.000	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.605130	20 Jun 2048		
		Local	4,666,355.400	106.312645	4,960,925.84	115.119100	5,371,866.34	410,940.50	0.21
Original Face:		Base	10,000,000.000	106.312645	4,960,925.84	115.119100	5,371,866.34	410,940.50	0.21
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.548370	20 Feb 2049		
		Local	4,593,765.600	104.533960	4,802,045.09	111.314290	5,113,517.56	311,472.47	0.20
Original Face:		Base	10,000,000.000	104.533960	4,802,045.09	111.314290	5,113,517.56	311,472.47	0.20
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	3,172,939.700	101.811104	3,230,404.93	103.269950	3,276,693.24	46,288.31	0.13
Original Face:		Base	10,000,000.000	101.811104	3,230,404.93	103.269950	3,276,693.24	46,288.31	0.13
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.112410	20 Jun 2034		
		Local	2,782,535.300	104.466693	2,906,822.60	108.765500	3,026,438.43	119,615.83	0.12
Original Face:		Base	6,317,173.000	104.466693	2,906,822.60	108.765500	3,026,438.43	119,615.83	0.12
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.648460	20 Dec 2041		
		Local	5,570,823.910	104.777081	5,836,946.66	109.053650	6,075,186.81	238,240.15	0.24
Original Face:		Base	11,457,930.000	104.777081	5,836,946.66	109.053650	6,075,186.81	238,240.15	0.24

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38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.549840	20 Jan 2050		
		Local	5,841,166.050	113.331132	6,619,859.58	116.537960	6,807,175.75	187,316.17	0.27
Original Face:		Base	8,141,884.000	113.331132	6,619,859.58	116.537960	6,807,175.75	187,316.17	0.27
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	10,000,000.000	100.332001	10,033,200.07	100.332031	10,033,203.10	3.03	0.40
Original Face:		Base	10,000,000.000	100.332001	10,033,200.07	100.332031	10,033,203.10	3.03	0.40
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.869156	4,993,457.82	108.575657	5,428,782.85	435,325.03	0.22
		Base		99.869156	4,993,457.82	108.575657	5,428,782.85	435,325.03	0.22
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.940023	3,997,600.93	104.647388	4,185,895.52	188,294.59	0.17
		Base		99.940023	3,997,600.93	104.647388	4,185,895.52	188,294.59	0.17
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	8,000,000.000	100.000000	8,000,000.00	99.998200	7,999,856.00	-144.00	0.32
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	99.998200	7,999,856.00	-144.00	0.32
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	114.154718	11,415,471.75	128.902855	12,890,285.50	1,474,813.75	0.51
		Base		114.154718	11,415,471.75	128.902855	12,890,285.50	1,474,813.75	0.51
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.344178	4,967,208.90	142.239664	7,111,983.20	2,144,774.30	0.28
		Base		99.344178	4,967,208.90	142.239664	7,111,983.20	2,144,774.30	0.28
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.926863	9,992,686.33	104.328350	10,432,835.00	440,148.67	0.42
		Base		99.926863	9,992,686.33	104.328350	10,432,835.00	440,148.67	0.42
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.649629	2,207,249.24	102.859700	2,255,716.15	48,466.91	0.09
Original Face:		Base	4,840,000.000	100.649629	2,207,249.24	102.859700	2,255,716.15	48,466.91	0.09
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.533727	4,926,686.33	129.330032	6,466,501.60	1,539,815.27	0.26
		Base		98.533727	4,926,686.33	129.330032	6,466,501.60	1,539,815.27	0.26

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478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.938770	9,993,877.01	97.634605	9,763,460.50	-230,416.51	0.39
		Base	99.938770	9,993,877.01	97.634605	9,763,460.50	-230,416.51	0.39
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.358230	7,451,867.27	91.147928	6,836,094.60	-615,772.67	0.27
		Base	99.358230	7,451,867.27	91.147928	6,836,094.60	-615,772.67	0.27
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	100.569260	5,028,463.00	28,463.00	0.20
		Base	100.000000	5,000,000.00	100.569260	5,028,463.00	28,463.00	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.949202	4,997,460.09	108.711956	5,435,597.80	438,137.71	0.22
		Base	99.949202	4,997,460.09	108.711956	5,435,597.80	438,137.71	0.22
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.676983	9,967,698.28	103.709178	10,370,917.80	403,219.52	0.41
		Base	99.676983	9,967,698.28	103.709178	10,370,917.80	403,219.52	0.41
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.693336	3,987,733.43	97.805096	3,912,203.84	-75,529.59	0.16
		Base	99.693336	3,987,733.43	97.805096	3,912,203.84	-75,529.59	0.16
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				1.015380	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.962275	14,994,341.25	-5,658.75	0.60
		Base	100.000000	15,000,000.00	99.962275	14,994,341.25	-5,658.75	0.60
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.805530	14,820,829.47	84.846882	12,727,032.30	-2,093,797.17	0.51
		Base	98.805530	14,820,829.47	84.846882	12,727,032.30	-2,093,797.17	0.51
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.934075	4,996,703.76	95.824861	4,791,243.05	-205,460.71	0.19
		Base	99.934075	4,996,703.76	95.824861	4,791,243.05	-205,460.71	0.19
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.737480	4,986,874.02	140.237912	7,011,895.60	2,025,021.58	0.28
		Base	99.737480	4,986,874.02	140.237912	7,011,895.60	2,025,021.58	0.28

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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
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	112.801410	5,640,070.52	110.567535	5,528,376.75	-111,693.77	0.22
		Base	112.801410	5,640,070.52	110.567535	5,528,376.75	-111,693.77	0.22
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	20,000,000.000	Local	105.112000	21,022,400.00	105.115596	21,023,119.20	719.20	0.84
		Base	105.112000	21,022,400.00	105.115596	21,023,119.20	719.20	0.84
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	115.027555	11,502,755.54	128.958102	12,895,810.20	1,393,054.66	0.51
		Base	115.027555	11,502,755.54	128.958102	12,895,810.20	1,393,054.66	0.51
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.775844	16,463,014.19	94.207912	15,544,305.48	-918,708.71	0.62
		Base	99.775844	16,463,014.19	94.207912	15,544,305.48	-918,708.71	0.62
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.875032	9,987,503.18	107.420206	10,742,020.60	754,517.42	0.43
		Base	99.875032	9,987,503.18	107.420206	10,742,020.60	754,517.42	0.43
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022		
	8,000,000.000	Local	99.951425	7,996,114.00	101.896139	8,151,691.12	155,577.12	0.32
		Base	99.951425	7,996,114.00	101.896139	8,151,691.12	155,577.12	0.32
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				0.672250	04 May 2021		
	19,900,000.000	Local	100.001189	19,900,236.53	100.000000	19,900,000.00	-236.53	0.79
		Base	100.001189	19,900,236.53	100.000000	19,900,000.00	-236.53	0.79
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.661660	4,983,082.98	103.911752	5,195,587.60	212,504.62	0.21
		Base	99.661660	4,983,082.98	103.911752	5,195,587.60	212,504.62	0.21
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	10,000,000.000	Local	99.990630	9,999,063.03	100.307610	10,030,761.00	31,697.97	0.40
		Base	99.990630	9,999,063.03	100.307610	10,030,761.00	31,697.97	0.40
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR				0.550000	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.296587	5,014,829.35	14,829.35	0.20
		Base	100.000000	5,000,000.00	100.296587	5,014,829.35	14,829.35	0.20

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65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.670466	6,976,932.60	109.157192	7,641,003.44	664,070.84	0.30
		Base	99.670466	6,976,932.60	109.157192	7,641,003.44	664,070.84	0.30
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.905196	4,995,259.81	108.735540	5,436,777.00	441,517.19	0.22
		Base	99.905196	4,995,259.81	108.735540	5,436,777.00	441,517.19	0.22
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.659825	4,982,991.27	98.435224	4,921,761.20	-61,230.07	0.20
		Base	99.659825	4,982,991.27	98.435224	4,921,761.20	-61,230.07	0.20
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	10,000,000.000	Local	99.953014	9,995,301.39	100.967000	10,096,700.00	101,398.61	0.40
		Base	99.953014	9,995,301.39	100.967000	10,096,700.00	101,398.61	0.40
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.953673	4,997,683.66	108.204773	5,410,238.65	412,554.99	0.22
		Base	99.953673	4,997,683.66	108.204773	5,410,238.65	412,554.99	0.22
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.566880	02 May 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.301145	20,060,229.00	60,229.00	0.80
		Base	100.000000	20,000,000.00	100.301145	20,060,229.00	60,229.00	0.80
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	109.988723	5,499,436.13	105.305554	5,265,277.70	-234,158.43	0.21
		Base	109.988723	5,499,436.13	105.305554	5,265,277.70	-234,158.43	0.21
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021		
	5,000,000.000	Local	99.988785	4,999,439.23	101.172256	5,058,612.80	59,173.57	0.20
		Base	99.988785	4,999,439.23	101.172256	5,058,612.80	59,173.57	0.20
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	113.998521	3,419,955.64	128.417408	3,852,522.24	432,566.60	0.15
		Base	113.998521	3,419,955.64	128.417408	3,852,522.24	432,566.60	0.15
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.726920	19,945,384.05	95.213653	19,042,730.60	-902,653.45	0.76
		Base	99.726920	19,945,384.05	95.213653	19,042,730.60	-902,653.45	0.76

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737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.973427	2,999,202.80	102.435108	3,073,053.24	73,850.44	0.12
		Base		99.973427	2,999,202.80	102.435108	3,073,053.24	73,850.44	0.12
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.955683	9,795,656.97	137.996366	13,523,643.87	3,727,986.90	0.54
		Base		99.955683	9,795,656.97	137.996366	13,523,643.87	3,727,986.90	0.54
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.460000	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	100.053375	7,504,003.13	4,003.13	0.30
		Base		100.000000	7,500,000.00	100.053375	7,504,003.13	4,003.13	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.961171	7,497,087.81	100.298800	7,522,410.00	25,322.19	0.30
		Base		99.961171	7,497,087.81	100.298800	7,522,410.00	25,322.19	0.30
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.884356	14,982,653.42	99.299358	14,894,903.70	-87,749.72	0.59
		Base		99.884356	14,982,653.42	99.299358	14,894,903.70	-87,749.72	0.59
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.321861	5,016,093.07	108.745501	5,437,275.05	421,181.98	0.22
		Base		100.321861	5,016,093.07	108.745501	5,437,275.05	421,181.98	0.22
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.553000	10,155,300.00	155,300.00	0.40
		Base		100.000000	10,000,000.00	101.553000	10,155,300.00	155,300.00	0.40
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.898557	9,989,855.69	109.124000	10,912,400.00	922,544.31	0.43
		Base		99.898557	9,989,855.69	109.124000	10,912,400.00	922,544.31	0.43
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.975503	4,998,775.16	104.635294	5,231,764.70	232,989.54	0.21
		Base		99.975503	4,998,775.16	104.635294	5,231,764.70	232,989.54	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.997669	3,999,906.76	102.136445	4,085,457.80	85,551.04	0.16
		Base		99.997669	3,999,906.76	102.136445	4,085,457.80	85,551.04	0.16

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845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.885679	4,994,283.95	98.454924	4,922,746.20	-71,537.75	0.20
		Base	99.885679	4,994,283.95	98.454924	4,922,746.20	-71,537.75	0.20
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
	5,000,000.000	Local	99.997348	4,999,867.42	102.237607	5,111,880.35	112,012.93	0.20
		Base	99.997348	4,999,867.42	102.237607	5,111,880.35	112,012.93	0.20
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.967051	4,998,352.53	105.600794	5,280,039.70	281,687.17	0.21
		Base	99.967051	4,998,352.53	105.600794	5,280,039.70	281,687.17	0.21
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.950086	4,997,504.29	100.080853	5,004,042.65	6,538.36	0.20
		Base	99.950086	4,997,504.29	100.080853	5,004,042.65	6,538.36	0.20
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.983207	4,999,160.37	102.498660	5,124,933.00	125,772.63	0.20
		Base	99.983207	4,999,160.37	102.498660	5,124,933.00	125,772.63	0.20
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	106.745268	5,337,263.38	139.725547	6,986,277.35	1,649,013.97	0.28
		Base	106.745268	5,337,263.38	139.725547	6,986,277.35	1,649,013.97	0.28
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
	5,000,000.000	Local	99.974021	4,998,701.03	102.099464	5,104,973.20	106,272.17	0.20
		Base	99.974021	4,998,701.03	102.099464	5,104,973.20	106,272.17	0.20
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.953457	4,997,672.83	97.778784	4,888,939.20	-108,733.63	0.19
		Base	99.953457	4,997,672.83	97.778784	4,888,939.20	-108,733.63	0.19
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	12,000,000.000	Local	99.921451	11,990,574.14	100.328601	12,039,432.12	48,857.98	0.48
		Base	99.921451	11,990,574.14	100.328601	12,039,432.12	48,857.98	0.48
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984				0.984000	01 Jul 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	98.634640	4,438,558.80	-61,441.20	0.18
		Base	100.000000	4,500,000.00	98.634640	4,438,558.80	-61,441.20	0.18

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898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.115142	2,377,734.62	97.583740	2,317,613.83	-60,120.79	0.09
		Base	100.115142	2,377,734.62	97.583740	2,317,613.83	-60,120.79	0.09
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
	3,000,000.000	Local	99.951707	2,998,551.21	103.558898	3,106,766.94	108,215.73	0.12
		Base	99.951707	2,998,551.21	103.558898	3,106,766.94	108,215.73	0.12
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021		
	5,000,000.000	Local	99.984869	4,999,243.45	100.438176	5,021,908.80	22,665.35	0.20
		Base	99.984869	4,999,243.45	100.438176	5,021,908.80	22,665.35	0.20
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021		
	15,000,000.000	Local	99.998156	14,999,723.33	100.145000	15,021,750.00	22,026.67	0.60
		Base	99.998156	14,999,723.33	100.145000	15,021,750.00	22,026.67	0.60
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.714276	4,985,713.81	143.559153	7,177,957.65	2,192,243.84	0.29
		Base	99.714276	4,985,713.81	143.559153	7,177,957.65	2,192,243.84	0.29
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
	5,000,000.000	Local	103.476717	5,173,835.86	112.492188	5,624,609.40	450,773.54	0.22
		Base	103.476717	5,173,835.86	112.492188	5,624,609.40	450,773.54	0.22
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	117.391686	5,869,584.31	124.761719	6,238,085.95	368,501.64	0.25
		Base	117.391686	5,869,584.31	124.761719	6,238,085.95	368,501.64	0.25
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	115.445016	14,430,627.05	126.242188	15,780,273.50	1,349,646.45	0.63
		Base	115.445016	14,430,627.05	126.242188	15,780,273.50	1,349,646.45	0.63
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	111.381353	13,922,669.12	124.476562	15,559,570.25	1,636,901.13	0.62
		Base	111.381353	13,922,669.12	124.476562	15,559,570.25	1,636,901.13	0.62
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	120.663497	24,132,699.46	130.089844	26,017,968.80	1,885,269.34	1.04
		Base	120.663497	24,132,699.46	130.089844	26,017,968.80	1,885,269.34	1.04

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912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	122.870195	15,358,774.40	129.769531	16,221,191.38	862,416.98	0.65
		Base	122.870195	15,358,774.40	129.769531	16,221,191.38	862,416.98	0.65
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	115.004550	17,250,682.56	131.898438	19,784,765.70	2,534,083.14	0.79
		Base	115.004550	17,250,682.56	131.898438	19,784,765.70	2,534,083.14	0.79
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	124.517861	18,677,679.10	131.105469	19,665,820.35	988,141.25	0.78
		Base	124.517861	18,677,679.10	131.105469	19,665,820.35	988,141.25	0.78
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	120.154510	27,034,764.65	129.023438	29,030,273.55	1,995,508.90	1.16
		Base	120.154510	27,034,764.65	129.023438	29,030,273.55	1,995,508.90	1.16
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	119.688687	20,945,520.14	127.902344	22,382,910.20	1,437,390.06	0.89
		Base	119.688687	20,945,520.14	127.902344	22,382,910.20	1,437,390.06	0.89
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.540030	5,027,001.51	102.800781	5,140,039.05	113,037.54	0.20
		Base	100.540030	5,027,001.51	102.800781	5,140,039.05	113,037.54	0.20
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	102.974016	5,148,700.78	106.460938	5,323,046.90	174,346.12	0.21
		Base	102.974016	5,148,700.78	106.460938	5,323,046.90	174,346.12	0.21
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.383521	5,069,176.03	104.500000	5,225,000.00	155,823.97	0.21
		Base	101.383521	5,069,176.03	104.500000	5,225,000.00	155,823.97	0.21
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.818783	2,545,469.57	106.191406	2,654,785.15	109,315.58	0.11
		Base	101.818783	2,545,469.57	106.191406	2,654,785.15	109,315.58	0.11
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.900232	4,995,011.59	101.976562	5,098,828.10	103,816.51	0.20
		Base	99.900232	4,995,011.59	101.976562	5,098,828.10	103,816.51	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.744177	4,987,208.84	102.292969	5,114,648.45	127,439.61	0.20
		Base	99.744177	4,987,208.84	102.292969	5,114,648.45	127,439.61	0.20
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.202619	9,720,261.89	105.402344	10,540,234.40	819,972.51	0.42
		Base	97.202619	9,720,261.89	105.402344	10,540,234.40	819,972.51	0.42
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.894685	9,989,468.50	106.726562	10,672,656.20	683,187.70	0.43
		Base	99.894685	9,989,468.50	106.726562	10,672,656.20	683,187.70	0.43
912828Z29	US TREASURY N/B 01/23 1.5				1.500000	15 Jan 2023		
	5,000,000.000	Local	100.548611	5,027,430.55	102.312500	5,115,625.00	88,194.45	0.20
		Base	100.548611	5,027,430.55	102.312500	5,115,625.00	88,194.45	0.20
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.885174	4,994,258.71	98.335938	4,916,796.90	-77,461.81	0.20
		Base	99.885174	4,994,258.71	98.335938	4,916,796.90	-77,461.81	0.20
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.322332	4,966,116.62	97.824219	4,891,210.95	-74,905.67	0.19
		Base	99.322332	4,966,116.62	97.824219	4,891,210.95	-74,905.67	0.19
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	100.017680	10,001,768.04	99.960938	9,996,093.80	-5,674.24	0.40
		Base	100.017680	10,001,768.04	99.960938	9,996,093.80	-5,674.24	0.40
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.896015	4,994,800.77	92.954100	4,647,705.00	-347,095.77	0.19
		Base	99.896015	4,994,800.77	92.954100	4,647,705.00	-347,095.77	0.19
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.800000	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	101.664000	15,249,600.00	249,600.00	0.61
		Base	100.000000	15,000,000.00	101.664000	15,249,600.00	249,600.00	0.61
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	5,000,000.000	Local	99.994219	4,999,710.95	100.403900	5,020,195.00	20,484.05	0.20
		Base	99.994219	4,999,710.95	100.403900	5,020,195.00	20,484.05	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
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	4,371,445.740	99.989443	4,370,984.25	101.272810	4,427,085.94	56,101.69	0.18
Original Face:		Base	5,000,000.000	99.989443	4,370,984.25	101.272810	4,427,085.94	56,101.69	0.18
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	10,000,000.000	99.985561	9,998,556.12	100.149970	10,014,997.00	16,440.88	0.40
Original Face:		Base	10,000,000.000	99.985561	9,998,556.12	100.149970	10,014,997.00	16,440.88	0.40
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.985073	7,998,805.87	102.803990	8,224,319.20	225,513.33	0.33
Original Face:		Base	8,000,000.000	99.985073	7,998,805.87	102.803990	8,224,319.20	225,513.33	0.33
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
		Local	147,289.080	99.233921	146,160.73	100.189090	147,567.59	1,406.86	0.01
Original Face:		Base	8,941,000.000	99.233921	146,160.73	100.189090	147,567.59	1,406.86	0.01
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					0.375880	20 Sep 2022		
		Local	172,971.170	100.000000	172,971.17	100.014410	172,996.10	24.93	0.01
Original Face:		Base	10,500,000.000	100.000000	172,971.17	100.014410	172,996.10	24.93	0.01
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.610276	5,230,513.81	101.108154	5,055,407.70	-175,106.11	0.20
		Base		104.610276	5,230,513.81	101.108154	5,055,407.70	-175,106.11	0.20
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	6,128,955.800	106.530152	6,529,185.96	104.675230	6,415,498.58	-113,687.38	0.26
Original Face:		Base	9,250,000.000	106.530152	6,529,185.96	104.675230	6,415,498.58	-113,687.38	0.26
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.944579	4,997,228.94	125.634249	6,281,712.45	1,284,483.51	0.25
		Base		99.944579	4,997,228.94	125.634249	6,281,712.45	1,284,483.51	0.25
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.972066	4,998,603.31	103.778280	5,188,914.00	190,310.69	0.21
		Base		99.972066	4,998,603.31	103.778280	5,188,914.00	190,310.69	0.21
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	102.896081	5,144,804.05	144,804.05	0.20
		Base		100.000000	5,000,000.00	102.896081	5,144,804.05	144,804.05	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.200750	26 Jul 2021		
	5,000,000.000	Local	100.156151	5,007,807.57	100.216409	5,010,820.45	3,012.88	0.20
		Base	100.156151	5,007,807.57	100.216409	5,010,820.45	3,012.88	0.20
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.809750	27 May 2022		
	5,000,000.000	Local	100.009244	5,000,462.18	100.039477	5,001,973.85	1,511.67	0.20
		Base	100.009244	5,000,462.18	100.039477	5,001,973.85	1,511.67	0.20
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.804725	6,986,330.75	107.533704	7,527,359.28	541,028.53	0.30
		Base	99.804725	6,986,330.75	107.533704	7,527,359.28	541,028.53	0.30
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
	2,739,775.750	Local	100.000000	2,739,775.75	100.010180	2,740,054.66	278.91	0.11
Original Face:	6,000,000.000	Base	100.000000	2,739,775.75	100.010180	2,740,054.66	278.91	0.11
US DOLLAR Total								
	1,910,883,316.160	Local		1,970,108,263.78		2,047,802,063.04	77,693,799.26	81.57
Original Face:	1,941,549,811.000	Base		1,970,108,263.78		2,047,802,063.04	77,693,799.26	81.57
FIXED INCOME Total								
	1,910,883,316.160	Base		1,970,108,263.78		2,047,802,063.04	77,693,799.26	81.57
Original Face:	1,941,549,811.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,357,887,673.840	Base		2,432,812,860.80		2,510,513,387.56	77,700,526.76	100.00
	Original Face:	1,941,549,811.000							

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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									
			47,952.200	Local	1.000000	47,952.20	1.000000	47,952.20	0.00	0.01
				Base	1.000000	47,952.20	1.000000	47,952.20	0.00	0.01
US DOLLAR Total										
			47,952.200	Local		47,952.20		47,952.20	0.00	0.01
				Base		47,952.20		47,952.20	0.00	0.01
CASH Total										
			47,952.200	Base		47,952.20		47,952.20	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2VS8	AT&T INC						0.310000	26 Aug 2021		
			3,000,000.000	Local	99.899250	2,996,977.50	99.899250	2,996,977.50	0.00	0.48
				Base	99.899250	2,996,977.50	99.899250	2,996,977.50	0.00	0.48
0020A2WM0	AT&T INC						0.350000	21 Sep 2021		
			3,000,000.000	Local	99.860972	2,995,829.17	99.860972	2,995,829.17	0.00	0.48
				Base	99.860972	2,995,829.17	99.860972	2,995,829.17	0.00	0.48
0020A2YJ5	AT&T INC						0.380000	18 Nov 2021		
			3,000,000.000	Local	99.787833	2,993,635.00	99.787833	2,993,635.00	0.00	0.48
				Base	99.787833	2,993,635.00	99.787833	2,993,635.00	0.00	0.48
0020A2ZE5	AT&T INC						0.400000	14 Dec 2021		
			3,000,000.000	Local	99.747778	2,992,433.33	99.747778	2,992,433.33	0.00	0.48
				Base	99.747778	2,992,433.33	99.747778	2,992,433.33	0.00	0.48
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	0.80
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644BA36	BEDFORD ROW FDG CORP					0.210000	03 Jan 2022		
		Local	5,000,000.000	99.855917	4,992,795.83	99.855917	4,992,795.83	0.00	0.80
		Base		99.855917	4,992,795.83	99.855917	4,992,795.83	0.00	0.80
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
		Local	3,000,000.000	99.979067	2,999,372.01	99.979067	2,999,372.01	0.00	0.48
		Base		99.979067	2,999,372.01	99.979067	2,999,372.01	0.00	0.48
138994009	CANTOR FITZGERALD REPO REPO					0.250000	03 May 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.61
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.61
138994009	CANTOR FITZGERALD REPO REPO					0.350000	03 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO					0.350000	01 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO					0.300000	19 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
15060XT10	CEDAR SPRING CPTL CO					0.150000	01 Jun 2021		
		Local	5,000,000.000	99.987083	4,999,354.16	99.987083	4,999,354.16	0.00	0.80
		Base		99.987083	4,999,354.16	99.987083	4,999,354.16	0.00	0.80
15060XUS9	CEDAR SPRING CPTL CO					0.200000	26 Jul 2021		
		Local	3,000,000.000	99.952222	2,998,566.67	99.952222	2,998,566.67	0.00	0.48
		Base		99.952222	2,998,566.67	99.952222	2,998,566.67	0.00	0.48
15963TU15	CHARIOT FNDG LLC					0.150000	01 Jul 2021		
		Local	1,675,000.000	99.974583	1,674,574.27	99.974583	1,674,574.27	0.00	0.27
		Base		99.974583	1,674,574.27	99.974583	1,674,574.27	0.00	0.27
16677JSQ0	CHEVRON CORP					0.380000	24 May 2021		
		Local	5,000,000.000	99.975722	4,998,786.11	99.975722	4,998,786.11	0.00	0.80
		Base		99.975722	4,998,786.11	99.975722	4,998,786.11	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
16677JXV3	CHEVRON CORP					0.160000	29 Oct 2021		
		Local	5,000,000.000	99.919556	4,995,977.78	99.919556	4,995,977.78	0.00	0.80
		Base		99.919556	4,995,977.78	99.919556	4,995,977.78	0.00	0.80
17327AW11	CITIGROUP GLOBAL MKTS INC S					0.270000	01 Sep 2021		
		Local	3,000,000.000	99.907750	2,997,232.50	99.907750	2,997,232.50	0.00	0.48
		Base		99.907750	2,997,232.50	99.907750	2,997,232.50	0.00	0.48
20632KTE9	CONCORD MIN CPTL CO					0.280000	14 Jun 2021		
		Local	2,805,000.000	99.965778	2,804,040.06	99.965778	2,804,040.06	0.00	0.45
		Base		99.965778	2,804,040.06	99.965778	2,804,040.06	0.00	0.45
2546R2S31	WALT DISNEY CO					0.500000	03 May 2021		
		Local	3,000,000.000	99.997222	2,999,916.66	99.997222	2,999,916.66	0.00	0.48
		Base		99.997222	2,999,916.66	99.997222	2,999,916.66	0.00	0.48
2546R2WF9	WALT DISNEY CO					0.280000	15 Sep 2021		
		Local	3,000,000.000	99.893444	2,996,803.33	99.893444	2,996,803.33	0.00	0.48
		Base		99.893444	2,996,803.33	99.893444	2,996,803.33	0.00	0.48
2546R2XV3	WALT DISNEY CO					0.250000	29 Oct 2021		
		Local	5,000,000.000	99.874306	4,993,715.28	99.874306	4,993,715.28	0.00	0.80
		Base		99.874306	4,993,715.28	99.874306	4,993,715.28	0.00	0.80
2546R2YF7	WALT DISNEY CO					0.260000	15 Nov 2021		
		Local	3,000,000.000	99.857000	2,995,710.00	99.857000	2,995,710.00	0.00	0.48
		Base		99.857000	2,995,710.00	99.857000	2,995,710.00	0.00	0.48
26244HTQ6	DUKE ENERGY CORP					0.200000	24 Jun 2021		
		Local	5,000,000.000	99.970000	4,998,500.00	99.970000	4,998,500.00	0.00	0.80
		Base		99.970000	4,998,500.00	99.970000	4,998,500.00	0.00	0.80
40588LTU3	HALKIN FINANCE LLC USC					0.270000	28 Jun 2021		
		Local	3,000,000.000	99.956500	2,998,695.00	99.956500	2,998,695.00	0.00	0.48
		Base		99.956500	2,998,695.00	99.956500	2,998,695.00	0.00	0.48
40588LX12	HALKIN FINANCE LLC USC					0.210000	01 Oct 2021		
		Local	5,000,000.000	99.910750	4,995,537.50	99.910750	4,995,537.50	0.00	0.80
		Base		99.910750	4,995,537.50	99.910750	4,995,537.50	0.00	0.80

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779PS66	INSTITUTIONAL SECURED				0.160000	06 May 2021		
	5,000,000.000	Local	99.997778	4,999,888.89	99.997778	4,999,888.89	0.00	0.80
		Base	99.997778	4,999,888.89	99.997778	4,999,888.89	0.00	0.80
45779PSL3	INSTITUTIONAL SECURED				0.160000	20 May 2021		
	5,000,000.000	Local	99.991555	4,999,577.77	99.991555	4,999,577.77	0.00	0.80
		Base	99.991555	4,999,577.77	99.991555	4,999,577.77	0.00	0.80
45856WTQ2	INTERCONTINENTAL EXCHANGE				0.220000	24 Jun 2021		
	1,750,000.000	Local	99.967000	1,749,422.50	99.967000	1,749,422.50	0.00	0.28
		Base	99.967000	1,749,422.50	99.967000	1,749,422.50	0.00	0.28
56274LSR6	MANHATTAN ASSET FDG.				0.140000	25 May 2021		
	4,060,000.000	Local	99.990667	4,059,621.07	99.990667	4,059,621.07	0.00	0.65
		Base	99.990667	4,059,621.07	99.990667	4,059,621.07	0.00	0.65
56274LYW8	MANHATTAN ASSET FDG.				0.200000	30 Nov 2021		
	5,000,000.000	Local	99.881667	4,994,083.34	99.881667	4,994,083.34	0.00	0.80
		Base	99.881667	4,994,083.34	99.881667	4,994,083.34	0.00	0.80
57978CS44	MCCORMICK & COMPANY				0.150000	04 May 2021		
	4,500,000.000	Local	99.998750	4,499,943.75	99.998750	4,499,943.75	0.00	0.72
		Base	99.998750	4,499,943.75	99.998750	4,499,943.75	0.00	0.72
59157TT11	METLIFE SHORT TERM FDG				0.220000	01 Jun 2021		
	2,500,000.000	Local	99.981056	2,499,526.39	99.981056	2,499,526.39	0.00	0.40
		Base	99.981056	2,499,526.39	99.981056	2,499,526.39	0.00	0.40
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021		
	1,992,000.000	Local	99.964417	1,991,291.18	99.964417	1,991,291.18	0.00	0.32
		Base	99.964417	1,991,291.18	99.964417	1,991,291.18	0.00	0.32
63743CS79	NATL RURAL UTIL COOP				0.150000	07 May 2021		
	3,000,000.000	Local	99.997500	2,999,925.00	99.997500	2,999,925.00	0.00	0.48
		Base	99.997500	2,999,925.00	99.997500	2,999,925.00	0.00	0.48
8225X2TM6	SHELL INTNL FNC B.V				0.500000	21 Jun 2021		
	3,000,000.000	Local	99.929167	2,997,875.00	99.929167	2,997,875.00	0.00	0.48
		Base	99.929167	2,997,875.00	99.929167	2,997,875.00	0.00	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	3,000,000.000	99.911167	2,997,335.00	99.911167	2,997,335.00	0.00	0.48
		Base		99.911167	2,997,335.00	99.911167	2,997,335.00	0.00	0.48
8225X2X17	SHELL INTNL FNC B.V					0.150000	01 Oct 2021		
		Local	3,000,000.000	99.936250	2,998,087.50	99.936250	2,998,087.50	0.00	0.48
		Base		99.936250	2,998,087.50	99.936250	2,998,087.50	0.00	0.48
86564GUY5	SUMITOMO MITSUI TRUST NY					0.170000	30 Jul 2021		
		Local	5,000,000.000	99.999975	4,999,998.73	99.999975	4,999,998.73	0.00	0.80
		Base		99.999975	4,999,998.73	99.999975	4,999,998.73	0.00	0.80
89114NPM1	TORONTO-DOMINION					0.260000	22 Jul 2021		
		Local	760,000.000	99.990859	759,930.53	99.990859	759,930.53	0.00	0.12
		Base		99.990859	759,930.53	99.990859	759,930.53	0.00	0.12
89116EVC4	TORONTO DOMIN HOLDING					0.280000	12 Aug 2021		
		Local	1,774,000.000	99.919889	1,772,578.83	99.919889	1,772,578.83	0.00	0.28
		Base		99.919889	1,772,578.83	99.919889	1,772,578.83	0.00	0.28
89119AUS5	TORONTO DOMINION BANK					0.260000	26 Jul 2021		
		Local	3,000,000.000	99.937889	2,998,136.66	99.937889	2,998,136.66	0.00	0.48
		Base		99.937889	2,998,136.66	99.937889	2,998,136.66	0.00	0.48
89120DS34	TORONTO DOMINION BANK					0.292500	10 Jun 2021		
		Local	550,000.000	99.976513	549,870.82	99.976513	549,870.82	0.00	0.09
		Base		99.976513	549,870.82	99.976513	549,870.82	0.00	0.09
91058TSQ0	UNITED HEALTHCARE CO					0.140000	24 May 2021		
		Local	3,000,000.000	99.991056	2,999,731.67	99.991056	2,999,731.67	0.00	0.48
		Base		99.991056	2,999,731.67	99.991056	2,999,731.67	0.00	0.48
91842JT33	VW CR INC					0.200000	03 Jun 2021		
		Local	3,000,000.000	99.981667	2,999,450.00	99.981667	2,999,450.00	0.00	0.48
		Base		99.981667	2,999,450.00	99.981667	2,999,450.00	0.00	0.48
91842KAA4	VW CR INC					0.320000	10 Jan 2022		
		Local	4,830,000.000	99.774222	4,819,094.93	99.774222	4,819,094.93	0.00	0.77
		Base		99.774222	4,819,094.93	99.774222	4,819,094.93	0.00	0.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646KU18	VICTORY RECEIVABLES				0.150000	01 Jul 2021		
	5,000,000.000	Local	99.974583	4,998,729.17	99.974583	4,998,729.17	0.00	0.80
		Base	99.974583	4,998,729.17	99.974583	4,998,729.17	0.00	0.80
93142WS79	WALGREENS BOOTS				0.320000	07 May 2021		
	5,000,000.000	Local	99.994667	4,999,733.33	99.994667	4,999,733.33	0.00	0.80
		Base	99.994667	4,999,733.33	99.994667	4,999,733.33	0.00	0.80
93142WTA1	WALGREENS BOOTS				0.280000	10 Jun 2021		
	5,000,000.000	Local	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	0.80
		Base	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	0.80
94107MWA0	WASTE MANAGEMENT INC				0.240000	10 Sep 2021		
	4,050,000.000	Local	99.912000	4,046,436.00	99.912000	4,046,436.00	0.00	0.65
		Base	99.912000	4,046,436.00	99.912000	4,046,436.00	0.00	0.65
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.658111	4,982,905.56	99.658111	4,982,905.56	0.00	0.80
		Base	99.658111	4,982,905.56	99.658111	4,982,905.56	0.00	0.80
9612C0Z10	WESTPAC BANKING CORP.				0.180000	01 Dec 2021		
	5,000,000.000	Local	99.893000	4,994,650.00	99.893000	4,994,650.00	0.00	0.80
		Base	99.893000	4,994,650.00	99.893000	4,994,650.00	0.00	0.80
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	0.33
		Base	99.999999	2,049,999.97	99.999999	2,049,999.97	0.00	0.33
US DOLLAR Total								
	197,296,000.000	Local		197,174,720.19		197,174,720.19	0.00	31.67
		Base		197,174,720.19		197,174,720.19	0.00	31.67
CASH EQUIVALENT Total								
	197,296,000.000	Base		197,174,720.19		197,174,720.19	0.00	31.67

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001055BK7	AFLAC INC 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.905858	2,497,646.44	99.514815	2,487,870.38	-9,776.06	0.40
		Base	99.905858	2,497,646.44	99.514815	2,487,870.38	-9,776.06	0.40
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.915095	2,997,452.86	100.227469	3,006,824.07	9,371.21	0.48
		Base	99.915095	2,997,452.86	100.227469	3,006,824.07	9,371.21	0.48
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.841898	2,995,256.93	100.449043	3,013,471.29	18,214.36	0.48
		Base	99.841898	2,995,256.93	100.449043	3,013,471.29	18,214.36	0.48
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.915754	2,997,472.62	99.148910	2,974,467.30	-23,005.32	0.48
		Base	99.915754	2,997,472.62	99.148910	2,974,467.30	-23,005.32	0.48
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.957956	3,998,318.25	102.414002	4,096,560.08	98,241.83	0.66
		Base	99.957956	3,998,318.25	102.414002	4,096,560.08	98,241.83	0.66
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.790973	4,989,548.66	106.136175	5,306,808.75	317,260.09	0.85
		Base	99.790973	4,989,548.66	106.136175	5,306,808.75	317,260.09	0.85
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.434630	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.471500	4,018,860.00	18,860.00	0.65
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.471500	4,018,860.00	18,860.00	0.65
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.595500	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.456000	5,022,800.00	22,800.00	0.81
		Base	100.000000	5,000,000.00	100.456000	5,022,800.00	22,800.00	0.81
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.552500	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.336447	7,023,551.29	23,551.29	1.13
		Base	100.000000	7,000,000.00	100.336447	7,023,551.29	23,551.29	1.13
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.847915	1,996,958.30	104.129807	2,082,596.14	85,637.84	0.33
		Base	99.847915	1,996,958.30	104.129807	2,082,596.14	85,637.84	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
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.856381	4,992,819.07	101.160325	5,058,016.25	65,197.18	0.81
		Base	99.856381	4,992,819.07	101.160325	5,058,016.25	65,197.18	0.81
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.785279	4,989,263.93	98.720426	4,936,021.30	-53,242.63	0.79
		Base	99.785279	4,989,263.93	98.720426	4,936,021.30	-53,242.63	0.79
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022		
	3,000,000.000	Local	102.801028	3,084,030.84	102.948271	3,088,448.13	4,417.29	0.50
		Base	102.801028	3,084,030.84	102.948271	3,088,448.13	4,417.29	0.50
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.696964	2,990,908.93	98.678513	2,960,355.39	-30,553.54	0.48
		Base	99.696964	2,990,908.93	98.678513	2,960,355.39	-30,553.54	0.48
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026		
	3,000,000.000	Local	96.538491	2,896,154.72	95.795678	2,873,870.34	-22,284.38	0.46
		Base	96.538491	2,896,154.72	95.795678	2,873,870.34	-22,284.38	0.46
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	100.362893	2,007,257.86	7,257.86	0.32
		Base	100.000000	2,000,000.00	100.362893	2,007,257.86	7,257.86	0.32
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.168401	3,641,281.81	105.335943	3,754,173.01	112,891.20	0.60
		Base	102.168401	3,641,281.81	105.335943	3,754,173.01	112,891.20	0.60
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	99.895352	3,995,814.08	-4,185.92	0.64
		Base	100.000000	4,000,000.00	99.895352	3,995,814.08	-4,185.92	0.64
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	101.288000	3,038,640.00	38,640.00	0.49
		Base	100.000000	3,000,000.00	101.288000	3,038,640.00	38,640.00	0.49
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	98.823453	4,179,243.83	-49,756.17	0.67
		Base	100.000000	4,229,000.00	98.823453	4,179,243.83	-49,756.17	0.67

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06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.878161	2,996,344.83	105.375541	3,161,266.23	164,921.40	0.51
		Base	99.878161	2,996,344.83	105.375541	3,161,266.23	164,921.40	0.51
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.907568	1,998,151.36	99.918275	1,998,365.50	214.14	0.32
		Base	99.907568	1,998,151.36	99.918275	1,998,365.50	214.14	0.32
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	3,000,000.000	Local	99.893502	2,996,805.07	99.931300	2,997,939.00	1,133.93	0.48
		Base	99.893502	2,996,805.07	99.931300	2,997,939.00	1,133.93	0.48
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	98.493239	2,383,536.39	97.615982	2,362,306.76	-21,229.63	0.38
		Base	98.493239	2,383,536.39	97.615982	2,362,306.76	-21,229.63	0.38
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.984514	2,999,535.41	102.632613	3,078,978.39	79,442.98	0.49
		Base	99.984514	2,999,535.41	102.632613	3,078,978.39	79,442.98	0.49
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.878463	4,993,923.16	104.865151	5,243,257.55	249,334.39	0.84
		Base	99.878463	4,993,923.16	104.865151	5,243,257.55	249,334.39	0.84
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.884641	2,996,539.22	102.779942	3,083,398.26	86,859.04	0.50
		Base	99.884641	2,996,539.22	102.779942	3,083,398.26	86,859.04	0.50
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.398553	2,007,971.06	7,971.06	0.32
		Base	100.000000	2,000,000.00	100.398553	2,007,971.06	7,971.06	0.32
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	2,250,000.000	Local	99.996325	2,249,917.31	99.949200	2,248,857.00	-1,060.31	0.36
Original Face:	2,250,000.000	Base	99.996325	2,249,917.31	99.949200	2,248,857.00	-1,060.31	0.36
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.999999	1,999,999.98	100.052000	2,001,040.00	1,040.02	0.32
		Base	99.999999	1,999,999.98	100.052000	2,001,040.00	1,040.02	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.32
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.32
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.328000	3,009,840.00	9,840.00	0.48
		Base		100.000000	3,000,000.00	100.328000	3,009,840.00	9,840.00	0.48
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.909500	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.720970	3,021,629.10	21,629.10	0.49
		Base		100.000000	3,000,000.00	100.720970	3,021,629.10	21,629.10	0.49
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	2,000,000.000	99.901850	1,998,036.99	99.568356	1,991,367.12	-6,669.87	0.32
		Base		99.901850	1,998,036.99	99.568356	1,991,367.12	-6,669.87	0.32
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	0.040	100.000000	0.04	100.000000	0.04	0.00	0.00
Original Face:		Base	2,500,000.000	100.000000	0.04	100.000000	0.04	0.00	0.00
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.816511	4,940,825.55	-59,174.45	0.79
		Base		100.000000	5,000,000.00	98.816511	4,940,825.55	-59,174.45	0.79
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.429092	4,871,454.60	-128,545.40	0.78
		Base		100.000000	5,000,000.00	97.429092	4,871,454.60	-128,545.40	0.78
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	3,000,000.000	99.932926	2,997,987.77	100.010231	3,000,306.93	2,319.16	0.48
		Base		99.932926	2,997,987.77	100.010231	3,000,306.93	2,319.16	0.48
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	5,000,000.000	99.729520	4,986,476.02	103.461910	5,173,095.50	186,619.48	0.83
		Base		99.729520	4,986,476.02	103.461910	5,173,095.50	186,619.48	0.83
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR					0.827250	11 Mar 2022		
		Local	3,000,000.000	100.412642	3,012,379.25	100.412684	3,012,380.52	1.27	0.48
		Base		100.412642	3,012,379.25	100.412684	3,012,380.52	1.27	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	104.488240	5,224,412.00	224,412.00	0.84
		Base	100.000000	5,000,000.00	104.488240	5,224,412.00	224,412.00	0.84
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,557,816.370	Local	100.000000	2,557,816.37	101.671790	2,600,577.69	42,761.32	0.42
Original Face:	5,126,000.000	Base	100.000000	2,557,816.37	101.671790	2,600,577.69	42,761.32	0.42
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	450,861.760	Local	103.147067	465,050.68	110.927384	500,129.16	35,078.48	0.08
Original Face:	2,090,000.000	Base	103.147067	465,050.68	110.927384	500,129.16	35,078.48	0.08
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	930.140	Local	100.407466	933.93	104.848684	975.24	41.31	0.00
Original Face:	250,000.000	Base	100.407466	933.93	104.848684	975.24	41.31	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	14,915.050	Local	100.058397	14,923.76	104.981408	15,658.03	734.27	0.00
Original Face:	1,000,000.000	Base	100.058397	14,923.76	104.981408	15,658.03	734.27	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	15,344.020	Local	100.330226	15,394.69	104.966903	16,106.14	711.45	0.00
Original Face:	2,206,300.000	Base	100.330226	15,394.69	104.966903	16,106.14	711.45	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	368,450.250	Local	100.990112	372,098.32	105.576199	388,995.77	16,897.45	0.06
Original Face:	5,000,000.000	Base	100.990112	372,098.32	105.576199	388,995.77	16,897.45	0.06
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,101,725.350	Local	101.537223	1,118,661.33	104.857195	1,155,238.30	36,576.97	0.19
Original Face:	5,000,000.000	Base	101.537223	1,118,661.33	104.857195	1,155,238.30	36,576.97	0.19
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	14,629.300	Local	100.594355	14,716.25	105.027200	15,364.74	648.49	0.00
Original Face:	1,000,000.000	Base	100.594355	14,716.25	105.027200	15,364.74	648.49	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	175,818.300	Local	100.821115	177,261.97	106.670419	187,546.12	10,284.15	0.03
Original Face:	6,000,000.000	Base	100.821115	177,261.97	106.670419	187,546.12	10,284.15	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
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	170,567.600	101.092681	172,431.36	107.015102	182,533.09	10,101.73	0.03
	Original Face:	Base	5,000,000.000	101.092681	172,431.36	107.015102	182,533.09	10,101.73	0.03
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	940,737.850	103.487628	973,547.29	108.940557	1,024,845.05	51,297.76	0.16
	Original Face:	Base	5,000,000.000	103.487628	973,547.29	108.940557	1,024,845.05	51,297.76	0.16
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	769,807.860	103.357223	795,652.03	110.916076	853,840.67	58,188.64	0.14
	Original Face:	Base	5,700,000.000	103.357223	795,652.03	110.916076	853,840.67	58,188.64	0.14
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	333,939.060	103.133308	344,402.40	110.920782	370,407.82	26,005.42	0.06
	Original Face:	Base	2,000,000.000	103.133308	344,402.40	110.920782	370,407.82	26,005.42	0.06
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62					0.620000	26 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	98.677144	2,960,314.32	-39,685.68	0.48
		Base		100.000000	3,000,000.00	98.677144	2,960,314.32	-39,685.68	0.48
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	23 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.920573	2,997,617.19	-2,382.81	0.48
		Base		100.000000	3,000,000.00	99.920573	2,997,617.19	-2,382.81	0.48
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	17 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.948987	4,997,449.35	-2,550.65	0.80
		Base		100.000000	5,000,000.00	99.948987	4,997,449.35	-2,550.65	0.80
3130ALWD2	FEDERAL HOME LOAN BANK BONDS 04/26 1.25					1.250000	20 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.003288	3,000,098.64	98.64	0.48
		Base		100.000000	3,000,000.00	100.003288	3,000,098.64	98.64	0.48
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61					0.610000	25 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.166332	2,944,989.96	-55,010.04	0.47
		Base		100.000000	3,000,000.00	98.166332	2,944,989.96	-55,010.04	0.47
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58					0.580000	03 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.034016	5,001,700.80	1,700.80	0.80
		Base		100.000000	5,000,000.00	100.034016	5,001,700.80	1,700.80	0.80

Base Currency: USD - US DOLLAR

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3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.988736	2,999,662.09	99.745321	2,992,359.63	-7,302.46	0.48
		Base	99.988736	2,999,662.09	99.745321	2,992,359.63	-7,302.46	0.48
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,968,425.900	Local	102.339512	2,014,477.46	101.431877	1,996,611.34	-17,866.12	0.32
Original Face:	2,000,000.000	Base	102.339512	2,014,477.46	101.431877	1,996,611.34	-17,866.12	0.32
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.982912	2,999,487.36	-512.64	0.48
		Base	100.000000	3,000,000.00	99.982912	2,999,487.36	-512.64	0.48
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.787900	4,989,395.00	-10,605.00	0.80
		Base	100.000000	5,000,000.00	99.787900	4,989,395.00	-10,605.00	0.80
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.493163	2,984,794.89	-15,205.11	0.48
		Base	100.000000	3,000,000.00	99.493163	2,984,794.89	-15,205.11	0.48
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.983248	1,999,664.96	101.803592	2,036,071.84	36,406.88	0.33
		Base	99.983248	1,999,664.96	101.803592	2,036,071.84	36,406.88	0.33
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	682,835.570	Local	101.822569	695,280.72	101.445100	692,703.23	-2,577.49	0.11
Original Face:	5,300,000.000	Base	101.822569	695,280.72	101.445100	692,703.23	-2,577.49	0.11
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	2,696,443.230	Local	102.657990	2,768,114.43	102.161500	2,754,726.85	-13,387.58	0.44
Original Face:	3,000,000.000	Base	102.657990	2,768,114.43	102.161500	2,754,726.85	-13,387.58	0.44
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	2,469,688.470	Local	102.603151	2,533,978.18	102.863470	2,540,407.26	6,429.08	0.41
Original Face:	3,000,000.000	Base	102.603151	2,533,978.18	102.863470	2,540,407.26	6,429.08	0.41
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.227899	2,976,836.97	-23,163.03	0.48
		Base	100.000000	3,000,000.00	99.227899	2,976,836.97	-23,163.03	0.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	1,943,929.420	99.828340	1,940,592.48	102.963100	2,001,529.99	60,937.51	0.32
Original Face:		Base	8,190,000.000	99.828340	1,940,592.48	102.963100	2,001,529.99	60,937.51	0.32
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	600,223.810	103.905845	623,667.62	102.587400	615,754.00	-7,913.62	0.10
Original Face:		Base	1,212,000.000	103.905845	623,667.62	102.587400	615,754.00	-7,913.62	0.10
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
		Local	2,000,000.000	99.971345	1,999,426.89	100.296000	2,005,920.00	6,493.11	0.32
		Base		99.971345	1,999,426.89	100.296000	2,005,920.00	6,493.11	0.32
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	1,856,782.560	102.577943	1,904,649.36	103.184020	1,915,902.89	11,253.53	0.31
Original Face:		Base	2,000,000.000	102.577943	1,904,649.36	103.184020	1,915,902.89	11,253.53	0.31
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	2,280,125.670	102.651195	2,340,576.24	102.737380	2,342,541.37	1,965.13	0.38
Original Face:		Base	3,000,000.000	102.651195	2,340,576.24	102.737380	2,342,541.37	1,965.13	0.38
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	301,196.970	100.991544	304,183.47	105.029149	316,344.61	12,161.14	0.05
Original Face:		Base	1,500,000.000	100.991544	304,183.47	105.029149	316,344.61	12,161.14	0.05
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
		Local	0.880	101.136364	0.89	99.887527	0.88	-0.01	0.00
Original Face:		Base	2,500,000.000	101.136364	0.89	99.887527	0.88	-0.01	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	38,958.710	101.365523	39,490.70	112.222398	43,720.40	4,229.70	0.01
Original Face:		Base	983,845.000	101.365523	39,490.70	112.222398	43,720.40	4,229.70	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	9,068.380	100.175004	9,084.25	102.136418	9,262.12	177.87	0.00
Original Face:		Base	1,800,000.000	100.175004	9,084.25	102.136418	9,262.12	177.87	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	907,743.410	103.458423	939,137.02	110.855779	1,006,286.03	67,149.01	0.16
Original Face:		Base	5,200,000.000	103.458423	939,137.02	110.855779	1,006,286.03	67,149.01	0.16

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31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	339,146.770	101.082177	342,816.94	105.056137	356,294.50	13,477.56	0.06
	Original Face:	Base	2,680,283.000	101.082177	342,816.94	105.056137	356,294.50	13,477.56	0.06
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	2,674,255.500	101.651113	2,718,410.49	104.831374	2,803,458.78	85,048.29	0.45
	Original Face:	Base	15,000,000.000	101.651113	2,718,410.49	104.831374	2,803,458.78	85,048.29	0.45
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	979,334.750	100.936165	988,502.94	104.824665	1,026,584.37	38,081.43	0.16
	Original Face:	Base	4,200,000.000	100.936165	988,502.94	104.824665	1,026,584.37	38,081.43	0.16
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	60,556.560	101.253407	61,315.58	105.164860	63,684.22	2,368.64	0.01
	Original Face:	Base	1,500,000.000	101.253407	61,315.58	105.164860	63,684.22	2,368.64	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	83,374.820	100.780344	84,025.43	106.604016	88,880.91	4,855.48	0.01
	Original Face:	Base	3,200,000.000	100.780344	84,025.43	106.604016	88,880.91	4,855.48	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	78,319.510	102.111632	79,973.33	107.019526	83,817.17	3,843.84	0.01
	Original Face:	Base	765,534.000	102.111632	79,973.33	107.019526	83,817.17	3,843.84	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	721,151.880	101.648097	733,037.16	104.826401	755,957.56	22,920.40	0.12
	Original Face:	Base	5,157,070.000	101.648097	733,037.16	104.826401	755,957.56	22,920.40	0.12
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	87,673.450	100.937775	88,495.63	105.371089	92,382.47	3,886.84	0.01
	Original Face:	Base	5,000,000.000	100.937775	88,495.63	105.371089	92,382.47	3,886.84	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	168,196.850	101.343485	170,456.55	106.659927	179,398.64	8,942.09	0.03
	Original Face:	Base	5,000,000.000	101.343485	170,456.55	106.659927	179,398.64	8,942.09	0.03
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	228,218.960	103.261447	235,662.20	110.090391	251,247.15	15,584.95	0.04
	Original Face:	Base	2,000,000.000	103.261447	235,662.20	110.090391	251,247.15	15,584.95	0.04

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31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	131,953.600	Local	103.098998	136,042.84	112.815587	148,864.23	12,821.39	0.02
Original Face:	5,000,000.000	Base	103.098998	136,042.84	112.815587	148,864.23	12,821.39	0.02
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,391,104.800	Local	106.137671	1,476,486.23	112.869125	1,570,127.82	93,641.59	0.25
Original Face:	14,750,000.000	Base	106.137671	1,476,486.23	112.869125	1,570,127.82	93,641.59	0.25
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	105,017.460	Local	100.773957	105,830.25	105.441143	110,731.61	4,901.36	0.02
Original Face:	2,000,000.000	Base	100.773957	105,830.25	105.441143	110,731.61	4,901.36	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	100.025247	5,001,262.35	1,262.35	0.80
		Base	100.000000	5,000,000.00	100.025247	5,001,262.35	1,262.35	0.80
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.129560	3,003,886.80	3,886.80	0.48
		Base	100.000000	3,000,000.00	100.129560	3,003,886.80	3,886.80	0.48
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	98.306132	2,949,183.96	-50,816.04	0.47
		Base	100.000000	3,000,000.00	98.306132	2,949,183.96	-50,816.04	0.47
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.362588	2,980,877.64	-19,122.36	0.48
		Base	100.000000	3,000,000.00	99.362588	2,980,877.64	-19,122.36	0.48
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,105,630.840	Local	98.938023	1,093,889.30	100.621720	1,112,504.77	18,615.47	0.18
Original Face:	4,000,000.000	Base	98.938023	1,093,889.30	100.621720	1,112,504.77	18,615.47	0.18
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	200,982.320	Local	99.196755	199,367.94	100.671030	202,330.97	2,963.03	0.03
Original Face:	1,900,000.000	Base	99.196755	199,367.94	100.671030	202,330.97	2,963.03	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	906,463.870	Local	99.590640	902,753.17	101.430170	919,427.84	16,674.67	0.15
Original Face:	3,050,000.000	Base	99.590640	902,753.17	101.430170	919,427.84	16,674.67	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
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	1,706,687.580	Local	99.348999	1,695,577.03	101.689510	1,735,522.24	39,945.21	0.28
Original Face:	3,000,000.000	Base	99.348999	1,695,577.03	101.689510	1,735,522.24	39,945.21	0.28
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,359,674.190	Local	102.862041	1,398,588.62	103.704091	1,410,037.76	11,449.14	0.23
Original Face:	3,000,000.000	Base	102.862041	1,398,588.62	103.704091	1,410,037.76	11,449.14	0.23
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	638,161.280	Local	100.409948	640,777.41	103.045268	657,595.00	16,817.59	0.11
Original Face:	1,000,000.000	Base	100.409948	640,777.41	103.045268	657,595.00	16,817.59	0.11
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
	2,750,000.000	Local	99.990764	2,749,746.01	99.954070	2,748,736.93	-1,009.08	0.44
Original Face:	2,750,000.000	Base	99.990764	2,749,746.01	99.954070	2,748,736.93	-1,009.08	0.44
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.411380	19 Aug 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.066278	3,001,988.34	1,988.34	0.48
		Base	100.000000	3,000,000.00	100.066278	3,001,988.34	1,988.34	0.48
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.404721	2,008,094.42	8,094.42	0.32
		Base	100.000000	2,000,000.00	100.404721	2,008,094.42	8,094.42	0.32
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.320230	06 Aug 2024		
	3,000,000.000	Local	100.063481	3,001,904.42	100.540000	3,016,200.00	14,295.58	0.48
		Base	100.063481	3,001,904.42	100.540000	3,016,200.00	14,295.58	0.48
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.498673	5,024,933.65	24,933.65	0.81
		Base	100.000000	5,000,000.00	100.498673	5,024,933.65	24,933.65	0.81
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.203709	2,976,111.27	104.328350	3,129,850.50	153,739.23	0.50
		Base	99.203709	2,976,111.27	104.328350	3,129,850.50	153,739.23	0.50
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.906062	1,998,121.23	99.182161	1,983,643.22	-14,478.01	0.32
		Base	99.906062	1,998,121.23	99.182161	1,983,643.22	-14,478.01	0.32

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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
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	100.306239	5,015,311.95	15,311.95	0.81
		Base	100.000000	5,000,000.00	100.306239	5,015,311.95	15,311.95	0.81
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	99.858509	2,995,755.27	-4,244.73	0.48
		Base	100.000000	3,000,000.00	99.858509	2,995,755.27	-4,244.73	0.48
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.099198	1,941,983.96	-58,016.04	0.31
		Base	100.000000	2,000,000.00	97.099198	1,941,983.96	-58,016.04	0.31
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.972343	2,999,170.30	101.476156	3,044,284.68	45,114.38	0.49
		Base	99.972343	2,999,170.30	101.476156	3,044,284.68	45,114.38	0.49
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.975597	2,999,267.90	102.637516	3,079,125.48	79,857.58	0.49
		Base	99.975597	2,999,267.90	102.637516	3,079,125.48	79,857.58	0.49
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.988627	2,334,734.43	99.966117	2,334,208.83	-525.60	0.37
		Base	99.988627	2,334,734.43	99.966117	2,334,208.83	-525.60	0.37
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.936167	4,996,808.36	99.786712	4,989,335.60	-7,472.76	0.80
		Base	99.936167	4,996,808.36	99.786712	4,989,335.60	-7,472.76	0.80
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.843936	2,995,318.09	101.833260	3,054,997.80	59,679.71	0.49
		Base	99.843936	2,995,318.09	101.833260	3,054,997.80	59,679.71	0.49
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.892019	1,997,840.37	99.958294	1,999,165.88	1,325.51	0.32
		Base	99.892019	1,997,840.37	99.958294	1,999,165.88	1,325.51	0.32
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.804150	4,990,207.52	99.700613	4,985,030.65	-5,176.87	0.80
		Base	99.804150	4,990,207.52	99.700613	4,985,030.65	-5,176.87	0.80

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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
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.732371	4,986,618.55	103.456648	5,172,832.40	186,213.85	0.83
		Base	99.732371	4,986,618.55	103.456648	5,172,832.40	186,213.85	0.83
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403				2.403000	01 Sep 2021		
	5,000,000.000	Local	100.704955	5,035,247.76	100.705041	5,035,252.05	4.29	0.81
		Base	100.704955	5,035,247.76	100.705041	5,035,252.05	4.29	0.81
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	4,000,000.000	Local	99.990630	3,999,625.21	100.307610	4,012,304.40	12,679.19	0.64
		Base	99.990630	3,999,625.21	100.307610	4,012,304.40	12,679.19	0.64
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.953014	1,999,060.28	100.967000	2,019,340.00	20,279.72	0.32
		Base	99.953014	1,999,060.28	100.967000	2,019,340.00	20,279.72	0.32
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.953723	1,999,074.46	100.248000	2,004,960.00	5,885.54	0.32
		Base	99.953723	1,999,074.46	100.248000	2,004,960.00	5,885.54	0.32
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.991773	2,999,753.20	100.462420	3,013,872.60	14,119.40	0.48
		Base	99.991773	2,999,753.20	100.462420	3,013,872.60	14,119.40	0.48
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.460000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	100.053375	2,501,334.38	1,334.38	0.40
		Base	100.000000	2,500,000.00	100.053375	2,501,334.38	1,334.38	0.40
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.961171	1,999,223.42	100.298800	2,005,976.00	6,752.58	0.32
		Base	99.961171	1,999,223.42	100.298800	2,005,976.00	6,752.58	0.32
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	100.065948	3,001,978.44	1,978.44	0.48
		Base	100.000000	3,000,000.00	100.065948	3,001,978.44	1,978.44	0.48
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	100.097381	5,004,869.05	4,869.05	0.80
		Base	100.000000	5,000,000.00	100.097381	5,004,869.05	4,869.05	0.80

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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	101.174455	2,023,489.10	23,489.10	0.33
		Base	100.000000	2,000,000.00	101.174455	2,023,489.10	23,489.10	0.33
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
	3,460,000.000	Local	100.000000	3,460,000.00	100.342569	3,471,852.89	11,852.89	0.56
		Base	100.000000	3,460,000.00	100.342569	3,471,852.89	11,852.89	0.56
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	101.646000	3,049,380.00	49,380.00	0.49
		Base	100.000000	3,000,000.00	101.646000	3,049,380.00	49,380.00	0.49
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	97.508700	2,925,261.00	-74,739.00	0.47
		Base	100.000000	3,000,000.00	97.508700	2,925,261.00	-74,739.00	0.47
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.593750	13 Nov 2023		
	1,950,000.000	Local	100.212817	1,954,149.94	100.600792	1,961,715.44	7,565.50	0.32
		Base	100.212817	1,954,149.94	100.600792	1,961,715.44	7,565.50	0.32
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.988598	2,999,657.93	104.806104	3,144,183.12	144,525.19	0.51
		Base	99.988598	2,999,657.93	104.806104	3,144,183.12	144,525.19	0.51
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022		
	3,000,000.000	Local	99.965949	2,998,978.48	101.112045	3,033,361.35	34,382.87	0.49
		Base	99.965949	2,998,978.48	101.112045	3,033,361.35	34,382.87	0.49
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.533750	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.143144	3,004,294.32	4,294.32	0.48
		Base	100.000000	3,000,000.00	100.143144	3,004,294.32	4,294.32	0.48
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	102.270792	3,068,123.76	68,123.76	0.49
		Base	100.000000	3,000,000.00	102.270792	3,068,123.76	68,123.76	0.49
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.365000	04 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.157000	3,004,710.00	4,710.00	0.48
		Base	100.000000	3,000,000.00	100.157000	3,004,710.00	4,710.00	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	99.907167	2,997,215.00	98.205978	2,946,179.34	-51,035.66	0.47
		Base		99.907167	2,997,215.00	98.205978	2,946,179.34	-51,035.66	0.47
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.613254	2,988,397.62	-11,602.38	0.48
		Base		100.000000	3,000,000.00	99.613254	2,988,397.62	-11,602.38	0.48
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	669,050.640	99.995522	669,020.68	100.223280	670,544.50	1,523.82	0.11
Original Face:		Base	3,000,000.000	99.995522	669,020.68	100.223280	670,544.50	1,523.82	0.11
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	2,000,000.000	99.980111	1,999,602.22	102.276866	2,045,537.32	45,935.10	0.33
		Base		99.980111	1,999,602.22	102.276866	2,045,537.32	45,935.10	0.33
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	100.022790	1,000,227.90	227.90	0.16
		Base		100.000000	1,000,000.00	100.022790	1,000,227.90	227.90	0.16
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.949246	4,997,462.28	103.437669	5,171,883.45	174,421.17	0.83
		Base		99.949246	4,997,462.28	103.437669	5,171,883.45	174,421.17	0.83
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	100.135579	3,004,067.37	4,067.37	0.48
		Base		100.000000	3,000,000.00	100.135579	3,004,067.37	4,067.37	0.48
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	5,000,000.000	99.921451	4,996,072.56	100.328601	5,016,430.05	20,357.49	0.81
		Base		99.921451	4,996,072.56	100.328601	5,016,430.05	20,357.49	0.81
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.841864	2,995,255.93	102.181787	3,065,453.61	70,197.68	0.49
		Base		99.841864	2,995,255.93	102.181787	3,065,453.61	70,197.68	0.49
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.918081	999,180.81	102.198481	1,021,984.81	22,804.00	0.16
		Base		99.918081	999,180.81	102.198481	1,021,984.81	22,804.00	0.16

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90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.159277	2,003,185.54	104.137708	2,082,754.16	79,568.62	0.33
		Base	100.159277	2,003,185.54	104.137708	2,082,754.16	79,568.62	0.33
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	100.451332	5,022,566.60	22,566.60	0.81
		Base	100.000000	5,000,000.00	100.451332	5,022,566.60	22,566.60	0.81
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.936418	4,996,820.89	105.734621	5,286,731.05	289,910.16	0.85
		Base	99.936418	4,996,820.89	105.734621	5,286,731.05	289,910.16	0.85
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.907667	2,997,230.01	102.105065	3,063,151.95	65,921.94	0.49
		Base	99.907667	2,997,230.01	102.105065	3,063,151.95	65,921.94	0.49
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.490731	1,989,814.62	98.467200	1,969,344.00	-20,470.62	0.32
		Base	99.490731	1,989,814.62	98.467200	1,969,344.00	-20,470.62	0.32
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	2,000,000.000	Local	99.997775	1,999,955.49	100.322000	2,006,440.00	6,484.51	0.32
		Base	99.997775	1,999,955.49	100.322000	2,006,440.00	6,484.51	0.32
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.983739	2,999,512.17	105.762397	3,172,871.91	173,359.74	0.51
		Base	99.983739	2,999,512.17	105.762397	3,172,871.91	173,359.74	0.51
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	3,250,000.000	Local	99.982328	3,249,425.67	100.382980	3,262,446.85	13,021.18	0.52
Original Face:	3,250,000.000	Base	99.982328	3,249,425.67	100.382980	3,262,446.85	13,021.18	0.52
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.800000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	101.664000	3,049,920.00	49,920.00	0.49
		Base	100.000000	3,000,000.00	101.664000	3,049,920.00	49,920.00	0.49
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	2,000,000.000	Local	99.994219	1,999,884.38	100.403900	2,008,078.00	8,193.62	0.32
		Base	99.994219	1,999,884.38	100.403900	2,008,078.00	8,193.62	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
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	2,000,000.000	Local	99.807388	1,996,147.75	100.454673	2,009,093.46	12,945.71	0.32
		Base	99.807388	1,996,147.75	100.454673	2,009,093.46	12,945.71	0.32
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,748,578.300	Local	99.989443	1,748,393.70	101.272810	1,770,834.38	22,440.68	0.28
Original Face:	2,000,000.000	Base	99.989443	1,748,393.70	101.272810	1,770,834.38	22,440.68	0.28
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,000,000.000	Local	99.991568	1,999,831.36	101.948270	2,038,965.40	39,134.04	0.33
Original Face:	2,000,000.000	Base	99.991568	1,999,831.36	101.948270	2,038,965.40	39,134.04	0.33
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	427,976.150	Local	99.999320	427,973.24	100.921230	431,918.79	3,945.55	0.07
Original Face:	1,000,000.000	Base	99.999320	427,973.24	100.921230	431,918.79	3,945.55	0.07
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.871683	2,996,150.50	100.430886	3,012,926.58	16,776.08	0.48
		Base	99.871683	2,996,150.50	100.430886	3,012,926.58	16,776.08	0.48
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.925377	1,998,507.53	107.377478	2,147,549.56	149,042.03	0.34
		Base	99.925377	1,998,507.53	107.377478	2,147,549.56	149,042.03	0.34
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
	1,000,000.000	Local	99.883344	998,833.44	100.436000	1,004,360.00	5,526.56	0.16
		Base	99.883344	998,833.44	100.436000	1,004,360.00	5,526.56	0.16
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	99.629829	2,988,894.87	-11,105.13	0.48
		Base	100.000000	3,000,000.00	99.629829	2,988,894.87	-11,105.13	0.48
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.962240	1,999,244.80	102.628202	2,052,564.04	53,319.24	0.33
		Base	99.962240	1,999,244.80	102.628202	2,052,564.04	53,319.24	0.33
US DOLLAR Total								
	420,690,476.010	Local		421,217,972.04		425,386,439.13	4,168,467.09	68.32
Original Face:	190,011,032.000	Base		421,217,972.04		425,386,439.13	4,168,467.09	68.32

& 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
FIXED INCOME Total									
		420,690,476.010	Base		421,217,972.04		425,386,439.13	4,168,467.09	68.32
	Original Face:	190,011,032.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		618,034,428.210	Base		618,440,644.43		622,609,111.52	4,168,467.09	100.00
	Original Face:	190,011,032.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			356,579.750	1.000000	356,579.75	1.000000	356,579.75	0.00	0.12
		Base		1.000000	356,579.75	1.000000	356,579.75	0.00	0.12
US DOLLAR Total									
			356,579.750		356,579.75		356,579.75	0.00	0.12
		Base			356,579.75		356,579.75	0.00	0.12
CASH Total									
			356,579.750	Base	356,579.75		356,579.75	0.00	0.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
091995001	BLACKROCK INVT QUALITY					0.000000	03 May 2021		
			8,000,221.090	100.000000	8,000,221.09	100.000000	8,000,221.09	0.00	2.78
		Base		100.000000	8,000,221.09	100.000000	8,000,221.09	0.00	2.78
138994009	CANTOR FITZGERALD REPO REPO					0.100000	18 May 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.48
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.48
942PVK008	WAM AZ 1 WAM AZR 1					0.250000	14 Apr 2022		
			2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.70
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.70
942PVK909	WAM AZ 3 WAM AZR 3					0.250000	21 Oct 2021		
			3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001					0.250000	16 Dec 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95763A914	WESTERN ALLIANCE BANCORP PP				0.200000	24 Jun 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74
979QHR003	SOUTH STREET REPO				0.100000	03 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74
985FHY004	MITSUBISHI UFJ REPO				0.010000	03 May 2021		
	10,500,000.000	Local	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	3.65
		Base	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	3.65
US DOLLAR Total								
	48,500,221.090	Local		48,500,221.09		48,500,221.09	0.00	16.86
		Base		48,500,221.09		48,500,221.09	0.00	16.86
CASH EQUIVALENT Total								
	48,500,221.090	Base		48,500,221.09		48,500,221.09	0.00	16.86
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	53,071.770	Local	100.057149	53,102.10	100.226721	53,192.09	89.99	0.02
Original Face:	965,094.000	Base	100.057149	53,102.10	100.226721	53,192.09	89.99	0.02
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	700,303.450	Local	102.917351	720,733.76	105.400501	738,123.34	17,389.58	0.26
Original Face:	5,000,000.000	Base	102.917351	720,733.76	105.400501	738,123.34	17,389.58	0.26
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	603,728.260	Local	102.235554	617,224.93	103.491962	624,810.22	7,585.29	0.22
Original Face:	4,372,786.000	Base	102.235554	617,224.93	103.491962	624,810.22	7,585.29	0.22
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	716,805.100	Local	101.969905	730,925.48	103.492611	741,840.31	10,914.83	0.26
Original Face:	5,000,000.000	Base	101.969905	730,925.48	103.492611	741,840.31	10,914.83	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	400,000.870	103.218126	412,873.40	107.080556	428,323.16	15,449.76	0.15
	Original Face:	Base	4,169,641.000	103.218126	412,873.40	107.080556	428,323.16	15,449.76	0.15
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	299,082.400	101.117234	302,423.85	103.463701	309,441.72	7,017.87	0.11
	Original Face:	Base	2,000,000.000	101.117234	302,423.85	103.463701	309,441.72	7,017.87	0.11
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	264,936.950	102.121308	270,557.08	106.029455	280,911.20	10,354.12	0.10
	Original Face:	Base	2,910,888.000	102.121308	270,557.08	106.029455	280,911.20	10,354.12	0.10
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.250000	20 Sep 2040		
		Local	548,859.780	102.976139	565,194.61	104.608997	574,156.71	8,962.10	0.20
	Original Face:	Base	9,450,000.000	102.976139	565,194.61	104.608997	574,156.71	8,962.10	0.20
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	402,379.130	100.998605	406,397.31	104.536696	420,633.85	14,236.54	0.15
	Original Face:	Base	2,500,000.000	100.998605	406,397.31	104.536696	420,633.85	14,236.54	0.15
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	280,743.660	100.962654	283,446.25	102.525947	287,835.10	4,388.85	0.10
	Original Face:	Base	1,500,000.000	100.962654	283,446.25	102.525947	287,835.10	4,388.85	0.10
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	541,763.970	105.213673	570,009.77	109.738067	594,521.31	24,511.54	0.21
	Original Face:	Base	5,872,458.000	105.213673	570,009.77	109.738067	594,521.31	24,511.54	0.21
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	12,311.750	101.488903	12,495.06	104.929497	12,918.66	423.60	0.00
	Original Face:	Base	1,000,000.000	101.488903	12,495.06	104.929497	12,918.66	423.60	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	25,018.600	104.421390	26,124.77	113.083427	28,291.89	2,167.12	0.01
	Original Face:	Base	1,000,000.000	104.421390	26,124.77	113.083427	28,291.89	2,167.12	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	184.000	100.608696	185.12	103.965414	191.30	6.18	0.00
	Original Face:	Base	25,000.000	100.608696	185.12	103.965414	191.30	6.18	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		
	55,381.100	Local	103.096453	57,095.95	114.953125	63,662.31	6,566.36	0.02
Original Face:	2,000,000.000	Base	103.096453	57,095.95	114.953125	63,662.31	6,566.36	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.808380	20 Sep 2063		
	804,407.560	Local	100.422349	807,804.97	100.697200	810,015.89	2,210.92	0.28
Original Face:	1,500,000.000	Base	100.422349	807,804.97	100.697200	810,015.89	2,210.92	0.28
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.758380	20 Feb 2064		
	820,869.330	Local	100.372498	823,927.05	100.721070	826,788.37	2,861.32	0.29
Original Face:	1,530,000.000	Base	100.372498	823,927.05	100.721070	826,788.37	2,861.32	0.29
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.585500	20 Jun 2067		
	879,413.400	Local	102.000971	897,010.21	101.351010	891,294.36	-5,715.85	0.31
Original Face:	1,200,000.000	Base	102.000971	897,010.21	101.351010	891,294.36	-5,715.85	0.31
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	216,970.240	Local	100.996169	219,131.63	101.262640	219,709.79	578.16	0.08
Original Face:	2,720,000.000	Base	100.996169	219,131.63	101.262640	219,709.79	578.16	0.08
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	215,611.840	Local	101.473982	218,789.92	101.511990	218,871.87	81.95	0.08
Original Face:	4,000,000.000	Base	101.473982	218,789.92	101.511990	218,871.87	81.95	0.08
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,255,508.580	Local	102.002567	1,280,650.98	103.503460	1,299,494.82	18,843.84	0.45
Original Face:	4,400,000.000	Base	102.002567	1,280,650.98	103.503460	1,299,494.82	18,843.84	0.45
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	829,223.130	Local	99.377696	824,062.84	100.621720	834,378.58	10,315.74	0.29
Original Face:	3,000,000.000	Base	99.377696	824,062.84	100.621720	834,378.58	10,315.74	0.29
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	288,462.250	Local	100.588500	290,159.85	102.903740	296,838.44	6,678.59	0.10
Original Face:	1,000,000.000	Base	100.588500	290,159.85	102.903740	296,838.44	6,678.59	0.10
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	238,943.650	Local	101.260439	241,955.39	103.381420	247,023.34	5,067.95	0.09
Original Face:	1,000,000.000	Base	101.260439	241,955.39	103.381420	247,023.34	5,067.95	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
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
			0.010	100.000000	0.01	101.726720	0.01	0.00	0.00
		Base		100.000000	0.01	101.726720	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
			449,152.530	100.706537	452,325.96	104.955630	471,410.87	19,084.91	0.16
Original Face:		Base	1,000,000.000	100.706537	452,325.96	104.955630	471,410.87	19,084.91	0.16
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
			284,481.230	100.794031	286,740.10	103.716670	295,054.46	8,314.36	0.10
Original Face:		Base	1,000,000.000	100.794031	286,740.10	103.716670	295,054.46	8,314.36	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
			91,894.530	99.892801	91,796.02	100.522300	92,374.50	578.48	0.03
Original Face:		Base	1,000,000.000	99.892801	91,796.02	100.522300	92,374.50	578.48	0.03
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
			170,259.870	100.297005	170,765.55	100.725760	171,495.55	730.00	0.06
Original Face:		Base	1,000,000.000	100.297005	170,765.55	100.725760	171,495.55	730.00	0.06
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
			202,685.660	100.870214	204,449.46	101.540190	205,807.40	1,357.94	0.07
Original Face:		Base	1,000,000.000	100.870214	204,449.46	101.540190	205,807.40	1,357.94	0.07
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
			0.030	300.000000	0.09	102.399490	0.03	-0.06	0.00
		Base		300.000000	0.09	102.399490	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
			1,359,674.190	102.862041	1,398,588.62	103.704091	1,410,037.76	11,449.14	0.49
Original Face:		Base	3,000,000.000	102.862041	1,398,588.62	103.704091	1,410,037.76	11,449.14	0.49
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
			1,276,322.560	100.345362	1,280,730.49	103.045268	1,315,190.00	34,459.51	0.46
Original Face:		Base	2,000,000.000	100.345362	1,280,730.49	103.045268	1,315,190.00	34,459.51	0.46
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
			617,210.540	100.067369	617,626.35	102.348610	631,706.41	14,080.06	0.22
Original Face:		Base	2,000,000.000	100.067369	617,626.35	102.348610	631,706.41	14,080.06	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
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	1,697,068.800	Local	102.225979	1,734,845.20	101.194230	1,717,335.70	-17,509.50	0.60
Original Face:	2,000,000.000	Base	102.225979	1,734,845.20	101.194230	1,717,335.70	-17,509.50	0.60
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	3,165,488.470	Local	101.425811	3,210,622.34	101.354530	3,208,365.96	-2,256.38	1.12
Original Face:	3,185,000.000	Base	101.425811	3,210,622.34	101.354530	3,208,365.96	-2,256.38	1.12
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,980,550.940	Local	102.359825	2,027,288.47	100.185863	1,984,232.05	-43,056.42	0.69
Original Face:	2,000,000.000	Base	102.359825	2,027,288.47	100.185863	1,984,232.05	-43,056.42	0.69
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.100000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.94
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.94
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.100000	15 Sep 2026		
	5,041,666.680	Local	100.000000	5,041,666.68	100.000000	5,041,666.68	0.00	1.75
Original Face:	5,500,000.000	Base	100.000000	5,041,666.68	100.000000	5,041,666.68	0.00	1.75
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.906212	1,998,124.23	104.020801	2,080,416.02	82,291.79	0.72
		Base	99.906212	1,998,124.23	104.020801	2,080,416.02	82,291.79	0.72
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	81,325.010	Local	100.379982	81,634.03	101.144870	82,256.08	622.05	0.03
Original Face:	1,000,000.000	Base	100.379982	81,634.03	101.144870	82,256.08	622.05	0.03
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	3,000,000.000	Local	99.856558	2,995,696.75	100.428461	3,012,853.83	17,157.08	1.05
		Base	99.856558	2,995,696.75	100.428461	3,012,853.83	17,157.08	1.05
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,000,000.000	Local	100.231955	5,011,597.73	100.217450	5,010,872.50	-725.23	1.74
		Base	100.231955	5,011,597.73	100.217450	5,010,872.50	-725.23	1.74
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	100.396375	3,011,891.25	99.607270	2,988,218.10	-23,673.15	1.04
		Base	100.396375	3,011,891.25	99.607270	2,988,218.10	-23,673.15	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
		Local	3,900,000.000	100.381732	3,914,887.54	99.812910	3,892,703.49	-22,184.05	1.35
		Base		100.381732	3,914,887.54	99.812910	3,892,703.49	-22,184.05	1.35
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000					0.010000	17 Jan 2024		
		Local	2,000,000.000	100.140598	2,002,811.95	99.658000	1,993,160.00	-9,651.95	0.69
		Base		100.140598	2,002,811.95	99.658000	1,993,160.00	-9,651.95	0.69
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
		Local	2,900,000.000	100.010253	2,900,297.33	99.807000	2,894,403.00	-5,894.33	1.01
		Base		100.010253	2,900,297.33	99.807000	2,894,403.00	-5,894.33	1.01
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
		Local	5,000,000.000	100.022970	5,001,148.52	99.796000	4,989,800.00	-11,348.52	1.73
		Base		100.022970	5,001,148.52	99.796000	4,989,800.00	-11,348.52	1.73
90376PDB4	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.100000	13 Aug 2027		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.39
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.39
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57					2.570000	01 Aug 2021		
		Local	500,000.000	100.000000	500,000.00	100.625782	503,128.91	3,128.91	0.17
		Base		100.000000	500,000.00	100.625782	503,128.91	3,128.91	0.17
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	3,000,000.000	99.929468	2,997,884.04	99.982250	2,999,467.50	1,583.46	1.04
		Base		99.929468	2,997,884.04	99.982250	2,999,467.50	1,583.46	1.04
912796A90	TREASURY BILL 12/21 0.00000					0.010000	30 Dec 2021		
		Local	3,000,000.000	99.927100	2,997,813.00	99.978243	2,999,347.29	1,534.29	1.04
		Base		99.927100	2,997,813.00	99.978243	2,999,347.29	1,534.29	1.04
912796B40	TREASURY BILL 07/21 0.00000					0.010000	01 Jul 2021		
		Local	3,000,000.000	99.983547	2,999,506.41	99.997542	2,999,926.26	419.85	1.04
		Base		99.983547	2,999,506.41	99.997542	2,999,926.26	419.85	1.04
912796C31	TREASURY BILL 01/22 0.00000					0.010000	27 Jan 2022		
		Local	3,000,000.000	99.926604	2,997,798.13	99.973474	2,999,204.22	1,406.09	1.04
		Base		99.926604	2,997,798.13	99.973474	2,999,204.22	1,406.09	1.04

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912796G37	TREASURY BILL 06/21 0.00000					01 Jun 2021		
	3,000,000.000	Local	99.992035	2,999,761.04	99.999194	2,999,975.82	214.78	1.04
		Base	99.992035	2,999,761.04	99.999194	2,999,975.82	214.78	1.04
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 2021		
	3,000,000.000	Local	100.330030	3,009,900.89	100.350454	3,010,513.62	612.73	1.05
		Base	100.330030	3,009,900.89	100.350454	3,010,513.62	612.73	1.05
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	105.118238	2,102,364.76	105.125000	2,102,500.00	135.24	0.73
		Base	105.118238	2,102,364.76	105.125000	2,102,500.00	135.24	0.73
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	3,000,000.000	Local	100.163890	3,004,916.69	100.160352	3,004,810.56	-106.13	1.04
		Base	100.163890	3,004,916.69	100.160352	3,004,810.56	-106.13	1.04
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	104.149194	2,082,983.87	104.289062	2,085,781.24	2,797.37	0.73
		Base	104.149194	2,082,983.87	104.289062	2,085,781.24	2,797.37	0.73
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	4,000,000.000	Local	100.122037	4,004,881.46	100.252284	4,010,091.36	5,209.90	1.39
		Base	100.122037	4,004,881.46	100.252284	4,010,091.36	5,209.90	1.39
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	5,000,000.000	Local	100.421823	5,021,091.15	100.417850	5,020,892.50	-198.65	1.75
		Base	100.421823	5,021,091.15	100.417850	5,020,892.50	-198.65	1.75
9128287G9	US TREASURY FRN 07/21 VAR				0.240001	31 Jul 2021		
	2,000,000.000	Local	99.993741	1,999,874.81	100.052902	2,001,058.04	1,183.23	0.70
		Base	99.993741	1,999,874.81	100.052902	2,001,058.04	1,183.23	0.70
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	2,000,000.000	Local	100.624717	2,012,494.33	100.635709	2,012,714.18	219.85	0.70
		Base	100.624717	2,012,494.33	100.635709	2,012,714.18	219.85	0.70
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

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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
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	102.567941	2,051,358.82	102.554688	2,051,093.76	-265.06	0.71
		Base	102.567941	2,051,358.82	102.554688	2,051,093.76	-265.06	0.71
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	102.980024	2,059,600.48	102.980469	2,059,609.38	8.90	0.72
		Base	102.980024	2,059,600.48	102.980469	2,059,609.38	8.90	0.72
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
	3,000,000.000	Local	102.646632	3,079,398.97	102.535156	3,076,054.68	-3,344.29	1.07
		Base	102.646632	3,079,398.97	102.535156	3,076,054.68	-3,344.29	1.07
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
	2,000,000.000	Local	102.309063	2,046,181.25	102.335938	2,046,718.76	537.51	0.71
		Base	102.309063	2,046,181.25	102.335938	2,046,718.76	537.51	0.71
912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 2021		
	3,000,000.000	Local	100.410007	3,012,300.20	100.449219	3,013,476.57	1,176.37	1.05
		Base	100.410007	3,012,300.20	100.449219	3,013,476.57	1,176.37	1.05
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021		
	5,000,000.000	Local	100.948364	5,047,418.20	100.984375	5,049,218.75	1,800.55	1.76
		Base	100.948364	5,047,418.20	100.984375	5,049,218.75	1,800.55	1.76
912828WG1	US TREASURY N/B 04/21 2.25				2.250000	30 Apr 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
912828WN6	US TREASURY N/B 05/21 2				2.000000	31 May 2021		
	2,000,000.000	Local	100.147702	2,002,954.03	100.150739	2,003,014.78	60.75	0.70
		Base	100.147702	2,002,954.03	100.150739	2,003,014.78	60.75	0.70
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	100.328439	5,016,421.93	100.332374	5,016,618.70	196.77	1.74
		Base	100.328439	5,016,421.93	100.332374	5,016,618.70	196.77	1.74
912828YN4	US TREASURY FRN 10/21 VAR				0.320001	31 Oct 2021		
	3,000,000.000	Local	100.009782	3,000,293.47	100.148809	3,004,464.27	4,170.80	1.04
		Base	100.009782	3,000,293.47	100.148809	3,004,464.27	4,170.80	1.04

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912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	3,000,000.000	Local	100.680965	3,020,428.95	100.726562	3,021,796.86	1,367.91	1.05
		Base	100.680965	3,020,428.95	100.726562	3,021,796.86	1,367.91	1.05
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	5,000,000.000	Local	100.798211	5,039,910.54	100.843750	5,042,187.50	2,276.96	1.75
		Base	100.798211	5,039,910.54	100.843750	5,042,187.50	2,276.96	1.75
912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021		
	5,000,000.000	Local	100.983089	5,049,154.44	101.031250	5,051,562.50	2,408.06	1.76
		Base	100.983089	5,049,154.44	101.031250	5,051,562.50	2,408.06	1.76
912828Z45	US TREASURY FRN 01/22 VAR				0.174001	31 Jan 2022		
	2,000,000.000	Local	99.994006	1,999,880.11	100.109184	2,002,183.68	2,303.57	0.70
		Base	99.994006	1,999,880.11	100.109184	2,002,183.68	2,303.57	0.70
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022		
	2,000,000.000	Local	100.816571	2,016,331.42	100.882812	2,017,656.24	1,324.82	0.70
		Base	100.816571	2,016,331.42	100.882812	2,017,656.24	1,324.82	0.70
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022		
	4,000,000.000	Local	100.218851	4,008,754.02	100.289062	4,011,562.48	2,808.46	1.39
		Base	100.218851	4,008,754.02	100.289062	4,011,562.48	2,808.46	1.39
912828ZK9	US TREASURY FRN 04/22 VAR				0.134001	30 Apr 2022		
	3,000,000.000	Local	100.024224	3,000,726.71	100.100535	3,003,016.05	2,289.34	1.04
		Base	100.024224	3,000,726.71	100.100535	3,003,016.05	2,289.34	1.04
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.866072	1,997,321.43	99.070312	1,981,406.24	-15,915.19	0.69
		Base	99.866072	1,997,321.43	99.070312	1,981,406.24	-15,915.19	0.69
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	2,000,000.000	Local	99.975509	1,999,510.17	100.050781	2,001,015.62	1,505.45	0.70
		Base	99.975509	1,999,510.17	100.050781	2,001,015.62	1,505.45	0.70
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.351245	1,987,024.89	98.445312	1,968,906.24	-18,118.65	0.68
		Base	99.351245	1,987,024.89	98.445312	1,968,906.24	-18,118.65	0.68

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912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
		Local	2,000,000.000	100.079920	2,001,598.39	100.132812	2,002,656.24	1,057.85	0.70
		Base		100.079920	2,001,598.39	100.132812	2,002,656.24	1,057.85	0.70
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	2,000,000.000	99.781443	1,995,628.85	98.335938	1,966,718.76	-28,910.09	0.68
		Base		99.781443	1,995,628.85	98.335938	1,966,718.76	-28,910.09	0.68
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		Local	5,000,000.000	99.970318	4,998,515.92	100.046875	5,002,343.75	3,827.83	1.74
		Base		99.970318	4,998,515.92	100.046875	5,002,343.75	3,827.83	1.74
91282CAA9	US TREASURY FRN 07/22 VAR					0.075001	31 Jul 2022		
		Local	5,000,000.000	99.991149	4,999,557.43	100.047861	5,002,393.05	2,835.62	1.74
		Base		99.991149	4,999,557.43	100.047861	5,002,393.05	2,835.62	1.74
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
		Local	2,000,000.000	99.785305	1,995,706.10	99.796875	1,995,937.50	231.40	0.69
		Base		99.785305	1,995,706.10	99.796875	1,995,937.50	231.40	0.69
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	5,000,000.000	99.959870	4,997,993.50	100.027344	5,001,367.20	3,373.70	1.74
		Base		99.959870	4,997,993.50	100.027344	5,001,367.20	3,373.70	1.74
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.351692	1,987,033.83	98.058594	1,961,171.88	-25,861.95	0.68
		Base		99.351692	1,987,033.83	98.058594	1,961,171.88	-25,861.95	0.68
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
		Local	2,000,000.000	99.727886	1,994,557.72	99.765625	1,995,312.50	754.78	0.69
		Base		99.727886	1,994,557.72	99.765625	1,995,312.50	754.78	0.69
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.781896	1,995,637.92	97.957031	1,959,140.62	-36,497.30	0.68
		Base		99.781896	1,995,637.92	97.957031	1,959,140.62	-36,497.30	0.68
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
		Local	5,000,000.000	99.973722	4,998,686.08	100.019531	5,000,976.55	2,290.47	1.74
		Base		99.973722	4,998,686.08	100.019531	5,000,976.55	2,290.47	1.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.769893	1,995,397.85	99.730469	1,994,609.38	-788.47	0.69
		Base	99.769893	1,995,397.85	99.730469	1,994,609.38	-788.47	0.69
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	2,000,000.000	Local	99.996354	1,999,927.07	100.007812	2,000,156.24	229.17	0.70
		Base	99.996354	1,999,927.07	100.007812	2,000,156.24	229.17	0.70
91282CAS0	US TREASURY FRN 10/22 VAR				0.075001	31 Oct 2022		
	3,000,000.000	Local	99.990883	2,999,726.50	100.050097	3,001,502.91	1,776.41	1.04
		Base	99.990883	2,999,726.50	100.050097	3,001,502.91	1,776.41	1.04
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.098250	1,981,965.00	97.824219	1,956,484.38	-25,480.62	0.68
		Base	99.098250	1,981,965.00	97.824219	1,956,484.38	-25,480.62	0.68
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.008860	2,000,177.19	100.000000	2,000,000.00	-177.19	0.70
		Base	100.008860	2,000,177.19	100.000000	2,000,000.00	-177.19	0.70
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	5,000,000.000	Local	99.945396	4,997,269.81	100.000000	5,000,000.00	2,730.19	1.74
		Base	99.945396	4,997,269.81	100.000000	5,000,000.00	2,730.19	1.74
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.774145	1,995,482.89	98.242188	1,964,843.76	-30,639.13	0.68
		Base	99.774145	1,995,482.89	98.242188	1,964,843.76	-30,639.13	0.68
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.780333	1,995,606.66	99.621094	1,992,421.88	-3,184.78	0.69
		Base	99.780333	1,995,606.66	99.621094	1,992,421.88	-3,184.78	0.69
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.563329	1,991,266.58	98.113281	1,962,265.62	-29,000.96	0.68
		Base	99.563329	1,991,266.58	98.113281	1,962,265.62	-29,000.96	0.68
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	5,000,000.000	Local	99.982066	4,999,103.30	99.976562	4,998,828.10	-275.20	1.74
		Base	99.982066	4,999,103.30	99.976562	4,998,828.10	-275.20	1.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.713942	1,994,278.83	99.566406	1,991,328.12	-2,950.71	0.69
		Base	99.713942	1,994,278.83	99.566406	1,991,328.12	-2,950.71	0.69
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	3,000,000.000	Local	99.998249	2,999,947.48	99.960938	2,998,828.14	-1,119.34	1.04
		Base	99.998249	2,999,947.48	99.960938	2,998,828.14	-1,119.34	1.04
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.619744	1,992,394.87	97.976562	1,959,531.24	-32,863.63	0.68
		Base	99.619744	1,992,394.87	97.976562	1,959,531.24	-32,863.63	0.68
91282CBK6	US TREASURY FRN 01/23 VAR				0.069001	31 Jan 2023		
	2,000,000.000	Local	99.991125	1,999,822.49	100.038664	2,000,773.28	950.79	0.70
		Base	99.991125	1,999,822.49	100.038664	2,000,773.28	950.79	0.70
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	2,000,000.000	Local	99.748471	1,994,969.41	99.539062	1,990,781.24	-4,188.17	0.69
		Base	99.748471	1,994,969.41	99.539062	1,990,781.24	-4,188.17	0.69
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	3,000,000.000	Local	100.017910	3,000,537.29	99.949219	2,998,476.57	-2,060.72	1.04
		Base	100.017910	3,000,537.29	99.949219	2,998,476.57	-2,060.72	1.04
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.612550	1,992,251.00	98.467200	1,969,344.00	-22,907.00	0.68
		Base	99.612550	1,992,251.00	98.467200	1,969,344.00	-22,907.00	0.68
91282CBR1	US TREASURY N/B 03/24 0.25				0.250000	15 Mar 2024		
	2,000,000.000	Local	99.719374	1,994,387.47	99.820312	1,996,406.24	2,018.77	0.69
		Base	99.719374	1,994,387.47	99.820312	1,996,406.24	2,018.77	0.69
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026		
	2,000,000.000	Local	99.162436	1,983,248.72	99.562500	1,991,250.00	8,001.28	0.69
		Base	99.162436	1,983,248.72	99.562500	1,991,250.00	8,001.28	0.69
91282CBU4	US TREASURY N/B 03/23 0.125				0.125000	31 Mar 2023		
	3,000,000.000	Local	99.927376	2,997,821.27	99.937500	2,998,125.00	303.73	1.04
		Base	99.927376	2,997,821.27	99.937500	2,998,125.00	303.73	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		237,871,761.820	Local		238,815,363.40		238,817,577.74	2,214.34	83.02
	Original Face:	100,500,867.000	Base		238,815,363.40		238,817,577.74	2,214.34	83.02
FIXED INCOME Total									
		237,871,761.820	Base		238,815,363.40		238,817,577.74	2,214.34	83.02
	Original Face:	100,500,867.000							

& 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									
		286,728,562.660	Base		287,672,164.24		287,674,378.58	2,214.34	100.00
	Original Face:	100,500,867.000							

& 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								
			-0.010	1.000000	-0.01	1.000000	-0.01	0.00	0.00
		Base		1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
			-0.010		-0.01		-0.01	0.00	0.00
		Base			-0.01		-0.01	0.00	0.00
CASH Total									
			-0.010		-0.01		-0.01	0.00	0.00
		Base			-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
			17,128,387.020	100.056322	17,138,034.06	100.050000	17,136,951.21	-1,082.85	0.62
		Base		100.056322	17,138,034.06	100.050000	17,136,951.21	-1,082.85	0.62
US DOLLAR Total									
			17,128,387.020		17,138,034.06		17,136,951.21	-1,082.85	0.62
		Base			17,138,034.06		17,136,951.21	-1,082.85	0.62
CASH EQUIVALENT Total									
			17,128,387.020		17,138,034.06		17,136,951.21	-1,082.85	0.62
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
			48,482.000	20.857952	1,011,235.25	53.730000	2,604,937.86	1,593,702.61	0.09
		Base		20.857952	1,011,235.25	53.730000	2,604,937.86	1,593,702.61	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	51,390.000	19.601132	1,007,302.17	27.820000	1,429,669.80	422,367.63	0.05
		Base		19.601132	1,007,302.17	27.820000	1,429,669.80	422,367.63	0.05
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	540,535.000	34.161032	18,465,233.24	31.410000	16,978,204.35	-1,487,028.89	0.62
		Base		34.161032	18,465,233.24	31.410000	16,978,204.35	-1,487,028.89	0.62
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	136,378.000	33.606283	4,583,157.64	120.080000	16,376,270.24	11,793,112.60	0.59
		Base		33.606283	4,583,157.64	120.080000	16,376,270.24	11,793,112.60	0.59
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	136,698.000	44.070307	6,024,322.79	111.500000	15,241,827.00	9,217,504.21	0.55
		Base		44.070307	6,024,322.79	111.500000	15,241,827.00	9,217,504.21	0.55
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,773.000	364.820620	1,376,468.20	320.730000	1,210,114.29	-166,353.91	0.04
		Base		364.820620	1,376,468.20	320.730000	1,210,114.29	-166,353.91	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	58,893.000	39.116880	2,303,710.39	91.190000	5,370,452.67	3,066,742.28	0.19
		Base		39.116880	2,303,710.39	91.190000	5,370,452.67	3,066,742.28	0.19
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	36,733.000	62.538557	2,297,228.82	508.340000	18,672,853.22	16,375,624.40	0.68
		Base		62.538557	2,297,228.82	508.340000	18,672,853.22	16,375,624.40	0.68
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	4,949.000	156.936157	776,677.04	200.160000	990,591.84	213,914.80	0.04
		Base		156.936157	776,677.04	200.160000	990,591.84	213,914.80	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	93,065.000	24.552026	2,284,934.31	81.620000	7,595,965.30	5,311,030.99	0.28
		Base		24.552026	2,284,934.31	81.620000	7,595,965.30	5,311,030.99	0.28
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,497.000	35.266214	828,650.23	133.640000	3,140,139.08	2,311,488.85	0.11
		Base		35.266214	828,650.23	133.640000	3,140,139.08	2,311,488.85	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,815.000	85.839849	1,443,397.06	288.480000	4,850,791.20	3,407,394.14	0.18
		Base		85.839849	1,443,397.06	288.480000	4,850,791.20	3,407,394.14	0.18
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	12,406.000	48.157504	597,441.99	108.700000	1,348,532.20	751,090.21	0.05
		Base		48.157504	597,441.99	108.700000	1,348,532.20	751,090.21	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,539.000	63.834938	608,921.47	69.140000	659,526.46	50,604.99	0.02
		Base		63.834938	608,921.47	69.140000	659,526.46	50,604.99	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	9,040.000	91.801315	829,883.89	168.170000	1,520,256.80	690,372.91	0.06
		Base		91.801315	829,883.89	168.170000	1,520,256.80	690,372.91	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,686.000	127.454768	1,234,526.88	181.100000	1,754,134.60	519,607.72	0.06
		Base		127.454768	1,234,526.88	181.100000	1,754,134.60	519,607.72	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	16,987.000	110.285080	1,873,412.66	168.680000	2,865,367.16	991,954.50	0.10
		Base		110.285080	1,873,412.66	168.680000	2,865,367.16	991,954.50	0.10
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,606.000	169.747385	951,603.84	595.530000	3,338,541.18	2,386,937.34	0.12
		Base		169.747385	951,603.84	595.530000	3,338,541.18	2,386,937.34	0.12
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	19,138.000	41.534312	794,883.67	56.170000	1,074,981.46	280,097.79	0.04
		Base		41.534312	794,883.67	56.170000	1,074,981.46	280,097.79	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	22,779.000	43.088654	981,516.44	126.800000	2,888,377.20	1,906,860.76	0.10
		Base		43.088654	981,516.44	126.800000	2,888,377.20	1,906,860.76	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	21,654.000	401.088794	8,685,176.74	2,410.120000	52,188,738.48	43,503,561.74	1.89
		Base		401.088794	8,685,176.74	2,410.120000	52,188,738.48	43,503,561.74	1.89

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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	22,755.000	393.719351	8,959,083.84	2,353.500000	53,553,892.50	44,594,808.66	1.94
		Base		393.719351	8,959,083.84	2,353.500000	53,553,892.50	44,594,808.66	1.94
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	144,364.000	20.718592	2,991,018.76	47.750000	6,893,381.00	3,902,362.24	0.25
		Base		20.718592	2,991,018.76	47.750000	6,893,381.00	3,902,362.24	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	32,708.000	435.211281	14,234,890.57	3,467.420000	113,412,373.36	99,177,482.79	4.11
		Base		435.211281	14,234,890.57	3,467.420000	113,412,373.36	99,177,482.79	4.11
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	19,316.000	44.282390	855,358.65	84.840000	1,638,769.44	783,410.79	0.06
		Base		44.282390	855,358.65	84.840000	1,638,769.44	783,410.79	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	49,983.000	20.600348	1,029,667.19	21.720000	1,085,630.76	55,963.57	0.04
		Base		20.600348	1,029,667.19	21.720000	1,085,630.76	55,963.57	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	37,501.000	42.286700	1,585,793.55	88.710000	3,326,713.71	1,740,920.16	0.12
		Base		42.286700	1,585,793.55	88.710000	3,326,713.71	1,740,920.16	0.12
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	49,371.000	47.722284	2,356,096.86	153.350000	7,571,042.85	5,214,945.99	0.27
		Base		47.722284	2,356,096.86	153.350000	7,571,042.85	5,214,945.99	0.27
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	65,339.000	102.172122	6,675,824.30	48.450000	3,165,674.55	-3,510,149.75	0.11
		Base		102.172122	6,675,824.30	48.450000	3,165,674.55	-3,510,149.75	0.11
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	34,301.000	74.942168	2,570,591.29	254.770000	8,738,865.77	6,168,274.48	0.32
		Base		74.942168	2,570,591.29	254.770000	8,738,865.77	6,168,274.48	0.32
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	13,908.000	73.989422	1,029,044.88	155.990000	2,169,508.92	1,140,464.04	0.08
		Base		73.989422	1,029,044.88	155.990000	2,169,508.92	1,140,464.04	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	11,130.000	Local	31.577499	351,457.56	120.800000	1,344,504.00	993,046.44	0.05
		Base	31.577499	351,457.56	120.800000	1,344,504.00	993,046.44	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	8,810.000	Local	43.508607	383,310.83	258.400000	2,276,504.00	1,893,193.17	0.08
		Base	43.508607	383,310.83	258.400000	2,276,504.00	1,893,193.17	0.08
031100100	AMETEK INC COMMON STOCK USD.01							
	17,430.000	Local	50.053181	872,426.95	134.930000	2,351,829.90	1,479,402.95	0.09
		Base	50.053181	872,426.95	134.930000	2,351,829.90	1,479,402.95	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
	44,678.000	Local	75.399369	3,368,693.01	239.640000	10,706,635.92	7,337,942.91	0.39
		Base	75.399369	3,368,693.01	239.640000	10,706,635.92	7,337,942.91	0.39
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	45,224.000	Local	13.987153	632,555.02	67.340000	3,045,384.16	2,412,829.14	0.11
		Base	13.987153	632,555.02	67.340000	3,045,384.16	2,412,829.14	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	27,943.000	Local	52.244255	1,459,861.23	153.160000	4,279,749.88	2,819,888.65	0.16
		Base	52.244255	1,459,861.23	153.160000	4,279,749.88	2,819,888.65	0.16
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,718.000	Local	141.520101	950,732.04	365.660000	2,456,503.88	1,505,771.84	0.09
		Base	141.520101	950,732.04	365.660000	2,456,503.88	1,505,771.84	0.09
036752103	ANTHEM INC COMMON STOCK USD.01							
	18,401.000	Local	72.711512	1,337,964.53	379.390000	6,981,155.39	5,643,190.86	0.25
		Base	72.711512	1,337,964.53	379.390000	6,981,155.39	5,643,190.86	0.25
03743Q108	APA CORP COMMON STOCK USD.625							
	28,715.000	Local	62.863750	1,805,132.59	20.000000	574,300.00	-1,230,832.59	0.02
		Base	62.863750	1,805,132.59	20.000000	574,300.00	-1,230,832.59	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
	1,211,269.000	Local	10.393515	12,589,342.82	131.460000	159,233,422.74	146,644,079.92	5.77
		Base	10.393515	12,589,342.82	131.460000	159,233,422.74	146,644,079.92	5.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	70,544.000	24.240128	1,709,995.62	132.710000	9,361,894.24	7,651,898.62	0.34
		Base		24.240128	1,709,995.62	132.710000	9,361,894.24	7,651,898.62	0.34
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	42,519.000	25.798679	1,096,934.03	63.130000	2,684,224.47	1,587,290.44	0.10
		Base		25.798679	1,096,934.03	63.130000	2,684,224.47	1,587,290.44	0.10
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,191.000	288.281477	1,208,187.67	315.170000	1,320,877.47	112,689.80	0.05
		Base		288.281477	1,208,187.67	315.170000	1,320,877.47	112,689.80	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,387.000	64.135418	281,362.08	155.600000	682,617.20	401,255.12	0.02
		Base		64.135418	281,362.08	155.600000	682,617.20	401,255.12	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,650.000	97.703109	942,835.00	103.590000	999,643.50	56,808.50	0.04
		Base		97.703109	942,835.00	103.590000	999,643.50	56,808.50	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	17,043.000	56.130131	956,625.82	291.910000	4,975,022.13	4,018,396.31	0.18
		Base		56.130131	956,625.82	291.910000	4,975,022.13	4,018,396.31	0.18
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	32,516.000	47.538999	1,545,778.09	186.990000	6,080,166.84	4,534,388.75	0.22
		Base		47.538999	1,545,778.09	186.990000	6,080,166.84	4,534,388.75	0.22
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,685.000	256.557151	432,298.80	1,464.120000	2,467,042.20	2,034,743.40	0.09
		Base		256.557151	432,298.80	1,464.120000	2,467,042.20	2,034,743.40	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	10,693.000	137.613728	1,471,503.59	192.000000	2,053,056.00	581,552.41	0.07
		Base		137.613728	1,471,503.59	192.000000	2,053,056.00	581,552.41	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	6,271.000	54.178356	339,752.47	214.170000	1,343,060.07	1,003,307.60	0.05
		Base		54.178356	339,752.47	214.170000	1,343,060.07	1,003,307.60	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	55,121.000	39.898725	2,199,257.61	20.080000	1,106,829.68	-1,092,427.93	0.04
		Base		39.898725	2,199,257.61	20.080000	1,106,829.68	-1,092,427.93	0.04
058498106	BALL CORP COMMON STOCK								
		Local	24,607.000	19.184668	472,077.12	93.640000	2,304,199.48	1,832,122.36	0.08
		Base		19.184668	472,077.12	93.640000	2,304,199.48	1,832,122.36	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	567,385.000	23.777720	13,491,121.92	40.530000	22,996,114.05	9,504,992.13	0.83
		Base		23.777720	13,491,121.92	40.530000	22,996,114.05	9,504,992.13	0.83
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	60,780.000	35.617640	2,164,840.16	49.880000	3,031,706.40	866,866.24	0.11
		Base		35.617640	2,164,840.16	49.880000	3,031,706.40	866,866.24	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	39,490.000	36.137678	1,427,076.92	85.690000	3,383,898.10	1,956,821.18	0.12
		Base		36.137678	1,427,076.92	85.690000	3,383,898.10	1,956,821.18	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	22,836.000	142.943514	3,264,258.08	248.810000	5,681,825.16	2,417,567.08	0.21
		Base		142.943514	3,264,258.08	248.810000	5,681,825.16	2,417,567.08	0.21
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	10,651.000	68.859455	733,422.06	79.720000	849,097.72	115,675.66	0.03
		Base		68.859455	733,422.06	79.720000	849,097.72	115,675.66	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	143,744.000	95.657359	13,750,171.35	274.950000	39,522,412.80	25,772,241.45	1.43
		Base		95.657359	13,750,171.35	274.950000	39,522,412.80	25,772,241.45	1.43
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	17,516.000	35.274872	617,874.65	116.270000	2,036,585.32	1,418,710.67	0.07
		Base		35.274872	617,874.65	116.270000	2,036,585.32	1,418,710.67	0.07
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,676.000	458.600209	768,613.95	630.130000	1,056,097.88	287,483.93	0.04
		Base		458.600209	768,613.95	630.130000	1,056,097.88	287,483.93	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								
		Local	11,790.000	106.848236	1,259,740.70	267.330000	3,151,820.70	1,892,080.00	0.11
		Base		106.848236	1,259,740.70	267.330000	3,151,820.70	1,892,080.00	0.11
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,742.000	300.659460	3,229,683.92	819.300000	8,800,920.60	5,571,236.68	0.32
		Base		300.659460	3,229,683.92	819.300000	8,800,920.60	5,571,236.68	0.32
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	41,993.000	88.663939	3,723,264.80	234.310000	9,839,379.83	6,116,115.03	0.36
		Base		88.663939	3,723,264.80	234.310000	9,839,379.83	6,116,115.03	0.36
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,147.000	443.946536	1,397,099.75	2,466.080000	7,760,753.76	6,363,654.01	0.28
		Base		443.946536	1,397,099.75	2,466.080000	7,760,753.76	6,363,654.01	0.28
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,749.000	34.849794	653,398.79	48.580000	910,826.42	257,427.63	0.03
		Base		34.849794	653,398.79	48.580000	910,826.42	257,427.63	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,688.000	93.609665	1,000,500.10	109.350000	1,168,732.80	168,232.70	0.04
		Base		93.609665	1,000,500.10	109.350000	1,168,732.80	168,232.70	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	109,039.000	19.727547	2,151,071.99	43.600000	4,754,100.40	2,603,028.41	0.17
		Base		19.727547	2,151,071.99	43.600000	4,754,100.40	2,603,028.41	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	180,478.000	47.104849	8,501,389.01	62.420000	11,265,436.76	2,764,047.75	0.41
		Base		47.104849	8,501,389.01	62.420000	11,265,436.76	2,764,047.75	0.41
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,860.000	116.270391	1,030,155.66	158.630000	1,405,461.80	375,306.14	0.05
		Base		116.270391	1,030,155.66	158.630000	1,405,461.80	375,306.14	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	30,834.000	191.886876	5,916,639.94	456.200000	14,066,470.80	8,149,830.86	0.51
		Base		191.886876	5,916,639.94	456.200000	14,066,470.80	8,149,830.86	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
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
	13,674.000	Local	26.896973	367,789.21	76.280000	1,043,052.72	675,263.51	0.04
		Base	26.896973	367,789.21	76.280000	1,043,052.72	675,263.51	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
	8,186.000	Local	85.373907	698,870.80	104.370000	854,372.82	155,502.02	0.03
		Base	85.373907	698,870.80	104.370000	854,372.82	155,502.02	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
	24,996.000	Local	26.412974	660,218.71	85.200000	2,129,659.20	1,469,440.49	0.08
		Base	26.412974	660,218.71	85.200000	2,129,659.20	1,469,440.49	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01							
	10,786.000	Local	121.309218	1,308,441.22	178.330000	1,923,467.38	615,026.16	0.07
		Base	121.309218	1,308,441.22	178.330000	1,923,467.38	615,026.16	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
	16,387.000	Local	27.817915	455,852.17	48.630000	796,899.81	341,047.64	0.03
		Base	27.817915	455,852.17	48.630000	796,899.81	341,047.64	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
	9,865.000	Local	54.591649	538,546.62	97.080000	957,694.20	419,147.58	0.03
		Base	54.591649	538,546.62	97.080000	957,694.20	419,147.58	0.03
125523100	CIGNA CORP COMMON STOCK USD.01							
	26,652.000	Local	74.230970	1,978,403.82	249.010000	6,636,614.52	4,658,210.70	0.24
		Base	74.230970	1,978,403.82	249.010000	6,636,614.52	4,658,210.70	0.24
12572Q105	CME GROUP INC COMMON STOCK USD.01							
	27,179.000	Local	100.546561	2,732,754.97	201.990000	5,489,886.21	2,757,131.24	0.20
		Base	100.546561	2,732,754.97	201.990000	5,489,886.21	2,757,131.24	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	21,850.000	Local	24.536198	536,115.93	64.390000	1,406,921.50	870,805.57	0.05
		Base	24.536198	536,115.93	64.390000	1,406,921.50	870,805.57	0.05
126408103	CSX CORP COMMON STOCK USD1.0							
	58,674.000	Local	17.819852	1,045,562.00	100.750000	5,911,405.50	4,865,843.50	0.21
		Base	17.819852	1,045,562.00	100.750000	5,911,405.50	4,865,843.50	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								
		Local	99,301.000	47.109174	4,677,988.10	76.400000	7,586,596.40	2,908,608.30	0.27
		Base		47.109174	4,677,988.10	76.400000	7,586,596.40	2,908,608.30	0.27
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	30,473.000	17.209019	524,410.43	16.670000	507,984.91	-16,425.52	0.02
		Base		17.209019	524,410.43	16.670000	507,984.91	-16,425.52	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	21,366.000	41.509718	886,896.64	131.770000	2,815,397.82	1,928,501.18	0.10
		Base		41.509718	886,896.64	131.770000	2,815,397.82	1,928,501.18	0.10
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	16,490.000	87.894786	1,449,385.02	97.840000	1,613,381.60	163,996.58	0.06
		Base		87.894786	1,449,385.02	97.840000	1,613,381.60	163,996.58	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	15,428.000	39.391615	607,733.84	47.750000	736,687.00	128,953.16	0.03
		Base		39.391615	607,733.84	47.750000	736,687.00	128,953.16	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	34,076.000	57.301208	1,952,595.97	149.080000	5,080,050.08	3,127,454.11	0.18
		Base		57.301208	1,952,595.97	149.080000	5,080,050.08	3,127,454.11	0.18
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	22,312.000	43.326372	966,698.02	60.340000	1,346,306.08	379,608.06	0.05
		Base		43.326372	966,698.02	60.340000	1,346,306.08	379,608.06	0.05
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	12,552.000	28.814509	361,679.72	133.240000	1,672,428.48	1,310,748.76	0.06
		Base		28.814509	361,679.72	133.240000	1,672,428.48	1,310,748.76	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	62,540.000	29.500174	1,844,940.86	27.960000	1,748,618.40	-96,322.46	0.06
		Base		29.500174	1,844,940.86	27.960000	1,748,618.40	-96,322.46	0.06
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	63,155.000	11.619255	733,814.03	43.580000	2,752,294.90	2,018,480.87	0.10
		Base		11.619255	733,814.03	43.580000	2,752,294.90	2,018,480.87	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	12,976.000	85.400164	1,108,152.53	112.470000	1,459,410.72	351,258.19	0.05
		Base		85.400164	1,108,152.53	112.470000	1,459,410.72	351,258.19	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	42,733.000	66.644558	2,847,921.91	228.110000	9,747,824.63	6,899,902.72	0.35
		Base		66.644558	2,847,921.91	228.110000	9,747,824.63	6,899,902.72	0.35
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	8,671.000	85.418061	740,660.01	156.650000	1,358,312.15	617,652.14	0.05
		Base		85.418061	740,660.01	156.650000	1,358,312.15	617,652.14	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	43,806.000	50.834981	2,226,877.19	61.740000	2,704,582.44	477,705.25	0.10
		Base		50.834981	2,226,877.19	61.740000	2,704,582.44	477,705.25	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	41,338.000	20.005035	826,968.15	24.490000	1,012,367.62	185,399.47	0.04
		Base		20.005035	826,968.15	24.490000	1,012,367.62	185,399.47	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	23,383.000	35.467176	829,328.97	75.050000	1,754,894.15	925,565.18	0.06
		Base		35.467176	829,328.97	75.050000	1,754,894.15	925,565.18	0.06
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	10,582.000	285.394143	3,020,040.82	673.450000	7,126,447.90	4,106,407.08	0.26
		Base		285.394143	3,020,040.82	673.450000	7,126,447.90	4,106,407.08	0.26
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	145,428.000	74.869754	10,888,158.64	103.070000	14,989,263.96	4,101,105.32	0.54
		Base		74.869754	10,888,158.64	103.070000	14,989,263.96	4,101,105.32	0.54
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,146.000	427.857144	918,181.43	1,492.030000	3,201,896.38	2,283,714.95	0.12
		Base		427.857144	918,181.43	1,492.030000	3,201,896.38	2,283,714.95	0.12
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	18,457.000	45.806334	845,447.50	85.740000	1,582,503.18	737,055.68	0.06
		Base		45.806334	845,447.50	85.740000	1,582,503.18	737,055.68	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	11,013.000	42.691989	470,166.88	112.680000	1,240,944.84	770,777.96	0.04
		Base		42.691989	470,166.88	112.680000	1,240,944.84	770,777.96	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	321,664.000	29.211130	9,396,168.97	50.910000	16,375,914.24	6,979,745.27	0.59
		Base		29.211130	9,396,168.97	50.910000	16,375,914.24	6,979,745.27	0.59
172908105	CINTAS CORP COMMON STOCK								
		Local	6,654.000	64.128793	426,712.99	345.140000	2,296,561.56	1,869,848.57	0.08
		Base		64.128793	426,712.99	345.140000	2,296,561.56	1,869,848.57	0.08
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	158,077.000	80.211600	12,679,609.04	71.240000	11,261,405.48	-1,418,203.56	0.41
		Base		80.211600	12,679,609.04	71.240000	11,261,405.48	-1,418,203.56	0.41
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,022.000	20.295026	649,887.32	46.280000	1,481,978.16	832,090.84	0.05
		Base		20.295026	649,887.32	46.280000	1,481,978.16	832,090.84	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	10,220.000	51.432921	525,644.45	123.850000	1,265,747.00	740,102.55	0.05
		Base		51.432921	525,644.45	123.850000	1,265,747.00	740,102.55	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	9,611.000	69.981811	672,595.19	182.500000	1,754,007.50	1,081,412.31	0.06
		Base		69.981811	672,595.19	182.500000	1,754,007.50	1,081,412.31	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	293,846.000	30.641693	9,003,938.89	53.980000	15,861,807.08	6,857,868.19	0.57
		Base		30.641693	9,003,938.89	53.980000	15,861,807.08	6,857,868.19	0.57
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	40,107.000	26.834478	1,076,250.42	80.400000	3,224,602.80	2,148,352.38	0.12
		Base		26.834478	1,076,250.42	80.400000	3,224,602.80	2,148,352.38	0.12
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	64,203.000	37.732082	2,422,512.85	80.700000	5,181,182.10	2,758,669.25	0.19
		Base		37.732082	2,422,512.85	80.700000	5,181,182.10	2,758,669.25	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
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	336,247.000	Local	15.505327	5,213,619.67	56.150000	18,880,269.05	13,666,649.38	0.68
		Base	15.505327	5,213,619.67	56.150000	18,880,269.05	13,666,649.38	0.68
200340107	COMERICA INC COMMON STOCK USD5.0							
	10,382.000	Local	44.990746	467,093.93	75.160000	780,311.12	313,217.19	0.03
		Base	44.990746	467,093.93	75.160000	780,311.12	313,217.19	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	37,504.000	Local	22.893743	858,606.94	37.090000	1,391,023.36	532,416.42	0.05
		Base	22.893743	858,606.94	37.090000	1,391,023.36	532,416.42	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	103,749.000	Local	47.060242	4,882,453.09	51.140000	5,305,723.86	423,270.77	0.19
		Base	47.060242	4,882,453.09	51.140000	5,305,723.86	423,270.77	0.19
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	26,099.000	Local	54.899574	1,432,823.99	77.410000	2,020,323.59	587,499.60	0.07
		Base	54.899574	1,432,823.99	77.410000	2,020,323.59	587,499.60	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	12,841.000	Local	54.338020	697,754.52	240.320000	3,085,949.12	2,388,194.60	0.11
		Base	54.338020	697,754.52	240.320000	3,085,949.12	2,388,194.60	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,765.000	Local	198.248393	746,405.20	410.890000	1,547,000.85	800,595.65	0.06
		Base	198.248393	746,405.20	410.890000	1,547,000.85	800,595.65	0.06
217204106	COPART INC COMMON STOCK							
	15,647.000	Local	58.993729	923,074.88	124.510000	1,948,207.97	1,025,133.09	0.07
		Base	58.993729	923,074.88	124.510000	1,948,207.97	1,025,133.09	0.07
219350105	CORNING INC COMMON STOCK USD.5							
	57,914.000	Local	22.434748	1,299,286.01	44.210000	2,560,377.94	1,261,091.93	0.09
		Base	22.434748	1,299,286.01	44.210000	2,560,377.94	1,261,091.93	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01							
	56,654.000	Local	22.009356	1,246,918.08	48.760000	2,762,449.04	1,515,530.96	0.10
		Base	22.009356	1,246,918.08	48.760000	2,762,449.04	1,515,530.96	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	33,589.000	83.672531	2,810,476.66	372.090000	12,498,131.01	9,687,654.35	0.45
		Base		83.672531	2,810,476.66	372.090000	12,498,131.01	9,687,654.35	0.45
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	32,593.000	76.711492	2,500,257.66	189.060000	6,162,032.58	3,661,774.92	0.22
		Base		76.711492	2,500,257.66	189.060000	6,162,032.58	3,661,774.92	0.22
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	11,290.000	62.230711	702,584.73	252.040000	2,845,531.60	2,142,946.87	0.10
		Base		62.230711	702,584.73	252.040000	2,845,531.60	2,142,946.87	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	24,969.000	28.981833	723,647.39	98.290000	2,454,203.01	1,730,555.62	0.09
		Base		28.981833	723,647.39	98.290000	2,454,203.01	1,730,555.62	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	14,545.000	58.262435	847,427.12	140.020000	2,036,590.90	1,189,163.78	0.07
		Base		58.262435	847,427.12	140.020000	2,036,590.90	1,189,163.78	0.07
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	18,627.000	52.954088	986,375.80	32.910000	613,014.57	-373,361.23	0.02
		Base		52.954088	986,375.80	32.910000	613,014.57	-373,361.23	0.02
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	48,984.000	48.926918	2,396,636.16	253.940000	12,438,996.96	10,042,360.80	0.45
		Base		48.926918	2,396,636.16	253.940000	12,438,996.96	10,042,360.80	0.45
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	9,830.000	38.238435	375,883.82	146.720000	1,442,257.60	1,066,373.78	0.05
		Base		38.238435	375,883.82	146.720000	1,442,257.60	1,066,373.78	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	5,488.000	38.621224	211,953.28	116.530000	639,516.64	427,563.36	0.02
		Base		38.621224	211,953.28	116.530000	639,516.64	427,563.36	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	24,268.000	65.955176	1,600,600.20	370.850000	8,999,787.80	7,399,187.60	0.33
		Base		65.955176	1,600,600.20	370.850000	8,999,787.80	7,399,187.60	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
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	49,008.000	24.877115	1,219,177.63	46.920000	2,299,455.36	1,080,277.73	0.08
		Base		24.877115	1,219,177.63	46.920000	2,299,455.36	1,080,277.73	0.08
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	16,679.000	45.870218	765,069.36	67.510000	1,125,999.29	360,929.93	0.04
		Base		45.870218	765,069.36	67.510000	1,125,999.29	360,929.93	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	45,373.000	34.080508	1,546,334.90	23.380000	1,060,820.74	-485,514.16	0.04
		Base		34.080508	1,546,334.90	23.380000	1,060,820.74	-485,514.16	0.04
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	7,444.000	404.909851	3,014,148.93	386.100000	2,874,128.40	-140,020.53	0.10
		Base		404.909851	3,014,148.93	386.100000	2,874,128.40	-140,020.53	0.10
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	13,759.000	101.845794	1,401,296.28	81.730000	1,124,523.07	-276,773.21	0.04
		Base		101.845794	1,401,296.28	81.730000	1,124,523.07	-276,773.21	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	21,311.000	106.687917	2,273,626.19	154.310000	3,288,500.41	1,014,874.22	0.12
		Base		106.687917	2,273,626.19	154.310000	3,288,500.41	1,014,874.22	0.12
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	184,404.000	54.873132	10,118,825.12	186.020000	34,302,832.08	24,184,006.96	1.24
		Base		54.873132	10,118,825.12	186.020000	34,302,832.08	24,184,006.96	1.24
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	22,943.000	22.797363	523,039.91	114.000000	2,615,502.00	2,092,462.09	0.09
		Base		22.797363	523,039.91	114.000000	2,615,502.00	2,092,462.09	0.09
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	12,312.000	19.942016	245,526.10	37.660000	463,669.92	218,143.82	0.02
		Base		19.942016	245,526.10	37.660000	463,669.92	218,143.82	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	21,964.000	22.397546	491,939.69	32.310000	709,656.84	217,717.15	0.03
		Base		22.397546	491,939.69	32.310000	709,656.84	217,717.15	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							
	17,521.000	Local	56.385773	987,935.13	44.790000	784,765.59	-203,169.54	0.03
		Base	56.385773	987,935.13	44.790000	784,765.59	-203,169.54	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	18,556.000	Local	61.576304	1,142,609.89	214.750000	3,984,901.00	2,842,291.11	0.14
		Base	61.576304	1,142,609.89	214.750000	3,984,901.00	2,842,291.11	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	17,826.000	Local	51.897656	925,127.62	114.900000	2,048,207.40	1,123,079.78	0.07
		Base	51.897656	925,127.62	114.900000	2,048,207.40	1,123,079.78	0.07
25746U109	DOMINION ENERGY INC COMMON STOCK							
	60,758.000	Local	52.326206	3,179,235.61	79.900000	4,854,564.20	1,675,328.59	0.18
		Base	52.326206	3,179,235.61	79.900000	4,854,564.20	1,675,328.59	0.18
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,887.000	Local	376.733634	1,087,630.00	422.340000	1,219,295.58	131,665.58	0.04
		Base	376.733634	1,087,630.00	422.340000	1,219,295.58	131,665.58	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,783.000	Local	35.940232	387,543.52	149.190000	1,608,715.77	1,221,172.25	0.06
		Base	35.940232	387,543.52	149.190000	1,608,715.77	1,221,172.25	0.06
260557103	DOW INC COMMON STOCK USD.01							
	56,488.000	Local	36.077962	2,037,971.90	62.500000	3,530,500.00	1,492,528.10	0.13
		Base	36.077962	2,037,971.90	62.500000	3,530,500.00	1,492,528.10	0.13
264411505	DUKE REALTY CORP REIT USD.01							
	28,311.000	Local	29.028868	821,836.27	46.520000	1,317,027.72	495,191.45	0.05
		Base	29.028868	821,836.27	46.520000	1,317,027.72	495,191.45	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	58,375.000	Local	59.737176	3,487,157.67	100.690000	5,877,778.75	2,390,621.08	0.21
		Base	59.737176	3,487,157.67	100.690000	5,877,778.75	2,390,621.08	0.21
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	40,832.000	Local	52.707744	2,152,162.61	77.110000	3,148,555.52	996,392.91	0.11
		Base	52.707744	2,152,162.61	77.110000	3,148,555.52	996,392.91	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
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,210.000	Local	43.273513	1,913,122.02	73.640000	3,255,624.40	1,342,502.38	0.12
		Base	43.273513	1,913,122.02	73.640000	3,255,624.40	1,342,502.38	0.12
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,312.000	Local	36.688775	378,334.65	115.390000	1,189,901.68	811,567.03	0.04
		Base	36.688775	378,334.65	115.390000	1,189,901.68	811,567.03	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	55,116.000	Local	17.561054	967,895.03	55.790000	3,074,921.64	2,107,026.61	0.11
		Base	17.561054	967,895.03	55.790000	3,074,921.64	2,107,026.61	0.11
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,847.000	Local	59.778294	1,126,641.50	224.120000	4,223,989.64	3,097,348.14	0.15
		Base	59.778294	1,126,641.50	224.120000	4,223,989.64	3,097,348.14	0.15
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,883.000	Local	42.078877	1,215,364.19	59.450000	1,717,094.35	501,730.16	0.06
		Base	42.078877	1,215,364.19	59.450000	1,717,094.35	501,730.16	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	48,183.000	Local	21.609688	1,041,219.58	95.520000	4,602,440.16	3,561,220.58	0.17
		Base	21.609688	1,041,219.58	95.520000	4,602,440.16	3,561,220.58	0.17
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	21,711.000	Local	41.972784	911,271.12	142.080000	3,084,698.88	2,173,427.76	0.11
		Base	41.972784	911,271.12	142.080000	3,084,698.88	2,173,427.76	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	45,704.000	Local	40.677617	1,859,129.79	90.490000	4,135,754.96	2,276,625.17	0.15
		Base	40.677617	1,859,129.79	90.490000	4,135,754.96	2,276,625.17	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	10,141.000	Local	197.017017	1,997,949.57	139.250000	1,412,134.25	-585,815.32	0.05
		Base	197.017017	1,997,949.57	139.250000	1,412,134.25	-585,815.32	0.05
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,099.000	Local	68.538163	1,034,857.72	109.290000	1,650,169.71	615,311.99	0.06
		Base	68.538163	1,034,857.72	109.290000	1,650,169.71	615,311.99	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								
		Local	9,322.000	112.122981	1,045,210.43	229.230000	2,136,882.06	1,091,671.63	0.08
		Base		112.122981	1,045,210.43	229.230000	2,136,882.06	1,091,671.63	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	6,861.000	319.396543	2,191,379.68	720.760000	4,945,134.36	2,753,754.68	0.18
		Base		319.396543	2,191,379.68	720.760000	4,945,134.36	2,753,754.68	0.18
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	26,353.000	47.321678	1,247,068.18	74.230000	1,956,183.19	709,115.01	0.07
		Base		47.321678	1,247,068.18	74.230000	1,956,183.19	709,115.01	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,006.000	187.991047	941,083.18	290.520000	1,454,343.12	513,259.94	0.05
		Base		187.991047	941,083.18	290.520000	1,454,343.12	513,259.94	0.05
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	9,786.000	123.563464	1,209,192.06	198.790000	1,945,358.94	736,166.88	0.07
		Base		123.563464	1,209,192.06	198.790000	1,945,358.94	736,166.88	0.07
30034W106	EVERGY INC COMMON STOCK								
		Local	17,379.000	54.415983	945,695.37	63.970000	1,111,734.63	166,039.26	0.04
		Base		54.415983	945,695.37	63.970000	1,111,734.63	166,039.26	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	26,428.000	39.132948	1,034,205.56	86.220000	2,278,622.16	1,244,416.60	0.08
		Base		39.132948	1,034,205.56	86.220000	2,278,622.16	1,244,416.60	0.08
30161N101	EXELON CORP COMMON STOCK								
		Local	74,416.000	41.280349	3,071,918.46	44.940000	3,344,255.04	272,336.58	0.12
		Base		41.280349	3,071,918.46	44.940000	3,344,255.04	272,336.58	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,595.000	73.427704	777,966.52	176.230000	1,867,156.85	1,089,190.33	0.07
		Base		73.427704	777,966.52	176.230000	1,867,156.85	1,089,190.33	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	12,795.000	44.168407	565,134.77	109.860000	1,405,658.70	840,523.93	0.05
		Base		44.168407	565,134.77	109.860000	1,405,658.70	840,523.93	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							
	10,132.000	Local	89.678217	908,619.69	148.690000	1,506,527.08	597,907.39	0.05
		Base	89.678217	908,619.69	148.690000	1,506,527.08	597,907.39	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
	320,129.000	Local	58.763094	18,811,770.51	57.240000	18,324,183.96	-487,586.55	0.66
		Base	58.763094	18,811,770.51	57.240000	18,324,183.96	-487,586.55	0.66
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
	10,077.000	Local	30.925708	311,638.36	59.970000	604,317.69	292,679.33	0.02
		Base	30.925708	311,638.36	59.970000	604,317.69	292,679.33	0.02
302491303	FMC CORP COMMON STOCK USD.1							
	9,841.000	Local	31.381767	308,827.97	118.240000	1,163,599.84	854,771.87	0.04
		Base	31.381767	308,827.97	118.240000	1,163,599.84	854,771.87	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	171,946.000	Local	77.419349	13,311,947.40	325.080000	55,896,205.68	42,584,258.28	2.03
		Base	77.419349	13,311,947.40	325.080000	55,896,205.68	42,584,258.28	2.03
311900104	FASTENAL CO COMMON STOCK USD.01							
	43,064.000	Local	16.694232	718,920.39	52.280000	2,251,385.92	1,532,465.53	0.08
		Base	16.694232	718,920.39	52.280000	2,251,385.92	1,532,465.53	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,300.000	Local	144.985602	768,423.69	112.840000	598,052.00	-170,371.69	0.02
		Base	144.985602	768,423.69	112.840000	598,052.00	-170,371.69	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	18,169.000	Local	86.021472	1,562,924.13	290.310000	5,274,642.39	3,711,718.26	0.19
		Base	86.021472	1,562,924.13	290.310000	5,274,642.39	3,711,718.26	0.19
315616102	F5 NETWORKS INC COMMON STOCK							
	4,635.000	Local	128.663681	596,356.16	186.760000	865,632.60	269,276.44	0.03
		Base	128.663681	596,356.16	186.760000	865,632.60	269,276.44	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	47,290.000	Local	86.153953	4,074,220.44	152.900000	7,230,641.00	3,156,420.56	0.26
		Base	86.153953	4,074,220.44	152.900000	7,230,641.00	3,156,420.56	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
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	53,291.000	24.220316	1,290,724.85	40.540000	2,160,417.14	869,692.29	0.08
		Base		24.220316	1,290,724.85	40.540000	2,160,417.14	869,692.29	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
		Local	13,285.000	89.498481	1,188,987.32	183.240000	2,434,343.40	1,245,356.08	0.09
		Base		89.498481	1,188,987.32	183.240000	2,434,343.40	1,245,356.08	0.09
337738108	FISERV INC COMMON STOCK USD.01								
		Local	44,588.000	48.229869	2,150,473.42	120.120000	5,355,910.56	3,205,437.14	0.19
		Base		48.229869	2,150,473.42	120.120000	5,355,910.56	3,205,437.14	0.19
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,354.000	43.684872	1,806,544.19	37.920000	1,568,143.68	-238,400.51	0.06
		Base		43.684872	1,806,544.19	37.920000	1,568,143.68	-238,400.51	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	6,514.000	213.806492	1,392,735.49	287.720000	1,874,208.08	481,472.59	0.07
		Base		213.806492	1,392,735.49	287.720000	1,874,208.08	481,472.59	0.07
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	331,163.000	11.950646	3,957,611.94	11.540000	3,821,621.02	-135,990.92	0.14
		Base		11.950646	3,957,611.94	11.540000	3,821,621.02	-135,990.92	0.14
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	10,527.000	85.829007	903,521.96	204.230000	2,149,929.21	1,246,407.25	0.08
		Base		85.829007	903,521.96	204.230000	2,149,929.21	1,246,407.25	0.08
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	25,715.000	25.263046	649,639.23	70.820000	1,821,136.30	1,171,497.07	0.07
		Base		25.263046	649,639.23	70.820000	1,821,136.30	1,171,497.07	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	10,524.000	56.744677	597,180.98	104.980000	1,104,809.52	507,628.54	0.04
		Base		56.744677	597,180.98	104.980000	1,104,809.52	507,628.54	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	25,678.000	40.591451	1,042,307.28	37.420000	960,870.76	-81,436.52	0.03
		Base		40.591451	1,042,307.28	37.420000	960,870.76	-81,436.52	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
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	11,806.000	Local	40.440346	477,438.72	36.380000	429,502.28	-47,936.44	0.02
		Base	40.440346	477,438.72	36.380000	429,502.28	-47,936.44	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	20,624.000	Local	25.365190	523,131.67	30.000000	618,720.00	95,588.33	0.02
		Base	25.365190	523,131.67	30.000000	618,720.00	95,588.33	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	114,660.000	Local	23.348216	2,677,106.47	37.710000	4,323,828.60	1,646,722.13	0.16
		Base	23.348216	2,677,106.47	37.710000	4,323,828.60	1,646,722.13	0.16
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	14,806.000	Local	54.919286	813,134.95	144.950000	2,146,129.70	1,332,994.75	0.08
		Base	54.919286	813,134.95	144.950000	2,146,129.70	1,332,994.75	0.08
364760108	GAP INC/THE COMMON STOCK USD.05							
	15,969.000	Local	26.389616	421,415.77	33.100000	528,573.90	107,158.13	0.02
		Base	26.389616	421,415.77	33.100000	528,573.90	107,158.13	0.02
366651107	GARTNER INC COMMON STOCK USD.0005							
	6,787.000	Local	110.620284	750,779.87	195.880000	1,329,437.56	578,657.69	0.05
		Base	110.620284	750,779.87	195.880000	1,329,437.56	578,657.69	0.05
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,522.000	Local	297.403200	1,344,857.27	323.950000	1,464,901.90	120,044.63	0.05
		Base	297.403200	1,344,857.27	323.950000	1,464,901.90	120,044.63	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	17,292.000	Local	67.604413	1,169,015.51	190.230000	3,289,457.16	2,120,441.65	0.12
		Base	67.604413	1,169,015.51	190.230000	3,289,457.16	2,120,441.65	0.12
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	672,487.000	Local	29.154176	19,605,804.17	13.120000	8,823,029.44	-10,782,774.73	0.32
		Base	29.154176	19,605,804.17	13.120000	8,823,029.44	-10,782,774.73	0.32
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	46,430.000	Local	31.999225	1,485,724.01	60.860000	2,825,729.80	1,340,005.79	0.10
		Base	31.999225	1,485,724.01	60.860000	2,825,729.80	1,340,005.79	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	100,658.000	Local	36.046407	3,628,359.22	57.220000	5,759,650.76	2,131,291.54	0.21
		Base	36.046407	3,628,359.22	57.220000	5,759,650.76	2,131,291.54	0.21
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	10,988.000	Local	45.627575	501,355.79	124.970000	1,373,170.36	871,814.57	0.05
		Base	45.627575	501,355.79	124.970000	1,373,170.36	871,814.57	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	97,284.000	Local	26.083038	2,537,462.28	63.470000	6,174,615.48	3,637,153.20	0.22
		Base	26.083038	2,537,462.28	63.470000	6,174,615.48	3,637,153.20	0.22
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	22,502.000	Local	109.252466	2,458,399.00	214.630000	4,829,604.26	2,371,205.26	0.17
		Base	109.252466	2,458,399.00	214.630000	4,829,604.26	2,371,205.26	0.17
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	7,212.000	Local	24.473026	176,499.46	102.490000	739,157.88	562,658.42	0.03
		Base	24.473026	176,499.46	102.490000	739,157.88	562,658.42	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	26,026.000	Local	129.912224	3,381,095.55	348.450000	9,068,759.70	5,687,664.15	0.33
		Base	129.912224	3,381,095.55	348.450000	9,068,759.70	5,687,664.15	0.33
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,317.000	Local	113.864441	377,688.35	433.540000	1,438,052.18	1,060,363.83	0.05
		Base	113.864441	377,688.35	433.540000	1,438,052.18	1,060,363.83	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	19,993.000	Local	75.508600	1,509,643.44	201.060000	4,019,792.58	2,510,149.14	0.15
		Base	75.508600	1,509,643.44	201.060000	4,019,792.58	2,510,149.14	0.15
40434L105	HP INC COMMON STOCK USD.01							
	95,015.000	Local	15.588651	1,481,155.70	34.110000	3,240,961.65	1,759,805.95	0.12
		Base	15.588651	1,481,155.70	34.110000	3,240,961.65	1,759,805.95	0.12
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	67,453.000	Local	30.753465	2,074,413.45	19.560000	1,319,380.68	-755,032.77	0.05
		Base	30.753465	2,074,413.45	19.560000	1,319,380.68	-755,032.77	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
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	26,740.000	Local	31.694088	847,499.92	21.060000	563,144.40	-284,355.52	0.02
		Base	31.694088	847,499.92	21.060000	563,144.40	-284,355.52	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	27,824.000	Local	44.555959	1,239,725.01	65.960000	1,835,271.04	595,546.03	0.07
		Base	44.555959	1,239,725.01	65.960000	1,835,271.04	595,546.03	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
	9,690.000	Local	43.361682	420,174.70	99.450000	963,670.50	543,495.80	0.03
		Base	43.361682	420,174.70	99.450000	963,670.50	543,495.80	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,963.000	Local	34.442090	1,410,851.33	34.340000	1,406,669.42	-4,181.91	0.05
		Base	34.442090	1,410,851.33	34.340000	1,406,669.42	-4,181.91	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,815.000	Local	127.015649	738,596.00	162.830000	946,856.45	208,260.45	0.03
		Base	127.015649	738,596.00	162.830000	946,856.45	208,260.45	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	10,873.000	Local	59.464020	646,552.29	164.300000	1,786,433.90	1,139,881.61	0.06
		Base	59.464020	646,552.29	164.300000	1,786,433.90	1,139,881.61	0.06
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,737.000	Local	51.382127	1,065,511.17	74.510000	1,545,113.87	479,602.70	0.06
		Base	51.382127	1,065,511.17	74.510000	1,545,113.87	479,602.70	0.06
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	98,515.000	Local	10.846080	1,068,501.57	16.020000	1,578,210.30	509,708.73	0.06
		Base	10.846080	1,068,501.57	16.020000	1,578,210.30	509,708.73	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	21,093.000	Local	71.094812	1,499,602.87	128.700000	2,714,669.10	1,215,066.23	0.10
		Base	71.094812	1,499,602.87	128.700000	2,714,669.10	1,215,066.23	0.10
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	11,483.000	Local	67.553487	775,716.69	35.000000	401,905.00	-373,811.69	0.01
		Base	67.553487	775,716.69	35.000000	401,905.00	-373,811.69	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
436440101	HOLOGIC INC COMMON STOCK USD.01							
	21,607.000	Local	38.843631	839,294.33	65.550000	1,416,338.85	577,044.52	0.05
		Base	38.843631	839,294.33	65.550000	1,416,338.85	577,044.52	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	81,130.000	Local	55.603732	4,511,130.76	323.670000	26,259,347.10	21,748,216.34	0.95
		Base	55.603732	4,511,130.76	323.670000	26,259,347.10	21,748,216.34	0.95
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	53,113.000	Local	53.339431	2,833,017.20	223.040000	11,846,323.52	9,013,306.32	0.43
		Base	53.339431	2,833,017.20	223.040000	11,846,323.52	9,013,306.32	0.43
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,256.000	Local	14.826998	315,162.68	46.200000	982,027.20	666,864.52	0.04
		Base	14.826998	315,162.68	46.200000	982,027.20	666,864.52	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,689.000	Local	18.403721	988,077.37	18.160000	974,992.24	-13,085.13	0.04
		Base	18.403721	988,077.37	18.160000	974,992.24	-13,085.13	0.04
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	29,913.000	Local	33.430219	999,998.13	31.960000	956,019.48	-43,978.65	0.03
		Base	33.430219	999,998.13	31.960000	956,019.48	-43,978.65	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
	9,684.000	Local	66.935615	648,204.50	445.240000	4,311,704.16	3,663,499.66	0.16
		Base	66.935615	648,204.50	445.240000	4,311,704.16	3,663,499.66	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,294.000	Local	84.503545	531,865.31	170.710000	1,074,448.74	542,583.43	0.04
		Base	84.503545	531,865.31	170.710000	1,074,448.74	542,583.43	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	77,064.000	Local	10.304937	794,139.69	15.320000	1,180,620.48	386,480.79	0.04
		Base	10.304937	794,139.69	15.320000	1,180,620.48	386,480.79	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,046.000	Local	225.860095	687,969.85	212.320000	646,726.72	-41,243.13	0.02
		Base	225.860095	687,969.85	212.320000	646,726.72	-41,243.13	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							
	2,732.000	Local	232.098675	634,093.58	217.110000	593,144.52	-40,949.06	0.02
		Base	232.098675	634,093.58	217.110000	593,144.52	-40,949.06	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,744.000	Local	159.886616	918,388.72	224.200000	1,287,804.80	369,416.08	0.05
		Base	159.886616	918,388.72	224.200000	1,287,804.80	369,416.08	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,615.000	Local	137.748048	911,203.34	548.990000	3,631,568.85	2,720,365.51	0.13
		Base	137.748048	911,203.34	548.990000	3,631,568.85	2,720,365.51	0.13
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	22,028.000	Local	54.623486	1,203,246.15	230.460000	5,076,572.88	3,873,326.73	0.18
		Base	54.623486	1,203,246.15	230.460000	5,076,572.88	3,873,326.73	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,355.000	Local	194.939264	2,213,535.34	392.840000	4,460,698.20	2,247,162.86	0.16
		Base	194.939264	2,213,535.34	392.840000	4,460,698.20	2,247,162.86	0.16
45337C102	INCYTE CORP COMMON STOCK USD.001							
	14,341.000	Local	125.649072	1,801,933.34	85.380000	1,224,434.58	-577,498.76	0.04
		Base	125.649072	1,801,933.34	85.380000	1,224,434.58	-577,498.76	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,976.000	Local	18.835214	545,769.17	49.410000	1,431,704.16	885,934.99	0.05
		Base	18.835214	545,769.17	49.410000	1,431,704.16	885,934.99	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	308,096.000	Local	30.441591	9,378,932.52	57.530000	17,724,762.88	8,345,830.36	0.64
		Base	30.441591	9,378,932.52	57.530000	17,724,762.88	8,345,830.36	0.64
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	43,595.000	Local	35.685846	1,555,724.44	117.710000	5,131,567.45	3,575,843.01	0.19
		Base	35.685846	1,555,724.44	117.710000	5,131,567.45	3,575,843.01	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,948.000	Local	119.717888	8,134,591.02	141.880000	9,640,462.24	1,505,871.22	0.35
		Base	119.717888	8,134,591.02	141.880000	9,640,462.24	1,505,871.22	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
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	19,038.000	106.032361	2,018,644.09	142.170000	2,706,632.46	687,988.37	0.10
		Base		106.032361	2,018,644.09	142.170000	2,706,632.46	687,988.37	0.10
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	29,911.000	34.947648	1,045,319.11	58.000000	1,734,838.00	689,518.89	0.06
		Base		34.947648	1,045,319.11	58.000000	1,734,838.00	689,518.89	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	29,113.000	17.805439	518,369.75	31.750000	924,337.75	405,968.00	0.03
		Base		17.805439	518,369.75	31.750000	924,337.75	405,968.00	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	20,985.000	86.849156	1,822,529.53	412.160000	8,649,177.60	6,826,648.07	0.31
		Base		86.849156	1,822,529.53	412.160000	8,649,177.60	6,826,648.07	0.31
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	9,089.000	187.110337	1,700,645.85	865.000000	7,861,985.00	6,161,339.15	0.28
		Base		187.110337	1,700,645.85	865.000000	7,861,985.00	6,161,339.15	0.28
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,712.000	110.592937	1,627,043.29	234.690000	3,452,759.28	1,825,715.99	0.13
		Base		110.592937	1,627,043.29	234.690000	3,452,759.28	1,825,715.99	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	21,699.000	30.792479	668,166.01	40.120000	870,563.88	202,397.87	0.03
		Base		30.792479	668,166.01	40.120000	870,563.88	202,397.87	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
		Local	61,700.000	321.970353	19,865,570.77	418.880000	25,844,896.00	5,979,325.23	0.94
		Base		321.970353	19,865,570.77	418.880000	25,844,896.00	5,979,325.23	0.94
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	229,567.000	45.812086	10,516,943.20	153.810000	35,309,700.27	24,792,757.07	1.28
		Base		45.812086	10,516,943.20	153.810000	35,309,700.27	24,792,757.07	1.28
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	10,025.000	78.556913	787,533.05	133.610000	1,339,440.25	551,907.20	0.05
		Base		78.556913	787,533.05	133.610000	1,339,440.25	551,907.20	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								
		Local	198,902.000	67.077320	13,341,813.19	162.730000	32,367,322.46	19,025,509.27	1.17
		Base		67.077320	13,341,813.19	162.730000	32,367,322.46	19,025,509.27	1.17
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	24,129.000	20.381321	491,780.90	25.390000	612,635.31	120,854.41	0.02
		Base		20.381321	491,780.90	25.390000	612,635.31	120,854.41	0.02
482480100	KLA CORP COMMON STOCK USD.001								
		Local	11,772.000	57.409822	675,828.43	315.350000	3,712,300.20	3,036,471.77	0.13
		Base		57.409822	675,828.43	315.350000	3,712,300.20	3,036,471.77	0.13
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	6,977.000	113.101944	789,112.26	292.210000	2,038,749.17	1,249,636.91	0.07
		Base		113.101944	789,112.26	292.210000	2,038,749.17	1,249,636.91	0.07
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	19,319.000	47.113920	910,193.82	62.420000	1,205,891.98	295,698.16	0.04
		Base		47.113920	910,193.82	62.420000	1,205,891.98	295,698.16	0.04
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	72,654.000	13.376130	971,829.34	21.760000	1,580,951.04	609,121.70	0.06
		Base		13.376130	971,829.34	21.760000	1,580,951.04	609,121.70	0.06
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	14,111.000	61.351086	865,725.18	144.350000	2,036,922.85	1,171,197.67	0.07
		Base		61.351086	865,725.18	144.350000	2,036,922.85	1,171,197.67	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	25,338.000	66.239956	1,678,388.01	133.320000	3,378,062.16	1,699,674.15	0.12
		Base		66.239956	1,678,388.01	133.320000	3,378,062.16	1,699,674.15	0.12
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	32,652.000	22.823155	745,221.66	21.000000	685,692.00	-59,529.66	0.02
		Base		22.823155	745,221.66	21.000000	685,692.00	-59,529.66	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	150,617.000	33.403562	5,031,144.35	17.050000	2,568,019.85	-2,463,124.50	0.09
		Base		33.403562	5,031,144.35	17.050000	2,568,019.85	-2,463,124.50	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							
	47,861.000	Local	31.855248	1,524,624.02	41.290000	1,976,180.69	451,556.67	0.07
		Base	31.855248	1,524,624.02	41.290000	1,976,180.69	451,556.67	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
	57,764.000	Local	15.110103	872,820.00	36.540000	2,110,696.56	1,237,876.56	0.08
		Base	15.110103	872,820.00	36.540000	2,110,696.56	1,237,876.56	0.08
501797104	L BRANDS INC COMMON STOCK USD.5							
	18,127.000	Local	30.976043	561,502.73	65.900000	1,194,569.30	633,066.57	0.04
		Base	30.976043	561,502.73	65.900000	1,194,569.30	633,066.57	0.04
501889208	LKQ CORP COMMON STOCK USD.01							
	20,822.000	Local	31.029811	646,102.72	46.710000	972,595.62	326,492.90	0.04
		Base	31.029811	646,102.72	46.710000	972,595.62	326,492.90	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	15,489.000	Local	68.369185	1,058,970.30	209.230000	3,240,763.47	2,181,793.17	0.12
		Base	68.369185	1,058,970.30	209.230000	3,240,763.47	2,181,793.17	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	7,367.000	Local	78.930532	581,481.23	265.870000	1,958,664.29	1,377,183.06	0.07
		Base	78.930532	581,481.23	265.870000	1,958,664.29	1,377,183.06	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,913.000	Local	58.218229	635,335.53	620.450000	6,770,970.85	6,135,635.32	0.25
		Base	58.218229	635,335.53	620.450000	6,770,970.85	6,135,635.32	0.25
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	11,098.000	Local	76.029373	843,773.98	80.500000	893,389.00	49,615.02	0.03
		Base	76.029373	843,773.98	80.500000	893,389.00	49,615.02	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	25,418.000	Local	55.358600	1,407,104.90	61.260000	1,557,106.68	150,001.78	0.06
		Base	55.358600	1,407,104.90	61.260000	1,557,106.68	150,001.78	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,551.000	Local	56.048411	983,705.66	313.800000	5,507,503.80	4,523,798.14	0.20
		Base	56.048411	983,705.66	313.800000	5,507,503.80	4,523,798.14	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	10,279.000	Local	25.083055	257,828.72	49.670000	510,557.93	252,729.21	0.02
		Base	25.083055	257,828.72	49.670000	510,557.93	252,729.21	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,062.000	Local	84.669630	851,945.82	101.280000	1,019,079.36	167,133.54	0.04
		Base	84.669630	851,945.82	101.280000	1,019,079.36	167,133.54	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	20,685.000	Local	52.051214	1,076,679.36	103.600000	2,142,966.00	1,066,286.64	0.08
		Base	52.051214	1,076,679.36	103.600000	2,142,966.00	1,066,286.64	0.08
532457108	ELI LILLY + CO COMMON STOCK							
	60,461.000	Local	64.889943	3,923,310.87	182.770000	11,050,456.97	7,127,146.10	0.40
		Base	64.889943	3,923,310.87	182.770000	11,050,456.97	7,127,146.10	0.40
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	13,717.000	Local	39.689340	544,418.68	64.130000	879,671.21	335,252.53	0.03
		Base	39.689340	544,418.68	64.130000	879,671.21	335,252.53	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,982.000	Local	70.233222	771,301.24	81.880000	899,206.16	127,904.92	0.03
		Base	70.233222	771,301.24	81.880000	899,206.16	127,904.92	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	18,539.000	Local	94.939963	1,760,091.97	380.560000	7,055,201.84	5,295,109.87	0.26
		Base	94.939963	1,760,091.97	380.560000	7,055,201.84	5,295,109.87	0.26
540424108	LOEWS CORP COMMON STOCK USD.01							
	17,180.000	Local	30.481047	523,664.38	55.750000	957,785.00	434,120.62	0.03
		Base	30.481047	523,664.38	55.750000	957,785.00	434,120.62	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	55,394.000	Local	29.456430	1,631,709.47	196.250000	10,871,072.50	9,239,363.03	0.39
		Base	29.456430	1,631,709.47	196.250000	10,871,072.50	9,239,363.03	0.39
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	74,390.000	Local	39.375737	2,929,161.08	12.830000	954,423.70	-1,974,737.38	0.03
		Base	39.375737	2,929,161.08	12.830000	954,423.70	-1,974,737.38	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	9,634.000	Local	100.906755	972,135.68	157.690000	1,519,185.46	547,049.78	0.06
		Base	100.906755	972,135.68	157.690000	1,519,185.46	547,049.78	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	32,757.000	Local	32.116135	1,052,028.22	40.720000	1,333,865.04	281,836.82	0.05
		Base	32.116135	1,052,028.22	40.720000	1,333,865.04	281,836.82	0.05
55354G100	MSCI INC COMMON STOCK USD.01							
	6,202.000	Local	159.019984	986,241.94	485.770000	3,012,745.54	2,026,503.60	0.11
		Base	159.019984	986,241.94	485.770000	3,012,745.54	2,026,503.60	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	60,700.000	Local	16.916124	1,026,808.75	11.260000	683,482.00	-343,326.75	0.02
		Base	16.916124	1,026,808.75	11.260000	683,482.00	-343,326.75	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	69,944.000	Local	32.469139	2,271,021.49	55.650000	3,892,383.60	1,621,362.11	0.14
		Base	32.469139	2,271,021.49	55.650000	3,892,383.60	1,621,362.11	0.14
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,879.000	Local	328.391848	945,440.13	488.460000	1,406,276.34	460,836.21	0.05
		Base	328.391848	945,440.13	488.460000	1,406,276.34	460,836.21	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	38,424.000	Local	43.142706	1,657,715.35	135.700000	5,214,136.80	3,556,421.45	0.19
		Base	43.142706	1,657,715.35	135.700000	5,214,136.80	3,556,421.45	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	20,196.000	Local	41.782949	843,848.43	148.520000	2,999,509.92	2,155,661.49	0.11
		Base	41.782949	843,848.43	148.520000	2,999,509.92	2,155,661.49	0.11
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,726.000	Local	141.145523	667,053.74	353.120000	1,668,845.12	1,001,791.38	0.06
		Base	141.145523	667,053.74	353.120000	1,668,845.12	1,001,791.38	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
	19,434.000	Local	20.968193	407,495.87	63.880000	1,241,443.92	833,948.05	0.04
		Base	20.968193	407,495.87	63.880000	1,241,443.92	833,948.05	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	68,471.000	Local	52.996937	3,628,753.28	382.060000	26,160,030.26	22,531,276.98	0.95
		Base	52.996937	3,628,753.28	382.060000	26,160,030.26	22,531,276.98	0.95
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
	20,031.000	Local	55.822437	1,118,179.24	94.000000	1,882,914.00	764,734.76	0.07
		Base	55.822437	1,118,179.24	94.000000	1,882,914.00	764,734.76	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	18,824.000	Local	26.065710	490,660.92	90.360000	1,700,936.64	1,210,275.72	0.06
		Base	26.065710	490,660.92	90.360000	1,700,936.64	1,210,275.72	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	56,501.000	Local	59.012972	3,334,291.91	236.080000	13,338,756.08	10,004,464.17	0.48
		Base	59.012972	3,334,291.91	236.080000	13,338,756.08	10,004,464.17	0.48
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	12,046.000	Local	65.725846	791,733.54	187.560000	2,259,347.76	1,467,614.22	0.08
		Base	65.725846	791,733.54	187.560000	2,259,347.76	1,467,614.22	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	202,998.000	Local	49.575434	10,063,713.93	74.500000	15,123,351.00	5,059,637.07	0.55
		Base	49.575434	10,063,713.93	74.500000	15,123,351.00	5,059,637.07	0.55
59156R108	METLIFE INC COMMON STOCK USD.01							
	57,031.000	Local	36.093317	2,058,437.97	63.630000	3,628,882.53	1,570,444.56	0.13
		Base	36.093317	2,058,437.97	63.630000	3,628,882.53	1,570,444.56	0.13
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,790.000	Local	427.411832	765,067.18	1,313.320000	2,350,842.80	1,585,775.62	0.09
		Base	427.411832	765,067.18	1,313.320000	2,350,842.80	1,585,775.62	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	583,310.000	Local	47.071718	27,457,403.81	252.180000	147,099,115.80	119,641,711.99	5.33
		Base	47.071718	27,457,403.81	252.180000	147,099,115.80	119,641,711.99	5.33
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	20,481.000	Local	51.003176	1,044,596.05	150.290000	3,078,089.49	2,033,493.44	0.11
		Base	51.003176	1,044,596.05	150.290000	3,078,089.49	2,033,493.44	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	83,832.000	Local	21.587709	1,809,740.82	86.070000	7,215,420.24	5,405,679.42	0.26
		Base	21.587709	1,809,740.82	86.070000	7,215,420.24	5,405,679.42	0.26
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,699.000	Local	91.654198	797,299.87	157.330000	1,368,613.67	571,313.80	0.05
		Base	91.654198	797,299.87	157.330000	1,368,613.67	571,313.80	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,420.000	Local	83.135226	367,457.70	205.500000	908,310.00	540,852.30	0.03
		Base	83.135226	367,457.70	205.500000	908,310.00	540,852.30	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	13,491.000	Local	51.620303	696,409.51	54.950000	741,330.45	44,920.94	0.03
		Base	51.620303	696,409.51	54.950000	741,330.45	44,920.94	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	108,254.000	Local	19.894083	2,153,614.06	60.810000	6,582,925.74	4,429,311.68	0.24
		Base	19.894083	2,153,614.06	60.810000	6,582,925.74	4,429,311.68	0.24
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,349.000	Local	364.690944	1,221,349.97	361.380000	1,210,261.62	-11,088.35	0.04
		Base	364.690944	1,221,349.97	361.380000	1,210,261.62	-11,088.35	0.04
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	27,932.000	Local	30.065454	839,788.26	97.050000	2,710,800.60	1,871,012.34	0.10
		Base	30.065454	839,788.26	97.050000	2,710,800.60	1,871,012.34	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
	11,983.000	Local	46.409141	556,120.74	326.710000	3,914,965.93	3,358,845.19	0.14
		Base	46.409141	556,120.74	326.710000	3,914,965.93	3,358,845.19	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	113,845.000	Local	37.546299	4,274,458.40	82.550000	9,397,904.75	5,123,446.35	0.34
		Base	37.546299	4,274,458.40	82.550000	9,397,904.75	5,123,446.35	0.34
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,342.000	Local	46.616261	1,227,965.54	35.180000	926,711.56	-301,253.98	0.03
		Base	46.616261	1,227,965.54	35.180000	926,711.56	-301,253.98	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
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,924.000	Local	82.839950	1,070,623.51	188.300000	2,433,589.20	1,362,965.69	0.09
		Base	82.839950	1,070,623.51	188.300000	2,433,589.20	1,362,965.69	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	18,710.000	Local	24.858737	465,106.96	35.820000	670,192.20	205,085.24	0.02
		Base	24.858737	465,106.96	35.820000	670,192.20	205,085.24	0.02
62944T105	NVR INC COMMON STOCK USD.01							
	265.000	Local	3,619.243057	959,099.41	5,018.100000	1,329,796.50	370,697.09	0.05
		Base	3,619.243057	959,099.41	5,018.100000	1,329,796.50	370,697.09	0.05
62955J103	NOV INC COMMON STOCK USD.01							
	29,072.000	Local	44.037652	1,280,262.63	14.950000	434,626.40	-845,636.23	0.02
		Base	44.037652	1,280,262.63	14.950000	434,626.40	-845,636.23	0.02
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,730.000	Local	37.917919	331,023.43	161.540000	1,410,244.20	1,079,220.77	0.05
		Base	37.917919	331,023.43	161.540000	1,410,244.20	1,079,220.77	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	17,018.000	Local	36.376810	619,060.56	74.690000	1,271,074.42	652,013.86	0.05
		Base	36.376810	619,060.56	74.690000	1,271,074.42	652,013.86	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	33,804.000	Local	71.020418	2,400,774.21	513.470000	17,357,339.88	14,956,565.67	0.63
		Base	71.020418	2,400,774.21	513.470000	17,357,339.88	14,956,565.67	0.63
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	28,661.000	Local	32.906681	943,138.38	26.960000	772,700.56	-170,437.82	0.03
		Base	32.906681	943,138.38	26.960000	772,700.56	-170,437.82	0.03
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	63,255.000	Local	37.602831	2,378,567.10	62.410000	3,947,744.55	1,569,177.45	0.14
		Base	37.602831	2,378,567.10	62.410000	3,947,744.55	1,569,177.45	0.14
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	29,611.000	Local	12.044851	356,660.09	26.195000	775,660.15	419,000.06	0.03
		Base	12.044851	356,660.09	26.195000	775,660.15	419,000.06	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							
	9,286.000	Local	12.945767	120,214.39	24.310000	225,742.66	105,528.27	0.01
		Base	12.945767	120,214.39	24.310000	225,742.66	105,528.27	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	150,066.000	Local	19.559597	2,935,230.51	77.510000	11,631,615.66	8,696,385.15	0.42
		Base	19.559597	2,935,230.51	77.510000	11,631,615.66	8,696,385.15	0.42
654106103	NIKE INC CL B COMMON STOCK							
	95,654.000	Local	21.816479	2,086,833.53	132.620000	12,685,633.48	10,598,799.95	0.46
		Base	21.816479	2,086,833.53	132.620000	12,685,633.48	10,598,799.95	0.46
65473P105	NISOURCE INC COMMON STOCK USD.01							
	29,892.000	Local	12.941822	386,856.93	26.020000	777,789.84	390,932.91	0.03
		Base	12.941822	386,856.93	26.020000	777,789.84	390,932.91	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	19,555.000	Local	52.916691	1,034,785.90	279.240000	5,460,538.20	4,425,752.30	0.20
		Base	52.916691	1,034,785.90	279.240000	5,460,538.20	4,425,752.30	0.20
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	15,623.000	Local	61.407159	959,364.04	113.800000	1,777,897.40	818,533.36	0.06
		Base	61.407159	959,364.04	113.800000	1,777,897.40	818,533.36	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	11,429.000	Local	72.456216	828,102.09	354.440000	4,050,894.76	3,222,792.67	0.15
		Base	72.456216	828,102.09	354.440000	4,050,894.76	3,222,792.67	0.15
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	44,935.000	Local	27.455811	1,233,726.88	21.610000	971,045.35	-262,681.53	0.04
		Base	27.455811	1,233,726.88	21.610000	971,045.35	-262,681.53	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	22,629.000	Local	35.606920	805,748.99	82.260000	1,861,461.54	1,055,712.55	0.07
		Base	35.606920	805,748.99	82.260000	1,861,461.54	1,055,712.55	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	47,406.000	Local	61.995568	2,938,961.89	600.380000	28,461,614.28	25,522,652.39	1.03
		Base	61.995568	2,938,961.89	600.380000	28,461,614.28	25,522,652.39	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	5,205.000	Local	66.617549	346,744.34	552.880000	2,877,740.40	2,530,996.06	0.10
		Base	66.617549	346,744.34	552.880000	2,877,740.40	2,530,996.06	0.10
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	64,725.000	Local	43.498039	2,815,410.59	25.360000	1,641,426.00	-1,173,984.59	0.06
		Base	43.498039	2,815,410.59	25.360000	1,641,426.00	-1,173,984.59	0.06
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	10.780000	98,917.28	53,496.08	0.00
		Base	4.950000	45,421.20	10.780000	98,917.28	53,496.08	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	7,300.000	Local	125.083553	913,109.94	257.810000	1,882,013.00	968,903.06	0.07
		Base	125.083553	913,109.94	257.810000	1,882,013.00	968,903.06	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	16,189.000	Local	44.188912	715,374.29	82.260000	1,331,707.14	616,332.85	0.05
		Base	44.188912	715,374.29	82.260000	1,331,707.14	616,332.85	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
	33,831.000	Local	38.917170	1,316,606.79	52.340000	1,770,714.54	454,107.75	0.06
		Base	38.917170	1,316,606.79	52.340000	1,770,714.54	454,107.75	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01							
	140,212.000	Local	23.692895	3,322,028.26	75.790000	10,626,667.48	7,304,639.22	0.38
		Base	23.692895	3,322,028.26	75.790000	10,626,667.48	7,304,639.22	0.38
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	30,996.000	Local	34.503319	1,069,464.89	77.870000	2,413,658.52	1,344,193.63	0.09
		Base	34.503319	1,069,464.89	77.870000	2,413,658.52	1,344,193.63	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	31,846.000	Local	82.156748	2,616,363.79	186.950000	5,953,609.70	3,337,245.91	0.22
		Base	82.156748	2,616,363.79	186.950000	5,953,609.70	3,337,245.91	0.22
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	18,105.000	Local	42.658024	772,323.52	171.240000	3,100,300.20	2,327,976.68	0.11
		Base	42.658024	772,323.52	171.240000	3,100,300.20	2,327,976.68	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
69351T106	PPL CORP COMMON STOCK USD.01							
	58,456.000	Local	26.732739	1,562,688.98	29.130000	1,702,823.28	140,134.30	0.06
		Base	26.732739	1,562,688.98	29.130000	1,702,823.28	140,134.30	0.06
693656100	PVH CORP COMMON STOCK USD1.0							
	5,427.000	Local	115.750208	628,176.38	113.180000	614,227.86	-13,948.52	0.02
		Base	115.750208	628,176.38	113.180000	614,227.86	-13,948.52	0.02
69370C100	PTC INC COMMON STOCK USD.01							
	8,972.000	Local	130.824300	1,173,755.62	130.824300	1,173,755.62	0.00	0.04
		Base	130.824300	1,173,755.62	130.824300	1,173,755.62	0.00	0.04
693718108	PACCAR INC COMMON STOCK USD1.0							
	26,256.000	Local	33.558664	881,116.29	89.880000	2,359,889.28	1,478,772.99	0.09
		Base	33.558664	881,116.29	89.880000	2,359,889.28	1,478,772.99	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	7,050.000	Local	108.925677	767,926.02	147.650000	1,040,932.50	273,006.48	0.04
		Base	108.925677	767,926.02	147.650000	1,040,932.50	273,006.48	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	10,057.000	Local	66.856502	672,375.84	313.810000	3,155,987.17	2,483,611.33	0.11
		Base	66.856502	672,375.84	313.810000	3,155,987.17	2,483,611.33	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01							
	24,248.000	Local	36.515356	885,424.36	97.490000	2,363,937.52	1,478,513.16	0.09
		Base	36.515356	885,424.36	97.490000	2,363,937.52	1,478,513.16	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,833.000	Local	316.056348	1,211,443.98	384.410000	1,473,443.53	261,999.55	0.05
		Base	316.056348	1,211,443.98	384.410000	1,473,443.53	261,999.55	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	90,917.000	Local	34.471778	3,134,070.64	262.290000	23,846,619.93	20,712,549.29	0.86
		Base	34.471778	3,134,070.64	262.290000	23,846,619.93	20,712,549.29	0.86
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	11,605.000	Local	102.263872	1,186,772.23	89.120000	1,034,237.60	-152,534.63	0.04
		Base	102.263872	1,186,772.23	89.120000	1,034,237.60	-152,534.63	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
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	31,904.000	Local	16.287505	519,636.56	18.130000	578,419.52	58,782.96	0.02
		Base	16.287505	519,636.56	18.130000	578,419.52	58,782.96	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	104,263.000	Local	59.555079	6,209,391.23	144.160000	15,030,554.08	8,821,162.85	0.54
		Base	59.555079	6,209,391.23	144.160000	15,030,554.08	8,821,162.85	0.54
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	8,818.000	Local	36.393623	320,918.97	129.630000	1,143,077.34	822,158.37	0.04
		Base	36.393623	320,918.97	129.630000	1,143,077.34	822,158.37	0.04
717081103	PFIZER INC COMMON STOCK USD.05							
	430,122.000	Local	27.542433	11,846,606.22	38.650000	16,624,215.30	4,777,609.08	0.60
		Base	27.542433	11,846,606.22	38.650000	16,624,215.30	4,777,609.08	0.60
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	118,263.000	Local	43.914580	5,193,469.99	95.000000	11,234,985.00	6,041,515.01	0.41
		Base	43.914580	5,193,469.99	95.000000	11,234,985.00	6,041,515.01	0.41
718546104	PHILLIPS 66 COMMON STOCK							
	33,077.000	Local	37.056411	1,225,714.92	80.910000	2,676,260.07	1,450,545.15	0.10
		Base	37.056411	1,225,714.92	80.910000	2,676,260.07	1,450,545.15	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,443.000	Local	46.799156	395,125.27	84.650000	714,699.95	319,574.68	0.03
		Base	46.799156	395,125.27	84.650000	714,699.95	319,574.68	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	15,554.000	Local	101.360410	1,576,559.81	153.830000	2,392,671.82	816,112.01	0.09
		Base	101.360410	1,576,559.81	153.830000	2,392,671.82	816,112.01	0.09
73278L105	POOL CORP COMMON STOCK USD.001							
	3,040.000	Local	340.948451	1,036,483.29	422.520000	1,284,460.80	247,977.51	0.05
		Base	340.948451	1,036,483.29	422.520000	1,284,460.80	247,977.51	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	17,301.000	Local	47.554175	822,734.79	179.200000	3,100,339.20	2,277,604.41	0.11
		Base	47.554175	822,734.79	179.200000	3,100,339.20	2,277,604.41	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
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	19,291.000	33.382196	643,975.94	63.870000	1,232,116.17	588,140.23	0.04
		Base		33.382196	643,975.94	63.870000	1,232,116.17	588,140.23	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	187,314.000	60.898413	11,407,125.24	133.420000	24,991,433.88	13,584,308.64	0.91
		Base		60.898413	11,407,125.24	133.420000	24,991,433.88	13,584,308.64	0.91
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	44,225.000	23.346144	1,032,483.23	100.740000	4,455,226.50	3,422,743.27	0.16
		Base		23.346144	1,032,483.23	100.740000	4,455,226.50	3,422,743.27	0.16
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,157.000	55.449433	3,113,873.79	116.530000	6,543,975.21	3,430,101.42	0.24
		Base		55.449433	3,113,873.79	116.530000	6,543,975.21	3,430,101.42	0.24
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	30,031.000	51.000366	1,531,592.00	100.360000	3,013,911.16	1,482,319.16	0.11
		Base		51.000366	1,531,592.00	100.360000	3,013,911.16	1,482,319.16	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	38,310.000	31.722714	1,215,297.17	63.160000	2,419,659.60	1,204,362.43	0.09
		Base		31.722714	1,215,297.17	63.160000	2,419,659.60	1,204,362.43	0.09
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	11,400.000	111.016781	1,265,591.30	281.160000	3,205,224.00	1,939,632.70	0.12
		Base		111.016781	1,265,591.30	281.160000	3,205,224.00	1,939,632.70	0.12
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	20,005.000	20.176731	403,635.50	59.120000	1,182,695.60	779,060.10	0.04
		Base		20.176731	403,635.50	59.120000	1,182,695.60	779,060.10	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	8,583.000	81.666477	700,943.37	188.170000	1,615,063.11	914,119.74	0.06
		Base		81.666477	700,943.37	188.170000	1,615,063.11	914,119.74	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	83,398.000	46.816460	3,904,399.11	138.800000	11,575,642.40	7,671,243.29	0.42
		Base		46.816460	3,904,399.11	138.800000	11,575,642.40	7,671,243.29	0.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,518.000	Local	25.144295	264,467.70	96.640000	1,016,459.52	751,991.82	0.04
		Base	25.144295	264,467.70	96.640000	1,016,459.52	751,991.82	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	10,257.000	Local	51.004849	523,156.74	131.880000	1,352,693.16	829,536.42	0.05
		Base	51.004849	523,156.74	131.880000	1,352,693.16	829,536.42	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,669.000	Local	95.789460	351,451.53	133.290000	489,041.01	137,589.48	0.02
		Base	95.789460	351,451.53	133.290000	489,041.01	137,589.48	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	9,337.000	Local	78.329866	731,365.96	130.780000	1,221,092.86	489,726.90	0.04
		Base	78.329866	731,365.96	130.780000	1,221,092.86	489,726.90	0.04
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	116,837.000	Local	34.014991	3,974,209.47	83.240000	9,725,511.88	5,751,302.41	0.35
		Base	34.014991	3,974,209.47	83.240000	9,725,511.88	5,751,302.41	0.35
756109104	REALTY INCOME CORP REIT USD1.0							
	28,366.000	Local	55.540776	1,575,469.66	69.150000	1,961,508.90	386,039.24	0.07
		Base	55.540776	1,575,469.66	69.150000	1,961,508.90	386,039.24	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
	11,929.000	Local	66.458730	792,786.19	63.660000	759,400.14	-33,386.05	0.03
		Base	66.458730	792,786.19	63.660000	759,400.14	-33,386.05	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	8,123.000	Local	351.596091	2,856,015.05	481.300000	3,909,599.90	1,053,584.85	0.14
		Base	351.596091	2,856,015.05	481.300000	3,909,599.90	1,053,584.85	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	71,869.000	Local	12.685705	911,708.93	21.800000	1,566,744.20	655,035.27	0.06
		Base	12.685705	911,708.93	21.800000	1,566,744.20	655,035.27	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	15,928.000	Local	27.694166	441,112.68	106.300000	1,693,146.40	1,252,033.72	0.06
		Base	27.694166	441,112.68	106.300000	1,693,146.40	1,252,033.72	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
761152107	RESMED INC COMMON STOCK USD.004							
	11,277.000	Local	86.785007	978,674.52	187.970000	2,119,737.69	1,141,063.17	0.08
		Base	86.785007	978,674.52	187.970000	2,119,737.69	1,141,063.17	0.08
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	8,567.000	Local	30.866918	264,436.89	87.610000	750,554.87	486,117.98	0.03
		Base	30.866918	264,436.89	87.610000	750,554.87	486,117.98	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,859.000	Local	55.780318	494,157.84	264.260000	2,341,079.34	1,846,921.50	0.08
		Base	55.780318	494,157.84	264.260000	2,341,079.34	1,846,921.50	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0							
	16,562.000	Local	26.770407	443,371.48	37.280000	617,431.36	174,059.88	0.02
		Base	26.770407	443,371.48	37.280000	617,431.36	174,059.88	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	7,984.000	Local	102.016822	814,502.31	446.440000	3,564,376.96	2,749,874.65	0.13
		Base	102.016822	814,502.31	446.440000	3,564,376.96	2,749,874.65	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
	26,762.000	Local	18.903818	505,903.98	130.940000	3,504,216.28	2,998,312.30	0.13
		Base	18.903818	505,903.98	130.940000	3,504,216.28	2,998,312.30	0.13
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	17,878.000	Local	55.605590	994,116.73	390.390000	6,979,392.42	5,985,275.69	0.25
		Base	55.605590	994,116.73	390.390000	6,979,392.42	5,985,275.69	0.25
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	8,377.000	Local	161.130663	1,349,791.56	299.720000	2,510,754.44	1,160,962.88	0.09
		Base	161.130663	1,349,791.56	299.720000	2,510,754.44	1,160,962.88	0.09
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	26,749.000	Local	280.289045	7,497,451.66	417.300000	11,162,357.70	3,664,906.04	0.40
		Base	280.289045	7,497,451.66	417.300000	11,162,357.70	3,664,906.04	0.40
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,082.000	Local	272.287981	1,111,479.54	571.830000	2,334,210.06	1,222,730.52	0.08
		Base	272.287981	1,111,479.54	571.830000	2,334,210.06	1,222,730.52	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
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
	71,167.000	Local	75.200038	5,351,761.10	230.320000	16,391,183.44	11,039,422.34	0.59
		Base	75.200038	5,351,761.10	230.320000	16,391,183.44	11,039,422.34	0.59
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	10,874.000	Local	54.643876	594,197.51	72.500000	788,365.00	194,167.49	0.03
		Base	54.643876	594,197.51	72.500000	788,365.00	194,167.49	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	105,548.000	Local	80.272730	8,472,626.06	27.050000	2,855,073.40	-5,617,552.66	0.10
		Base	80.272730	8,472,626.06	27.050000	2,855,073.40	-5,617,552.66	0.10
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	111,836.000	Local	26.337589	2,945,490.65	70.400000	7,873,254.40	4,927,763.75	0.29
		Base	26.337589	2,945,490.65	70.400000	7,873,254.40	4,927,763.75	0.29
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	11,653.000	Local	24.523044	285,767.03	49.400000	575,658.20	289,891.17	0.02
		Base	24.523044	285,767.03	49.400000	575,658.20	289,891.17	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	23,007.000	Local	71.215159	1,638,447.16	137.570000	3,165,072.99	1,526,625.83	0.11
		Base	71.215159	1,638,447.16	137.570000	3,165,072.99	1,526,625.83	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	16,597.000	Local	310.482094	5,153,071.32	506.370000	8,404,222.89	3,251,151.57	0.30
		Base	310.482094	5,153,071.32	506.370000	8,404,222.89	3,251,151.57	0.30
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	18,250.000	Local	37.329408	681,261.70	273.870000	4,998,127.50	4,316,865.80	0.18
		Base	37.329408	681,261.70	273.870000	4,998,127.50	4,316,865.80	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	25,148.000	Local	86.133281	2,166,079.76	121.740000	3,061,517.52	895,437.76	0.11
		Base	86.133281	2,166,079.76	121.740000	3,061,517.52	895,437.76	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	12,555.000	Local	92.889733	1,166,230.60	181.330000	2,276,598.15	1,110,367.55	0.08
		Base	92.889733	1,166,230.60	181.330000	2,276,598.15	1,110,367.55	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
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	10,111.000	53.085827	536,750.80	67.750000	685,020.25	148,269.45	0.02
		Base		53.085827	536,750.80	67.750000	685,020.25	148,269.45	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	8,314.000	67.031382	557,298.91	130.990000	1,089,050.86	531,751.95	0.04
		Base		67.031382	557,298.91	130.990000	1,089,050.86	531,751.95	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	4,109.000	54.147328	222,491.37	237.600000	976,298.40	753,807.03	0.04
		Base		54.147328	222,491.37	237.600000	976,298.40	753,807.03	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	79,984.000	36.631479	2,929,932.23	66.170000	5,292,541.28	2,362,609.05	0.19
		Base		36.631479	2,929,932.23	66.170000	5,292,541.28	2,362,609.05	0.19
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	44,947.000	19.043829	855,962.96	62.780000	2,821,772.66	1,965,809.70	0.10
		Base		19.043829	855,962.96	62.780000	2,821,772.66	1,965,809.70	0.10
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	88.140000	88.14	38.14	0.00
		Base		50.000000	50.00	88.140000	88.14	38.14	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	12,168.000	64.457350	784,317.04	206.770000	2,515,977.36	1,731,660.32	0.09
		Base		64.457350	784,317.04	206.770000	2,515,977.36	1,731,660.32	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	88,556.000	18.584049	1,645,729.08	114.490000	10,138,776.44	8,493,047.36	0.37
		Base		18.584049	1,645,729.08	114.490000	10,138,776.44	8,493,047.36	0.37
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	26,907.000	55.713029	1,499,070.46	83.950000	2,258,842.65	759,772.19	0.08
		Base		55.713029	1,499,070.46	83.950000	2,258,842.65	759,772.19	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	24,736.000	71.152994	1,760,040.45	262.630000	6,496,415.68	4,736,375.23	0.24
		Base		71.152994	1,760,040.45	262.630000	6,496,415.68	4,736,375.23	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871607107	SYNOPSYS INC COMMON STOCK USD.01							
	11,634.000	Local	78.300369	910,946.49	247.060000	2,874,296.04	1,963,349.55	0.10
		Base	78.300369	910,946.49	247.060000	2,874,296.04	1,963,349.55	0.10
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	40,344.000	Local	31.210089	1,259,139.83	43.740000	1,764,646.56	505,506.73	0.06
		Base	31.210089	1,259,139.83	43.740000	1,764,646.56	505,506.73	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0							
	38,711.000	Local	34.379000	1,330,845.45	84.730000	3,279,983.03	1,949,137.58	0.12
		Base	34.379000	1,330,845.45	84.730000	3,279,983.03	1,949,137.58	0.12
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	90,204.000	Local	11.917161	1,074,975.55	71.000000	6,404,484.00	5,329,508.45	0.23
		Base	11.917161	1,074,975.55	71.000000	6,404,484.00	5,329,508.45	0.23
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	44,172.000	Local	89.006380	3,931,589.80	132.130000	5,836,446.36	1,904,856.56	0.21
		Base	89.006380	3,931,589.80	132.130000	5,836,446.36	1,904,856.56	0.21
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	8,735.000	Local	109.501186	956,492.86	175.380000	1,531,944.30	575,451.44	0.06
		Base	109.501186	956,492.86	175.380000	1,531,944.30	575,451.44	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
	21,127.000	Local	32.170151	679,658.77	47.850000	1,010,926.95	331,268.18	0.04
		Base	32.170151	679,658.77	47.850000	1,010,926.95	331,268.18	0.04
87612E106	TARGET CORP COMMON STOCK USD.0833							
	37,874.000	Local	50.032292	1,894,923.02	207.260000	7,849,765.24	5,954,842.22	0.28
		Base	50.032292	1,894,923.02	207.260000	7,849,765.24	5,954,842.22	0.28
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	2,829.000	Local	318.918763	902,221.18	447.750000	1,266,684.75	364,463.57	0.05
		Base	318.918763	902,221.18	447.750000	1,266,684.75	364,463.57	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,814.000	Local	275.932103	1,052,405.04	422.480000	1,611,338.72	558,933.68	0.06
		Base	275.932103	1,052,405.04	422.480000	1,611,338.72	558,933.68	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							
	12,954.000	Local	80.668448	1,044,979.07	125.080000	1,620,286.32	575,307.25	0.06
		Base	80.668448	1,044,979.07	125.080000	1,620,286.32	575,307.25	0.06
88160R101	TESLA INC COMMON STOCK USD.001							
	60,409.000	Local	674.024155	40,717,125.19	709.440000	42,856,560.96	2,139,435.77	1.55
		Base	674.024155	40,717,125.19	709.440000	42,856,560.96	2,139,435.77	1.55
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	69,061.000	Local	41.107290	2,838,910.53	180.510000	12,466,201.11	9,627,290.58	0.45
		Base	41.107290	2,838,910.53	180.510000	12,466,201.11	9,627,290.58	0.45
883203101	TEXTRON INC COMMON STOCK USD.125							
	17,024.000	Local	32.148386	547,294.12	64.240000	1,093,621.76	546,327.64	0.04
		Base	32.148386	547,294.12	64.240000	1,093,621.76	546,327.64	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	31,581.000	Local	99.855139	3,153,525.13	470.230000	14,850,333.63	11,696,808.50	0.54
		Base	99.855139	3,153,525.13	470.230000	14,850,333.63	11,696,808.50	0.54
88579Y101	3M CO COMMON STOCK USD.01							
	43,729.000	Local	79.999349	3,498,291.52	197.140000	8,620,735.06	5,122,443.54	0.31
		Base	79.999349	3,498,291.52	197.140000	8,620,735.06	5,122,443.54	0.31
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,832.000	Local	73.519627	649,325.35	188.600000	1,665,715.20	1,016,389.85	0.06
		Base	73.519627	649,325.35	188.600000	1,665,715.20	1,016,389.85	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	4,162.000	Local	302.086677	1,257,284.75	613.740000	2,554,385.88	1,297,101.13	0.09
		Base	302.086677	1,257,284.75	613.740000	2,554,385.88	1,297,101.13	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	19,108.000	Local	49.027175	936,811.26	154.660000	2,955,243.28	2,018,432.02	0.11
		Base	49.027175	936,811.26	154.660000	2,955,243.28	2,018,432.02	0.11
896239100	TRIMBLE INC COMMON STOCK							
	19,206.000	Local	68.499985	1,315,610.71	82.000000	1,574,892.00	259,281.29	0.06
		Base	68.499985	1,315,610.71	82.000000	1,574,892.00	259,281.29	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							
	101,621.000	Local	33.384039	3,392,519.45	59.310000	6,027,141.51	2,634,622.06	0.22
		Base	33.384039	3,392,519.45	59.310000	6,027,141.51	2,634,622.06	0.22
90184L102	TWITTER INC COMMON STOCK USD.000005							
	61,791.000	Local	38.258412	2,364,025.52	55.220000	3,412,099.02	1,048,073.50	0.12
		Base	38.258412	2,364,025.52	55.220000	3,412,099.02	1,048,073.50	0.12
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,216.000	Local	339.504126	1,091,845.27	424.860000	1,366,349.76	274,504.49	0.05
		Base	339.504126	1,091,845.27	424.860000	1,366,349.76	274,504.49	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	22,616.000	Local	26.879764	607,912.75	77.450000	1,751,609.20	1,143,696.45	0.06
		Base	26.879764	607,912.75	77.450000	1,751,609.20	1,143,696.45	0.06
902653104	UDR INC REIT USD.01							
	22,667.000	Local	37.212924	843,505.34	46.450000	1,052,882.15	209,376.81	0.04
		Base	37.212924	843,505.34	46.450000	1,052,882.15	209,376.81	0.04
902973304	US BANCORP COMMON STOCK USD.01							
	103,008.000	Local	27.243412	2,806,289.36	59.350000	6,113,524.80	3,307,235.44	0.22
		Base	27.243412	2,806,289.36	59.350000	6,113,524.80	3,307,235.44	0.22
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	4,298.000	Local	211.564141	909,302.68	329.350000	1,415,546.30	506,243.62	0.05
		Base	211.564141	909,302.68	329.350000	1,415,546.30	506,243.62	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	14,247.000	Local	27.094358	386,013.32	24.310000	346,344.57	-39,668.75	0.01
		Base	27.094358	386,013.32	24.310000	346,344.57	-39,668.75	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	14,708.000	Local	24.418619	359,149.05	19.910000	292,836.28	-66,312.77	0.01
		Base	24.418619	359,149.05	19.910000	292,836.28	-66,312.77	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	51,768.000	Local	37.071603	1,919,122.76	222.090000	11,497,155.12	9,578,032.36	0.42
		Base	37.071603	1,919,122.76	222.090000	11,497,155.12	9,578,032.36	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
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	24,367.000	52.009356	1,267,311.97	54.400000	1,325,564.80	58,252.83	0.05
		Base		52.009356	1,267,311.97	54.400000	1,325,564.80	58,252.83	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	53,733.000	74.788319	4,018,600.77	203.860000	10,954,009.38	6,935,408.61	0.40
		Base		74.788319	4,018,600.77	203.860000	10,954,009.38	6,935,408.61	0.40
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	5,494.000	115.673548	635,510.47	319.950000	1,757,805.30	1,122,294.83	0.06
		Base		115.673548	635,510.47	319.950000	1,757,805.30	1,122,294.83	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	71,248.000	59.888114	4,266,908.37	398.800000	28,413,702.40	24,146,794.03	1.03
		Base		59.888114	4,266,908.37	398.800000	28,413,702.40	24,146,794.03	1.03
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	5,939.000	114.103093	677,658.27	148.410000	881,406.99	203,748.72	0.03
		Base		114.103093	677,658.27	148.410000	881,406.99	203,748.72	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	15,647.000	23.710782	371,002.60	28.260000	442,184.22	71,181.62	0.02
		Base		23.710782	371,002.60	28.260000	442,184.22	71,181.62	0.02
918204108	VF CORP COMMON STOCK								
		Local	24,783.000	29.405400	728,754.03	87.660000	2,172,477.78	1,443,723.75	0.08
		Base		29.405400	728,754.03	87.660000	2,172,477.78	1,443,723.75	0.08
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	31,026.000	32.443086	1,006,579.20	73.960000	2,294,682.96	1,288,103.76	0.08
		Base		32.443086	1,006,579.20	73.960000	2,294,682.96	1,288,103.76	0.08
92276F100	VENTAS INC REIT USD.25								
		Local	28,458.000	44.507596	1,266,597.16	55.460000	1,578,280.68	311,683.52	0.06
		Base		44.507596	1,266,597.16	55.460000	1,578,280.68	311,683.52	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	7,582.000	61.754319	468,221.25	218.770000	1,658,714.14	1,190,492.89	0.06
		Base		61.754319	468,221.25	218.770000	1,658,714.14	1,190,492.89	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
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	312,516.000	Local	43.701444	13,657,400.33	57.790000	18,060,299.64	4,402,899.31	0.65
		Base	43.701444	13,657,400.33	57.790000	18,060,299.64	4,402,899.31	0.65
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	12,398.000	Local	89.297254	1,107,107.36	188.200000	2,333,303.60	1,226,196.24	0.08
		Base	89.297254	1,107,107.36	188.200000	2,333,303.60	1,226,196.24	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	20,090.000	Local	97.840318	1,965,611.98	218.200000	4,383,638.00	2,418,026.02	0.16
		Base	97.840318	1,965,611.98	218.200000	4,383,638.00	2,418,026.02	0.16
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	44,998.000	Local	49.493457	2,227,106.58	41.020000	1,845,817.96	-381,288.62	0.07
		Base	49.493457	2,227,106.58	41.020000	1,845,817.96	-381,288.62	0.07
92556V106	VIATRIS INC COMMON STOCK							
	132,395.000	Local	15.070440	1,995,250.84	13.300000	1,760,853.50	-234,397.34	0.06
		Base	15.070440	1,995,250.84	13.300000	1,760,853.50	-234,397.34	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	128,216.000	Local	36.474429	4,676,605.35	233.560000	29,946,128.96	25,269,523.61	1.08
		Base	36.474429	4,676,605.35	233.560000	29,946,128.96	25,269,523.61	1.08
929042109	VORNADO REALTY TRUST REIT USD.04							
	11,928.000	Local	58.649300	699,568.85	45.750000	545,706.00	-153,862.85	0.02
		Base	58.649300	699,568.85	45.750000	545,706.00	-153,862.85	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	10,018.000	Local	63.327794	634,417.84	178.240000	1,785,608.32	1,151,190.48	0.06
		Base	63.327794	634,417.84	178.240000	1,785,608.32	1,151,190.48	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	23,918.000	Local	40.464172	967,822.06	97.170000	2,324,112.06	1,356,290.00	0.08
		Base	40.464172	967,822.06	97.170000	2,324,112.06	1,356,290.00	0.08
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,918.000	Local	72.108618	1,003,607.75	82.070000	1,142,250.26	138,642.51	0.04
		Base	72.108618	1,003,607.75	82.070000	1,142,250.26	138,642.51	0.04

Base Currency: USD - US DOLLAR

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931142103	WALMART INC COMMON STOCK USD.1							
	105,013.000	Local	60.015111	6,302,366.87	139.910000	14,692,368.83	8,390,001.96	0.53
		Base	60.015111	6,302,366.87	139.910000	14,692,368.83	8,390,001.96	0.53
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	54,660.000	Local	41.506322	2,268,735.58	53.100000	2,902,446.00	633,710.42	0.11
		Base	41.506322	2,268,735.58	53.100000	2,902,446.00	633,710.42	0.11
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	29,656.000	Local	36.789858	1,091,040.03	137.970000	4,091,638.32	3,000,598.29	0.15
		Base	36.789858	1,091,040.03	137.970000	4,091,638.32	3,000,598.29	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
	4,743.000	Local	63.781463	302,515.48	299.870000	1,422,283.41	1,119,767.93	0.05
		Base	63.781463	302,515.48	299.870000	1,422,283.41	1,119,767.93	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	309,125.000	Local	36.991702	11,435,059.97	45.050000	13,926,081.25	2,491,021.28	0.50
		Base	36.991702	11,435,059.97	45.050000	13,926,081.25	2,491,021.28	0.50
95040Q104	WELLTOWER INC REIT USD1.0							
	31,798.000	Local	57.715604	1,835,240.79	75.030000	2,385,803.94	550,563.15	0.09
		Base	57.715604	1,835,240.79	75.030000	2,385,803.94	550,563.15	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,649.000	Local	206.524096	1,166,654.62	328.520000	1,855,809.48	689,154.86	0.07
		Base	206.524096	1,166,654.62	328.520000	1,855,809.48	689,154.86	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,302.000	Local	41.595061	969,248.11	70.630000	1,645,820.26	676,572.15	0.06
		Base	41.595061	969,248.11	70.630000	1,645,820.26	676,572.15	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	31,314.000	Local	17.569862	550,182.65	25.760000	806,648.64	256,465.99	0.03
		Base	17.569862	550,182.65	25.760000	806,648.64	256,465.99	0.03
96145D105	WESTROCK CO COMMON STOCK							
	19,796.000	Local	43.326834	857,698.00	55.750000	1,103,627.00	245,929.00	0.04
		Base	43.326834	857,698.00	55.750000	1,103,627.00	245,929.00	0.04

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962166104	WEYERHAEUSER CO REIT USD1.25							
	57,555.000	Local	27.747188	1,596,989.39	38.770000	2,231,407.35	634,417.96	0.08
		Base	27.747188	1,596,989.39	38.770000	2,231,407.35	634,417.96	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,757.000	Local	94.610002	450,059.78	236.450000	1,124,792.65	674,732.87	0.04
		Base	94.610002	450,059.78	236.450000	1,124,792.65	674,732.87	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	92,528.000	Local	27.934250	2,584,700.30	24.360000	2,253,982.08	-330,718.22	0.08
		Base	27.934250	2,584,700.30	24.360000	2,253,982.08	-330,718.22	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	73.110000	652,799.19	482,828.98	0.02
		Base	19.035750	169,970.21	73.110000	652,799.19	482,828.98	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	8,148.000	Local	91.609887	746,437.36	128.400000	1,046,203.20	299,765.84	0.04
		Base	91.609887	746,437.36	128.400000	1,046,203.20	299,765.84	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	40,804.000	Local	28.729462	1,172,276.98	71.300000	2,909,325.20	1,737,048.22	0.11
		Base	28.729462	1,172,276.98	71.300000	2,909,325.20	1,737,048.22	0.11
983919101	XILINX INC COMMON STOCK USD.01							
	18,715.000	Local	43.059985	805,867.62	127.960000	2,394,771.40	1,588,903.78	0.09
		Base	43.059985	805,867.62	127.960000	2,394,771.40	1,588,903.78	0.09
98419M100	XYLEM INC COMMON STOCK							
	13,709.000	Local	32.280740	442,536.66	110.650000	1,516,900.85	1,074,364.19	0.05
		Base	32.280740	442,536.66	110.650000	1,516,900.85	1,074,364.19	0.05
988498101	YUM BRANDS INC COMMON STOCK							
	22,752.000	Local	26.380491	600,208.94	119.520000	2,719,319.04	2,119,110.10	0.10
		Base	26.380491	600,208.94	119.520000	2,719,319.04	2,119,110.10	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	4,101.000	Local	253.634972	1,040,157.02	487.740000	2,000,221.74	960,064.72	0.07
		Base	253.634972	1,040,157.02	487.740000	2,000,221.74	960,064.72	0.07

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98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	15,942.000	76.361587	1,217,356.42	177.160000	2,824,284.72	1,606,928.30	0.10
		Base		76.361587	1,217,356.42	177.160000	2,824,284.72	1,606,928.30	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	12,349.000	36.858167	455,161.51	55.800000	689,074.20	233,912.69	0.02
		Base		36.858167	455,161.51	55.800000	689,074.20	233,912.69	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	35,864.000	39.475533	1,415,750.51	173.030000	6,205,547.92	4,789,797.41	0.22
		Base		39.475533	1,415,750.51	173.030000	6,205,547.92	4,789,797.41	0.22
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	6,928.000	35.035870	242,728.51	134.380000	930,984.64	688,256.13	0.03
		Base		35.035870	242,728.51	134.380000	930,984.64	688,256.13	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	117,786.000	11.030151	1,299,197.41	11.750000	1,383,985.50	84,788.09	0.05
		Base		11.030151	1,299,197.41	11.750000	1,383,985.50	84,788.09	0.05
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	17,262.000	50.747908	876,010.38	251.440000	4,340,357.28	3,464,346.90	0.16
		Base		50.747908	876,010.38	251.440000	4,340,357.28	3,464,346.90	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	48,268.000	78.206259	3,774,859.72	289.970000	13,996,271.96	10,221,412.24	0.51
		Base		78.206259	3,774,859.72	289.970000	13,996,271.96	10,221,412.24	0.51
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	30,445.000	40.521453	1,233,675.63	142.930000	4,351,503.85	3,117,828.22	0.16
		Base		40.521453	1,233,675.63	142.930000	4,351,503.85	3,117,828.22	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	2,995.000	251.063629	751,935.57	276.950000	829,465.25	77,529.68	0.03
		Base		251.063629	751,935.57	276.950000	829,465.25	77,529.68	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	27,764.000	49.140290	1,364,331.00	107.580000	2,986,851.12	1,622,520.12	0.11
		Base		49.140290	1,364,331.00	107.580000	2,986,851.12	1,622,520.12	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	28,454.000	Local	22.897166	651,515.96	27.000000	768,258.00	116,742.04	0.03
		Base	22.897166	651,515.96	27.000000	768,258.00	116,742.04	0.03
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	41,684.000	Local	36.835034	1,535,431.55	62.340000	2,598,580.56	1,063,149.01	0.09
		Base	36.835034	1,535,431.55	62.340000	2,598,580.56	1,063,149.01	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	39,807.000	Local	161.886492	6,444,215.57	285.840000	11,378,432.88	4,934,217.31	0.41
		Base	161.886492	6,444,215.57	285.840000	11,378,432.88	4,934,217.31	0.41
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	103,159.000	Local	77.151807	7,958,903.24	130.920000	13,505,576.28	5,546,673.04	0.49
		Base	77.151807	7,958,903.24	130.920000	13,505,576.28	5,546,673.04	0.49
G6095L109	APTIV PLC COMMON STOCK USD.01							
	21,051.000	Local	40.767237	858,191.11	143.890000	3,029,028.39	2,170,837.28	0.11
		Base	40.767237	858,191.11	143.890000	3,029,028.39	2,170,837.28	0.11
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	26,824.000	Local	36.778885	986,556.81	25.650000	688,035.60	-298,521.21	0.02
		Base	36.778885	986,556.81	25.650000	688,035.60	-298,521.21	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	27,794.000	Local	41.936261	1,165,576.45	31.050000	863,003.70	-302,572.75	0.03
		Base	41.936261	1,165,576.45	31.050000	863,003.70	-302,572.75	0.03
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
	15,148.000	Local	30.007265	454,550.05	92.840000	1,406,340.32	951,790.27	0.05
		Base	30.007265	454,550.05	92.840000	1,406,340.32	951,790.27	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,573.000	Local	27.784764	349,337.84	64.510000	811,084.23	461,746.39	0.03
		Base	27.784764	349,337.84	64.510000	811,084.23	461,746.39	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,484.000	Local	149.786940	971,218.52	211.020000	1,368,253.68	397,035.16	0.05
		Base	149.786940	971,218.52	211.020000	1,368,253.68	397,035.16	0.05

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G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	18,169.000	33.316578	605,328.91	173.830000	3,158,317.27	2,552,988.36	0.11
		Base		33.316578	605,328.91	173.830000	3,158,317.27	2,552,988.36	0.11
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	9,824.000	131.539047	1,292,239.60	258.860000	2,543,040.64	1,250,801.04	0.09
		Base		131.539047	1,292,239.60	258.860000	2,543,040.64	1,250,801.04	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	10,080.000	112.457093	1,133,567.50	41.630000	419,630.40	-713,937.10	0.02
		Base		112.457093	1,133,567.50	41.630000	419,630.40	-713,937.10	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	33,425.000	80.283587	2,683,478.90	171.590000	5,735,395.75	3,051,916.85	0.21
		Base		80.283587	2,683,478.90	171.590000	5,735,395.75	3,051,916.85	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	11,353.000	55.027631	624,728.70	137.240000	1,558,085.72	933,357.02	0.06
		Base		55.027631	624,728.70	137.240000	1,558,085.72	933,357.02	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	24,962.000	39.314291	981,363.34	134.470000	3,356,640.14	2,375,276.80	0.12
		Base		39.314291	981,363.34	134.470000	3,356,640.14	2,375,276.80	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	19,529.000	55.971573	1,093,068.85	103.740000	2,025,938.46	932,869.61	0.07
		Base		55.971573	1,093,068.85	103.740000	2,025,938.46	932,869.61	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		Local	21,023.000	195.261040	4,104,972.84	192.510000	4,047,137.73	-57,835.11	0.15
		Base		195.261040	4,104,972.84	192.510000	4,047,137.73	-57,835.11	0.15
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	17,313.000	80.454264	1,392,904.67	86.950000	1,505,365.35	112,460.68	0.05
		Base		80.454264	1,392,904.67	86.950000	1,505,365.35	112,460.68	0.05
US DOLLAR Total									
		Local	23,024,287.000		1,084,975,420.97		2,743,163,144.85	1,658,187,723.88	99.38
		Base			1,084,975,420.97		2,743,163,144.85	1,658,187,723.88	99.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total								
		23,024,287.000	Base	1,084,975,420.97		2,743,163,144.85	1,658,187,723.88	99.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		40,152,674.010	Base	1,102,113,455.02		2,760,300,096.05	1,658,186,641.03	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								
			350,000.020	1.000000	350,000.02	1.000000	350,000.02	0.00	0.03
		Base		1.000000	350,000.02	1.000000	350,000.02	0.00	0.03
US DOLLAR Total									
			350,000.020		350,000.02		350,000.02	0.00	0.03
		Base			350,000.02		350,000.02	0.00	0.03
CASH Total									
			350,000.020	Base	350,000.02		350,000.02	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03799W009	GOLDMAN SACHS GROUP INC					0.000000	03 May 2021		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.50
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.50
091995001	BLACKROCK INVT QUALITY					0.000000	03 May 2021		
			90,009,794.300	100.000000	90,009,794.30	100.000000	90,009,794.30	0.00	6.73
		Base		100.000000	90,009,794.30	100.000000	90,009,794.30	0.00	6.73
22599G006	CREDIT AGRICOLE REPO REPO					0.010000	03 May 2021		
			90,000,000.000	100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	6.73
		Base		100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	6.73
9127962Y4	TREASURY BILL 05/21 0.00000					0.142500	20 May 2021		
			25,000,000.000	99.992479	24,998,119.79	99.992479	24,998,119.79	0.00	1.87
		Base		99.992479	24,998,119.79	99.992479	24,998,119.79	0.00	1.87
9127963H0	TREASURY BILL 06/21 0.00000					0.095000	17 Jun 2021		
			25,000,000.000	99.987597	24,996,899.30	99.987597	24,996,899.30	0.00	1.87
		Base		99.987597	24,996,899.30	99.987597	24,996,899.30	0.00	1.87

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963S6	TREASURY BILL 07/21 0.00000				0.100000	15 Jul 2021		
	85,000,000.000	Local	99.978375	84,981,618.74	99.978375	84,981,618.74	0.00	6.36
		Base	99.978375	84,981,618.74	99.978375	84,981,618.74	0.00	6.36
9127964L0	TREASURY BILL 09/21 0.00000				0.113000	09 Sep 2021		
	20,000,000.000	Local	99.958881	19,991,776.11	99.958881	19,991,776.11	0.00	1.50
		Base	99.958881	19,991,776.11	99.958881	19,991,776.11	0.00	1.50
9127964W6	TREASURY BILL 11/21 0.00000				0.100000	04 Nov 2021		
	25,000,000.000	Local	99.948056	24,987,013.89	99.948056	24,987,013.89	0.00	1.87
		Base	99.948056	24,987,013.89	99.948056	24,987,013.89	0.00	1.87
9127965A3	TREASURY BILL 05/21 0.00000				0.085900	06 May 2021		
	20,000,000.000	Local	99.998807	19,999,761.39	99.998807	19,999,761.39	0.00	1.50
		Base	99.998807	19,999,761.39	99.998807	19,999,761.39	0.00	1.50
9127965G0	TREASURY BILL 12/21 0.00000				0.088000	02 Dec 2021		
	65,000,000.000	Local	99.942667	64,962,733.33	99.942667	64,962,733.33	0.00	4.86
		Base	99.942667	64,962,733.33	99.942667	64,962,733.33	0.00	4.86
912796A41	TREASURY BILL 06/21 0.00000				0.072000	03 Jun 2021		
	30,000,000.000	Local	99.993400	29,998,020.00	99.993400	29,998,020.00	0.00	2.24
		Base	99.993400	29,998,020.00	99.993400	29,998,020.00	0.00	2.24
912796B40	TREASURY BILL 07/21 0.00000				0.080000	01 Jul 2021		
	100,000,000.000	Local	99.986292	99,986,291.95	99.986292	99,986,291.95	0.00	7.48
		Base	99.986292	99,986,291.95	99.986292	99,986,291.95	0.00	7.48
912796C31	TREASURY BILL 01/22 0.00000				0.076000	27 Jan 2022		
	25,000,000.000	Local	99.942789	24,985,697.22	99.942789	24,985,697.22	0.00	1.87
		Base	99.942789	24,985,697.22	99.942789	24,985,697.22	0.00	1.87
912796D30	TREASURY BILL 02/22 0.00000				0.076000	24 Feb 2022		
	20,000,000.000	Local	99.936878	19,987,375.56	99.936878	19,987,375.56	0.00	1.50
		Base	99.936878	19,987,375.56	99.936878	19,987,375.56	0.00	1.50
912796G78	WI TREASURY SEC 10/21 0				0.032500	28 Oct 2021		
	20,000,000.000	Local	99.983750	19,996,750.00	99.983750	19,996,750.00	0.00	1.50
		Base	99.983750	19,996,750.00	99.983750	19,996,750.00	0.00	1.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
978UHK000	DAIWA CAPITAL MARKETS REPO				0.020000	19 May 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.24
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.24
979QRC005	BANK OF AMERICA REPO				0.010000	03 May 2021		
	143,686,116.450	Local	100.000000	143,686,116.45	100.000000	143,686,116.45	0.00	10.75
		Base	100.000000	143,686,116.45	100.000000	143,686,116.45	0.00	10.75
985FHY004	MITSUBISHI UFJ REPO				0.010000	03 May 2021		
	6,674,299.970	Local	100.000000	6,674,299.97	100.000000	6,674,299.97	0.00	0.50
		Base	100.000000	6,674,299.97	100.000000	6,674,299.97	0.00	0.50
985FHY004	MITSUBISHI UFJ REPO				0.020000	03 May 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.87
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.87
985FHY004	MITSUBISHI UFJ REPO				0.030000	01 Jun 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.87
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.87
US DOLLAR Total								
	890,370,210.720	Local		890,242,268.00		890,242,268.00	0.00	66.59
		Base		890,242,268.00		890,242,268.00	0.00	66.59
CASH EQUIVALENT Total								
	890,370,210.720	Base		890,242,268.00		890,242,268.00	0.00	66.59

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	100.057132	584,122.51	100.226721	585,112.55	990.04	0.04
Original Face:	11,000,000.000	Base	100.057132	584,122.51	100.226721	585,112.55	990.04	0.04
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	918,704.100	Local	102.594588	942,540.69	104.519472	960,224.67	17,683.98	0.07
Original Face:	15,000,000.000	Base	102.594588	942,540.69	104.519472	960,224.67	17,683.98	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					1.625000	20 Jul 2047		
		Local	1,203,608.850	100.357036	1,207,906.17	103.862561	1,250,098.98	42,192.81	0.09
Original Face:		Base	5,000,000.000	100.357036	1,207,906.17	103.862561	1,250,098.98	42,192.81	0.09
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.000000	20 Jul 2021		
		Local	1,321.270	100.162722	1,323.42	100.339010	1,325.75	2.33	0.00
Original Face:		Base	754,224.000	100.162722	1,323.42	100.339010	1,325.75	2.33	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
		Local	2,268.700	100.561555	2,281.44	105.175312	2,386.11	104.67	0.00
Original Face:		Base	300,000.000	100.561555	2,281.44	105.175312	2,386.11	104.67	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	4,187,827.700	99.842559	4,181,234.34	103.276148	4,325,027.13	143,792.79	0.32
Original Face:		Base	10,000,000.000	99.842559	4,181,234.34	103.276148	4,325,027.13	143,792.79	0.32
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	482,914.260	105.003358	507,076.19	107.658310	519,897.33	12,821.14	0.04
Original Face:		Base	17,600,000.000	105.003358	507,076.19	107.658310	519,897.33	12,821.14	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	1,502,632.500	104.957987	1,577,132.83	108.407650	1,628,968.58	51,835.75	0.12
Original Face:		Base	50,000,000.000	104.957987	1,577,132.83	108.407650	1,628,968.58	51,835.75	0.12
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.515880	20 Jun 2042		
		Local	708,852.830	100.084374	709,450.92	100.860100	714,949.67	5,498.75	0.05
Original Face:		Base	10,000,000.000	100.084374	709,450.92	100.860100	714,949.67	5,498.75	0.05
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	9,272,398.430	102.186670	9,475,155.18	103.605900	9,606,751.84	131,596.66	0.72
Original Face:		Base	41,570,000.000	102.186670	9,475,155.18	103.605900	9,606,751.84	131,596.66	0.72
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.415630	16 Jun 2037		
		Local	1,203,230.880	100.165486	1,205,222.06	100.321020	1,207,093.49	1,871.43	0.09
Original Face:		Base	32,313,742.000	100.165486	1,205,222.06	100.321020	1,207,093.49	1,871.43	0.09
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	154,306.850	99.807287	154,009.48	101.177030	156,123.09	2,113.61	0.01
Original Face:		Base	8,021,011.000	99.807287	154,009.48	101.177030	156,123.09	2,113.61	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
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	124,476.110	Local	99.695106	124,096.59	100.763170	125,426.07	1,329.48	0.01
Original Face:	2,750,000.000	Base	99.695106	124,096.59	100.763170	125,426.07	1,329.48	0.01
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	623,209.430	Local	105.832104	659,555.65	110.666050	689,681.26	30,125.61	0.05
Original Face:	10,300,000.000	Base	105.832104	659,555.65	110.666050	689,681.26	30,125.61	0.05
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	4,130,445.000	Local	102.519713	4,234,520.37	101.897660	4,208,826.80	-25,693.57	0.31
Original Face:	10,000,000.000	Base	102.519713	4,234,520.37	101.897660	4,208,826.80	-25,693.57	0.31
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.328380	20 Apr 2067		
	57,380.990	Local	100.000000	57,380.99	99.953150	57,354.11	-26.88	0.00
Original Face:	2,754,386.000	Base	100.000000	57,380.99	99.953150	57,354.11	-26.88	0.00
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	5,487.680	Local	100.686082	5,525.33	99.991410	5,487.21	-38.12	0.00
Original Face:	8,000,000.000	Base	100.686082	5,525.33	99.991410	5,487.21	-38.12	0.00
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	369,295.150	Local	100.122070	369,745.95	101.250430	373,912.93	4,166.98	0.03
Original Face:	5,000,000.000	Base	100.122070	369,745.95	101.250430	373,912.93	4,166.98	0.03
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	336,988.900	Local	105.033000	353,949.55	108.375700	365,214.08	11,264.53	0.03
Original Face:	7,350,000.000	Base	105.033000	353,949.55	108.375700	365,214.08	11,264.53	0.03
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	234,549.050	Local	99.969695	234,477.97	101.543710	238,169.81	3,691.84	0.02
Original Face:	5,000,000.000	Base	99.969695	234,477.97	101.543710	238,169.81	3,691.84	0.02
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	271,492.700	Local	99.817885	270,998.27	100.876820	273,873.20	2,874.93	0.02
Original Face:	10,000,000.000	Base	99.817885	270,998.27	100.876820	273,873.20	2,874.93	0.02
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	271,492.700	Local	100.944571	274,057.14	101.299640	275,021.13	963.99	0.02
Original Face:	10,000,000.000	Base	100.944571	274,057.14	101.299640	275,021.13	963.99	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
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	132,999.150	Local	101.539371	135,046.50	106.597120	141,773.26	6,726.76	0.01
Original Face:	5,000,000.000	Base	101.539371	135,046.50	106.597120	141,773.26	6,726.76	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	94,263.700	Local	99.918187	94,186.58	101.065720	95,268.29	1,081.71	0.01
Original Face:	5,000,000.000	Base	99.918187	94,186.58	101.065720	95,268.29	1,081.71	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	797,500.030	Local	99.835263	796,186.25	105.347300	840,144.75	43,958.50	0.06
Original Face:	10,815,142.000	Base	99.835263	796,186.25	105.347300	840,144.75	43,958.50	0.06
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	345,103.210	Local	102.160105	352,557.80	107.987620	372,668.74	20,110.94	0.03
Original Face:	5,648,629.000	Base	102.160105	352,557.80	107.987620	372,668.74	20,110.94	0.03
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.415880	20 Nov 2042		
	7,571,084.110	Local	100.000000	7,571,084.11	100.202400	7,586,407.98	15,323.87	0.57
Original Face:	25,333,333.000	Base	100.000000	7,571,084.11	100.202400	7,586,407.98	15,323.87	0.57
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.465630	16 Nov 2041		
	1,997,043.360	Local	100.131594	1,999,671.34	100.375830	2,004,548.85	4,877.51	0.15
Original Face:	10,000,000.000	Base	100.131594	1,999,671.34	100.375830	2,004,548.85	4,877.51	0.15
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	803,882.700	Local	104.123552	837,031.22	106.154080	853,354.28	16,323.06	0.06
Original Face:	10,359,452.000	Base	104.123552	837,031.22	106.154080	853,354.28	16,323.06	0.06
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.465630	16 Dec 2041		
	3,737,208.330	Local	100.131751	3,742,132.14	100.482300	3,755,232.89	13,100.75	0.28
Original Face:	12,911,372.000	Base	100.131751	3,742,132.14	100.482300	3,755,232.89	13,100.75	0.28
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,537,646.700	Local	95.600885	2,426,012.70	101.129780	2,566,316.52	140,303.82	0.19
Original Face:	10,000,000.000	Base	95.600885	2,426,012.70	101.129780	2,566,316.52	140,303.82	0.19
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	2,853,251.500	Local	100.899117	2,878,905.56	101.223530	2,888,161.89	9,256.33	0.22
Original Face:	25,000,000.000	Base	100.899117	2,878,905.56	101.223530	2,888,161.89	9,256.33	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
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	2,133,959.400	Local	100.162418	2,137,425.34	102.389000	2,184,939.69	47,514.35	0.16
Original Face:	10,000,000.000	Base	100.162418	2,137,425.34	102.389000	2,184,939.69	47,514.35	0.16
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,133,959.400	Local	100.777900	2,150,559.46	103.307890	2,204,548.43	53,988.97	0.16
Original Face:	10,000,000.000	Base	100.777900	2,150,559.46	103.307890	2,204,548.43	53,988.97	0.16
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	2,254,521.650	Local	101.667142	2,292,107.73	103.084030	2,324,051.77	31,944.04	0.17
Original Face:	18,249,312.000	Base	101.667142	2,292,107.73	103.084030	2,324,051.77	31,944.04	0.17
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	2,283,157.700	Local	99.999999	2,283,157.68	101.515370	2,317,755.99	34,598.31	0.17
Original Face:	10,000,000.000	Base	99.999999	2,283,157.68	101.515370	2,317,755.99	34,598.31	0.17
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	2,283,157.700	Local	101.501497	2,317,439.24	103.160940	2,355,326.95	37,887.71	0.18
Original Face:	10,000,000.000	Base	101.501497	2,317,439.24	103.160940	2,355,326.95	37,887.71	0.18
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,357,315.500	Local	101.637770	2,395,922.91	103.191020	2,432,537.91	36,615.00	0.18
Original Face:	10,000,000.000	Base	101.637770	2,395,922.91	103.191020	2,432,537.91	36,615.00	0.18
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	4,975,338.780	Local	99.232497	4,937,152.91	100.621720	5,006,271.46	69,118.55	0.37
Original Face:	18,000,000.000	Base	99.232497	4,937,152.91	100.621720	5,006,271.46	69,118.55	0.37
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,784,920.400	Local	94.629196	4,527,931.68	101.366140	4,850,289.11	322,357.43	0.36
Original Face:	10,000,000.000	Base	94.629196	4,527,931.68	101.366140	4,850,289.11	322,357.43	0.36
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	747,741.900	Local	99.112131	741,102.93	100.185950	749,132.33	8,029.40	0.06
Original Face:	5,000,000.000	Base	99.112131	741,102.93	100.185950	749,132.33	8,029.40	0.06
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	6,097,166.400	Local	99.379669	6,059,343.80	101.785780	6,206,048.38	146,704.58	0.46
Original Face:	15,000,000.000	Base	99.379669	6,059,343.80	101.785780	6,206,048.38	146,704.58	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	238,943.650	Local	101.260439	241,955.39	103.381420	247,023.34	5,067.95	0.02
Original Face:	1,000,000.000	Base	101.260439	241,955.39	103.381420	247,023.34	5,067.95	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	898,305.060	Local	100.706535	904,651.90	104.955630	942,821.74	38,169.84	0.07
Original Face:	2,000,000.000	Base	100.706535	904,651.90	104.955630	942,821.74	38,169.84	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	284,481.230	Local	100.794031	286,740.10	103.716670	295,054.46	8,314.36	0.02
Original Face:	1,000,000.000	Base	100.794031	286,740.10	103.716670	295,054.46	8,314.36	0.02
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	504,736.450	Local	101.029753	509,933.99	103.647880	523,148.63	13,214.64	0.04
Original Face:	5,000,000.000	Base	101.029753	509,933.99	103.647880	523,148.63	13,214.64	0.04
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	1,213,073.680	Local	100.755824	1,222,242.38	101.540190	1,231,757.32	9,514.94	0.09
Original Face:	5,985,000.000	Base	100.755824	1,222,242.38	101.540190	1,231,757.32	9,514.94	0.09
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,207,549.700	Local	97.795978	3,136,854.61	103.570140	3,322,063.71	185,209.10	0.25
Original Face:	5,000,000.000	Base	97.795978	3,136,854.61	103.570140	3,322,063.71	185,209.10	0.25
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	2,629,608.800	Local	100.789788	2,650,377.14	105.088200	2,763,408.55	113,031.41	0.21
Original Face:	20,000,000.000	Base	100.789788	2,650,377.14	105.088200	2,763,408.55	113,031.41	0.21
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	1,326,803.200	Local	100.217874	1,329,693.96	104.047650	1,380,507.55	50,813.59	0.10
Original Face:	10,000,000.000	Base	100.217874	1,329,693.96	104.047650	1,380,507.55	50,813.59	0.10
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,235,425.960	Local	95.970705	2,145,354.05	101.678840	2,272,955.19	127,601.14	0.17
Original Face:	4,000,000.000	Base	95.970705	2,145,354.05	101.678840	2,272,955.19	127,601.14	0.17
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,136,928.950	Local	96.502042	3,027,200.48	101.874610	3,195,734.13	168,533.65	0.24
Original Face:	5,000,000.000	Base	96.502042	3,027,200.48	101.874610	3,195,734.13	168,533.65	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	1,668,579.100	Local	99.904270	1,666,981.77	102.088000	1,703,419.03	36,437.26	0.13
Original Face:	10,000,000.000	Base	99.904270	1,666,981.77	102.088000	1,703,419.03	36,437.26	0.13
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,543,026.350	Local	100.082339	1,544,296.87	102.348610	1,579,266.02	34,969.15	0.12
Original Face:	5,000,000.000	Base	100.082339	1,544,296.87	102.348610	1,579,266.02	34,969.15	0.12
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	297,322.410	Local	101.399134	301,482.35	100.819360	299,758.55	-1,723.80	0.02
Original Face:	3,000,000.000	Base	101.399134	301,482.35	100.819360	299,758.55	-1,723.80	0.02
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	1,321,756.500	Local	100.000000	1,321,756.50	103.912280	1,373,467.32	51,710.82	0.10
Original Face:	10,000,000.000	Base	100.000000	1,321,756.50	103.912280	1,373,467.32	51,710.82	0.10
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.100000	15 Mar 2030		
	22,500,000.000	Local	100.000000	22,500,000.00	100.000000	22,500,000.00	0.00	1.68
Original Face:	25,000,000.000	Base	100.000000	22,500,000.00	100.000000	22,500,000.00	0.00	1.68
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	103.847406	7,269,318.42	269,318.42	0.54
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	103.847406	7,269,318.42	269,318.42	0.54
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.100000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.60
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.60
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.100000	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	99.906211	2,997,186.34	104.020801	3,120,624.03	123,437.69	0.23
		Base	99.906211	2,997,186.34	104.020801	3,120,624.03	123,437.69	0.23
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,525,497.740	Local	105.984775	1,616,795.35	107.071830	1,633,378.35	16,583.00	0.12
Original Face:	28,600,000.000	Base	105.984775	1,616,795.35	107.071830	1,633,378.35	16,583.00	0.12

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83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	429,793.750	Local	102.278060	439,584.71	100.200021	430,653.43	-8,931.28	0.03
Original Face:	4,240,960.000	Base	102.278060	439,584.71	100.200021	430,653.43	-8,931.28	0.03
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	470,345.100	Local	102.238021	480,871.52	100.276174	471,644.07	-9,227.45	0.04
Original Face:	6,113,646.000	Base	102.238021	480,871.52	100.276174	471,644.07	-9,227.45	0.04
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	519,290.810	Local	103.926765	539,682.14	101.796417	528,619.44	-11,062.70	0.04
Original Face:	4,650,545.000	Base	103.926765	539,682.14	101.796417	528,619.44	-11,062.70	0.04
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.287000	25 Nov 2024		
	666,350.970	Local	104.478335	696,192.40	103.031703	686,552.75	-9,639.65	0.05
Original Face:	12,180,140.000	Base	104.478335	696,192.40	103.031703	686,552.75	-9,639.65	0.05
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.981000	25 Jan 2025		
	1,855,128.270	Local	104.425206	1,937,221.52	101.871169	1,889,840.86	-47,380.66	0.14
Original Face:	10,243,765.000	Base	104.425206	1,937,221.52	101.871169	1,889,840.86	-47,380.66	0.14
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.602000	25 Jan 2029		
	1,691,518.430	Local	108.779718	1,840,028.98	105.914393	1,791,561.48	-48,467.50	0.13
Original Face:	5,000,000.000	Base	108.779718	1,840,028.98	105.914393	1,791,561.48	-48,467.50	0.13
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	5,000,000.000	Local	100.523467	5,026,173.33	100.428461	5,021,423.05	-4,750.28	0.38
		Base	100.523467	5,026,173.33	100.428461	5,021,423.05	-4,750.28	0.38
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,485,000.000	Local	100.231955	5,497,722.71	100.217450	5,496,927.13	-795.58	0.41
		Base	100.231955	5,497,722.71	100.217450	5,496,927.13	-795.58	0.41
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.396375	2,710,702.12	99.607270	2,689,396.29	-21,305.83	0.20
		Base	100.396375	2,710,702.12	99.607270	2,689,396.29	-21,305.83	0.20
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	100.381743	3,011,452.29	99.812910	2,994,387.30	-17,064.99	0.22
		Base	100.381743	3,011,452.29	99.812910	2,994,387.30	-17,064.99	0.22

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90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.071129	2,501,778.22	99.946000	2,498,650.00	-3,128.22	0.19
		Base	100.071129	2,501,778.22	99.946000	2,498,650.00	-3,128.22	0.19
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.022970	6,001,378.22	99.796000	5,987,760.00	-13,618.22	0.45
		Base	100.022970	6,001,378.22	99.796000	5,987,760.00	-13,618.22	0.45
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	99.936993	34,977,947.62	99.982250	34,993,787.50	15,839.88	2.62
		Base	99.936993	34,977,947.62	99.982250	34,993,787.50	15,839.88	2.62
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	99.980933	24,995,233.36	99.994804	24,998,701.00	3,467.64	1.87
		Base	99.980933	24,995,233.36	99.994804	24,998,701.00	3,467.64	1.87
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	100.047670	20,009,533.90	100.160352	20,032,070.40	22,536.50	1.50
		Base	100.047670	20,009,533.90	100.160352	20,032,070.40	22,536.50	1.50

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9128287F1	US TREASURY N/B 07/21 1.75					1.750000	31 Jul 2021		
		Local	30,000,000.000	100.007331	30,002,199.29	100.417850	30,125,355.00	123,155.71	2.25
		Base		100.007331	30,002,199.29	100.417850	30,125,355.00	123,155.71	2.25
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	20,000,000.000	100.953125	20,190,625.00	100.968750	20,193,750.00	3,125.00	1.51
		Base		100.953125	20,190,625.00	100.968750	20,193,750.00	3,125.00	1.51
912828S27	US TREASURY N/B 06/21 1.125					1.125000	30 Jun 2021		
		Local	20,000,000.000	99.928988	19,985,797.57	100.172193	20,034,438.60	48,641.03	1.50
		Base		99.928988	19,985,797.57	100.172193	20,034,438.60	48,641.03	1.50
912828W89	US TREASURY N/B 03/22 1.875					1.875000	31 Mar 2022		
		Local	25,000,000.000	101.600817	25,400,204.31	101.648438	25,412,109.50	11,905.19	1.90
		Base		101.600817	25,400,204.31	101.648438	25,412,109.50	11,905.19	1.90
912828WR7	US TREASURY N/B 06/21 2.125					2.125000	30 Jun 2021		
		Local	5,000,000.000	100.328439	5,016,421.93	100.332374	5,016,618.70	196.77	0.38
		Base		100.328439	5,016,421.93	100.332374	5,016,618.70	196.77	0.38
912828XG0	US TREASURY N/B 06/22 2.125					2.125000	30 Jun 2022		
		Local	5,000,000.000	100.236755	5,011,837.73	102.359375	5,117,968.75	106,131.02	0.38
		Base		100.236755	5,011,837.73	102.359375	5,117,968.75	106,131.02	0.38
912828Y20	US TREASURY N/B 07/21 2.625					2.625000	15 Jul 2021		
		Local	35,000,000.000	100.521089	35,182,381.03	100.519137	35,181,697.95	-683.08	2.63
		Base		100.521089	35,182,381.03	100.519137	35,181,697.95	-683.08	2.63
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
		Local	20,000,000.000	99.948011	19,989,602.27	100.726562	20,145,312.40	155,710.13	1.51
		Base		99.948011	19,989,602.27	100.726562	20,145,312.40	155,710.13	1.51
912828YT1	US TREASURY N/B 11/21 1.5					1.500000	30 Nov 2021		
		Local	10,000,000.000	100.026079	10,002,607.86	100.843750	10,084,375.00	81,767.14	0.75
		Base		100.026079	10,002,607.86	100.843750	10,084,375.00	81,767.14	0.75
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.407230	19,681,446.07	98.467200	19,693,440.00	11,993.93	1.47
		Base		98.407230	19,681,446.07	98.467200	19,693,440.00	11,993.93	1.47

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US DOLLAR Total									
		442,250,694.130	Local		443,172,183.05		446,309,785.54	3,137,602.49	33.38
	Original Face:	709,044,659.000	Base		443,172,183.05		446,309,785.54	3,137,602.49	33.38
FIXED INCOME Total									
		442,250,694.130	Base		443,172,183.05		446,309,785.54	3,137,602.49	33.38
	Original Face:	709,044,659.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,332,970,904.870	Base		1,333,764,451.07		1,336,902,053.56	3,137,602.49	100.00
	Original Face:	709,044,659.000							

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									
			681,736.290	Local	1.000000	681,736.29	1.000000	681,736.29	0.00	0.01
				Base	1.000000	681,736.29	1.000000	681,736.29	0.00	0.01
US DOLLAR Total										
			681,736.290	Local		681,736.29		681,736.29	0.00	0.01
				Base		681,736.29		681,736.29	0.00	0.01
CASH Total										
			681,736.290	Base		681,736.29		681,736.29	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2TF9	AT&T INC						0.270000	15 Jun 2021		
			20,000,000.000	Local	99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	0.30
				Base	99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	0.30
0020A2TH5	AT&T INC						0.270000	17 Jun 2021		
			20,000,000.000	Local	99.964750	19,992,950.00	99.964750	19,992,950.00	0.00	0.30
				Base	99.964750	19,992,950.00	99.964750	19,992,950.00	0.00	0.30
0020A2WM0	AT&T INC						0.250000	21 Sep 2021		
			5,200,000.000	Local	99.900694	5,194,836.11	99.900694	5,194,836.11	0.00	0.08
				Base	99.900694	5,194,836.11	99.900694	5,194,836.11	0.00	0.08
0020A2WM0	AT&T INC						0.260000	21 Sep 2021		
			10,000,000.000	Local	99.896722	9,989,672.22	99.896722	9,989,672.22	0.00	0.15
				Base	99.896722	9,989,672.22	99.896722	9,989,672.22	0.00	0.15
0020A2ZF2	AT&T INC						0.290000	15 Dec 2021		
			10,000,000.000	Local	99.816333	9,981,633.33	99.816333	9,981,633.33	0.00	0.15
				Base	99.816333	9,981,633.33	99.816333	9,981,633.33	0.00	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
0020A2ZF2	AT&T INC					0.420000	15 Dec 2021		
		Local	10,000,000.000	99.734000	9,973,400.00	99.734000	9,973,400.00	0.00	0.15
		Base		99.734000	9,973,400.00	99.734000	9,973,400.00	0.00	0.15
02079NS69	ALPHA FIN CORP LTD					0.050000	06 May 2021		
		Local	25,000,000.000	99.999306	24,999,826.39	99.999306	24,999,826.39	0.00	0.37
		Base		99.999306	24,999,826.39	99.999306	24,999,826.39	0.00	0.37
02314PU25	AMAZON COM INC DISC COML					0.090000	02 Jul 2021		
		Local	25,000,000.000	99.984500	24,996,125.00	99.984500	24,996,125.00	0.00	0.37
		Base		99.984500	24,996,125.00	99.984500	24,996,125.00	0.00	0.37
02314PUS8	AMAZON COM INC DISC COML					0.080000	26 Jul 2021		
		Local	10,000,000.000	99.980889	9,998,088.89	99.980889	9,998,088.89	0.00	0.15
		Base		99.980889	9,998,088.89	99.980889	9,998,088.89	0.00	0.15
02665JSJ0	AMERICAN HONDA FINAN					0.200000	18 May 2021		
		Local	15,000,000.000	99.990556	14,998,583.33	99.990556	14,998,583.33	0.00	0.22
		Base		99.990556	14,998,583.33	99.990556	14,998,583.33	0.00	0.22
02665JSS0	AMERICAN HONDA FINAN					0.230000	26 May 2021		
		Local	10,000,000.000	99.984028	9,998,402.78	99.984028	9,998,402.78	0.00	0.15
		Base		99.984028	9,998,402.78	99.984028	9,998,402.78	0.00	0.15
02665JT42	AMERICAN HONDA FINAN					0.250000	04 Jun 2021		
		Local	25,000,000.000	99.976389	24,994,097.22	99.976389	24,994,097.22	0.00	0.37
		Base		99.976389	24,994,097.22	99.976389	24,994,097.22	0.00	0.37
02665JTG5	AMERICAN HONDA FINAN					0.230000	16 Jun 2021		
		Local	10,000,000.000	99.970611	9,997,061.11	99.970611	9,997,061.11	0.00	0.15
		Base		99.970611	9,997,061.11	99.970611	9,997,061.11	0.00	0.15
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.981196	4,999,059.81	99.981196	4,999,059.81	0.00	0.07
		Base		99.981196	4,999,059.81	99.981196	4,999,059.81	0.00	0.07
03785DS49	APPLE INC					0.050000	04 May 2021		
		Local	9,700,000.000	99.999583	9,699,959.58	99.999583	9,699,959.58	0.00	0.15
		Base		99.999583	9,699,959.58	99.999583	9,699,959.58	0.00	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
03785DT14	APPLE INC					0.050000	01 Jun 2021		
		Local	55,000,000.000	99.995694	54,997,631.94	99.995694	54,997,631.94	0.00	0.82
		Base		99.995694	54,997,631.94	99.995694	54,997,631.94	0.00	0.82
03799W009	GOLDMAN SACHS GROUP INC					0.000000	03 May 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.22
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.22
03799W009	GOLDMAN SACHS GROUP INC					0.000001	03 May 2021		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	2.25
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	2.25
04821TSU0	ATLANTIC ASSET SECUR					0.080000	28 May 2021		
		Local	20,000,000.000	99.994000	19,998,800.00	99.994000	19,998,800.00	0.00	0.30
		Base		99.994000	19,998,800.00	99.994000	19,998,800.00	0.00	0.30
05253AS50	AUST & NEW ZEA					0.130000	05 May 2021		
		Local	20,000,000.000	99.998556	19,999,711.11	99.998556	19,999,711.11	0.00	0.30
		Base		99.998556	19,999,711.11	99.998556	19,999,711.11	0.00	0.30
06054NTW1	BANK AMER SECS INC					0.150000	30 Jun 2021		
		Local	25,000,000.000	99.975000	24,993,750.00	99.975000	24,993,750.00	0.00	0.37
		Base		99.975000	24,993,750.00	99.975000	24,993,750.00	0.00	0.37
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	0.45
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.45
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	0.15
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
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	0.37
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.37
06742XDM6	BARCLAYS BK PLC					0.010000	13 Sep 2021		
		Local	4,700,000.000	99.932500	4,696,827.50	99.932500	4,696,827.50	0.00	0.07
		Base		99.932500	4,696,827.50	99.932500	4,696,827.50	0.00	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07010JS51	BASIN ELEC PWR COOP					0.130000	05 May 2021		
		Local	10,000,000.000	99.998556	9,999,855.56	99.998556	9,999,855.56	0.00	0.15
		Base		99.998556	9,999,855.56	99.998556	9,999,855.56	0.00	0.15
07010JS77	BASIN ELEC PWR COOP					0.130000	07 May 2021		
		Local	10,000,000.000	99.997833	9,999,783.33	99.997833	9,999,783.33	0.00	0.15
		Base		99.997833	9,999,783.33	99.997833	9,999,783.33	0.00	0.15
07010JST9	BASIN ELEC PWR COOP					0.120000	27 May 2021		
		Local	10,000,000.000	99.991333	9,999,133.32	99.991333	9,999,133.32	0.00	0.15
		Base		99.991333	9,999,133.32	99.991333	9,999,133.32	0.00	0.15
07010JT43	BASIN ELEC PWR COOP					0.140000	04 Jun 2021		
		Local	8,500,000.000	99.986778	8,498,876.11	99.986778	8,498,876.11	0.00	0.13
		Base		99.986778	8,498,876.11	99.986778	8,498,876.11	0.00	0.13
091995001	BLACKROCK INVT QUALITY					0.000000	03 May 2021		
		Local	120,012,025.090	100.000000	120,012,025.09	100.000000	120,012,025.09	0.00	1.80
		Base		100.000000	120,012,025.09	100.000000	120,012,025.09	0.00	1.80
091995001	BLACKROCK INVT QUALITY					0.000001	03 May 2021		
		Local	60,000,000.000	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.90
		Base		100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.90
13608AU20	CANADIAN IMPERIAL BK					0.110000	02 Jul 2021		
		Local	40,000,000.000	99.981056	39,992,422.22	99.981056	39,992,422.22	0.00	0.60
		Base		99.981056	39,992,422.22	99.981056	39,992,422.22	0.00	0.60
138994009	CANTOR FITZGERALD REPO REPO					0.010000	03 May 2021		
		Local	625,000,000.000	100.000000	625,000,000.00	100.000000	625,000,000.00	0.00	9.37
		Base		100.000000	625,000,000.00	100.000000	625,000,000.00	0.00	9.37
138994009	CANTOR FITZGERALD REPO REPO					0.250000	03 May 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.30
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.30
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	0.30
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	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
138994009	CANTOR FITZGERALD REPO REPO					0.250000	10 May 2021		
		Local	60,000,000.000	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.90
		Base		100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.90
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	0.15
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
138994009	CANTOR FITZGERALD REPO REPO					0.300000	19 Jul 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.22
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.22
14912DSR1	CATERPLR FIN SRV CO.					0.050000	25 May 2021		
		Local	10,000,000.000	99.996667	9,999,666.66	99.996667	9,999,666.66	0.00	0.15
		Base		99.996667	9,999,666.66	99.996667	9,999,666.66	0.00	0.15
15060XUS9	CEDAR SPRING CPTL CO					0.200000	26 Jul 2021		
		Local	25,000,000.000	99.952222	24,988,055.55	99.952222	24,988,055.55	0.00	0.37
		Base		99.952222	24,988,055.55	99.952222	24,988,055.55	0.00	0.37
15963TU64	CHARIOT FNDG LLC					0.160000	06 Jul 2021		
		Local	25,000,000.000	99.970667	24,992,666.67	99.970667	24,992,666.67	0.00	0.37
		Base		99.970667	24,992,666.67	99.970667	24,992,666.67	0.00	0.37
16677JS64	CHEVRON CORP					0.090000	06 May 2021		
		Local	20,000,000.000	99.998750	19,999,750.00	99.998750	19,999,750.00	0.00	0.30
		Base		99.998750	19,999,750.00	99.998750	19,999,750.00	0.00	0.30
16677JSH0	CHEVRON CORP					0.070000	17 May 2021		
		Local	20,000,000.000	99.996889	19,999,377.78	99.996889	19,999,377.78	0.00	0.30
		Base		99.996889	19,999,377.78	99.996889	19,999,377.78	0.00	0.30
16677JTB2	CHEVRON CORP					0.110000	11 Jun 2021		
		Local	15,000,000.000	99.987472	14,998,120.83	99.987472	14,998,120.83	0.00	0.22
		Base		99.987472	14,998,120.83	99.987472	14,998,120.83	0.00	0.22
17327AU62	CITIGROUP GLOBAL MKTS INC S					0.150000	06 Jul 2021		
		Local	12,000,000.000	99.972500	11,996,700.00	99.972500	11,996,700.00	0.00	0.18
		Base		99.972500	11,996,700.00	99.972500	11,996,700.00	0.00	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
19121AU25	COCA-COLA COMPANY				0.050000	02 Jul 2021		
	25,000,000.000	Local	99.991389	24,997,847.22	99.991389	24,997,847.22	0.00	0.37
		Base	99.991389	24,997,847.22	99.991389	24,997,847.22	0.00	0.37
19121AV24	COCA-COLA COMPANY				0.060000	02 Aug 2021		
	25,000,000.000	Local	99.984500	24,996,125.00	99.984500	24,996,125.00	0.00	0.37
		Base	99.984500	24,996,125.00	99.984500	24,996,125.00	0.00	0.37
22599G006	CREDIT AGRICOLE REPO REPO				0.010000	03 May 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.37
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.37
24023GUU9	DCAT, LLC				0.120000	28 Jul 2021		
	12,500,000.000	Local	99.970667	12,496,333.33	99.970667	12,496,333.33	0.00	0.19
		Base	99.970667	12,496,333.33	99.970667	12,496,333.33	0.00	0.19
2546R2TF3	WALT DISNEY CO				0.500000	15 Jun 2021		
	10,000,000.000	Local	99.937500	9,993,750.00	99.937500	9,993,750.00	0.00	0.15
		Base	99.937500	9,993,750.00	99.937500	9,993,750.00	0.00	0.15
2546R2UP9	WALT DISNEY CO				0.320000	23 Jul 2021		
	1,774,000.000	Local	99.926222	1,772,691.18	99.926222	1,772,691.18	0.00	0.03
		Base	99.926222	1,772,691.18	99.926222	1,772,691.18	0.00	0.03
2546R2UP9	WALT DISNEY CO				0.350000	23 Jul 2021		
	540,000.000	Local	99.919306	539,564.25	99.919306	539,564.25	0.00	0.01
		Base	99.919306	539,564.25	99.919306	539,564.25	0.00	0.01
2546R2XF8	WALT DISNEY CO				0.250000	15 Oct 2021		
	5,000,000.000	Local	99.884028	4,994,201.39	99.884028	4,994,201.39	0.00	0.07
		Base	99.884028	4,994,201.39	99.884028	4,994,201.39	0.00	0.07
2546R3AJ3	DISNEY (WALT) CO THE				0.200000	18 Jan 2022		
	25,000,000.000	Local	99.854444	24,963,611.12	99.854444	24,963,611.12	0.00	0.37
		Base	99.854444	24,963,611.12	99.854444	24,963,611.12	0.00	0.37
26055ATW6	DOW CHEMICAL COMPANY				0.250000	30 Jun 2021		
	25,000,000.000	Local	99.958333	24,989,583.33	99.958333	24,989,583.33	0.00	0.37
		Base	99.958333	24,989,583.33	99.958333	24,989,583.33	0.00	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
26244HTQ6	DUKE ENERGY CORP				0.200000	24 Jun 2021		
	8,200,000.000	Local	99.970000	8,197,540.00	99.970000	8,197,540.00	0.00	0.12
		Base	99.970000	8,197,540.00	99.970000	8,197,540.00	0.00	0.12
30229ASK6	EXXON MOBIL CORP				0.090000	19 May 2021		
	10,000,000.000	Local	99.995500	9,999,550.00	99.995500	9,999,550.00	0.00	0.15
		Base	99.995500	9,999,550.00	99.995500	9,999,550.00	0.00	0.15
30229ATG4	EXXON MOBIL CORP				0.200000	16 Jun 2021		
	25,000,000.000	Local	99.974444	24,993,611.11	99.974444	24,993,611.11	0.00	0.37
		Base	99.974444	24,993,611.11	99.974444	24,993,611.11	0.00	0.37
30229ATW9	EXXON MOBIL CORP				0.090000	30 Jun 2021		
	20,000,000.000	Local	99.985000	19,997,000.00	99.985000	19,997,000.00	0.00	0.30
		Base	99.985000	19,997,000.00	99.985000	19,997,000.00	0.00	0.30
30229AYG8	EXXON MOBIL CORP				0.100000	16 Nov 2021		
	20,000,000.000	Local	99.944722	19,988,944.45	99.944722	19,988,944.45	0.00	0.30
		Base	99.944722	19,988,944.45	99.944722	19,988,944.45	0.00	0.30
30601VVR9	FAIRWAY FINANCE CORP				0.140000	25 Aug 2021		
	20,000,000.000	Local	99.954889	19,990,977.77	99.954889	19,990,977.77	0.00	0.30
		Base	99.954889	19,990,977.77	99.954889	19,990,977.77	0.00	0.30
36955DTP5	GEN DYNAMICS CORP				0.080000	23 Jun 2021		
	25,000,000.000	Local	99.988222	24,997,055.55	99.988222	24,997,055.55	0.00	0.37
		Base	99.988222	24,997,055.55	99.988222	24,997,055.55	0.00	0.37
36955DX70	GEN DYNAMICS CORP				0.170000	07 Oct 2021		
	25,000,000.000	Local	99.924917	24,981,229.16	99.917575	24,979,393.75	-1,835.41	0.37
		Base	99.924917	24,981,229.16	99.917575	24,979,393.75	-1,835.41	0.37
36955DYJ3	GEN DYNAMICS CORP				0.170000	18 Nov 2021		
	24,600,000.000	Local	99.905083	24,576,650.50	99.886128	24,571,987.49	-4,663.01	0.37
		Base	99.905083	24,576,650.50	99.886128	24,571,987.49	-4,663.01	0.37
38346LSD9	GOTHAM FDG CORP				0.110000	13 May 2021		
	25,000,000.000	Local	99.996333	24,999,083.33	99.996333	24,999,083.33	0.00	0.37
		Base	99.996333	24,999,083.33	99.996333	24,999,083.33	0.00	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
38346LTW6	GOTHAM FDG CORP				0.110000	30 Jun 2021		
	7,000,000.000	Local	99.981667	6,998,716.67	99.974383	6,998,206.81	-509.86	0.10
		Base	99.981667	6,998,716.67	99.974383	6,998,206.81	-509.86	0.10
38346LUD6	GOTHAM FDG CORP				0.120000	13 Jul 2021		
	25,000,000.000	Local	99.975667	24,993,916.67	99.968444	24,992,111.00	-1,805.67	0.37
		Base	99.975667	24,993,916.67	99.968444	24,992,111.00	-1,805.67	0.37
40588LS34	HALKIN FINANCE LLC USC				0.160000	03 May 2021		
	23,000,000.000	Local	99.999111	22,999,795.56	99.999111	22,999,795.56	0.00	0.34
		Base	99.999111	22,999,795.56	99.999111	22,999,795.56	0.00	0.34
40588LTU3	HALKIN FINANCE LLC USC				0.130000	28 Jun 2021		
	20,000,000.000	Local	99.979056	19,995,811.11	99.979056	19,995,811.11	0.00	0.30
		Base	99.979056	19,995,811.11	99.979056	19,995,811.11	0.00	0.30
43851TT89	HONEYWELL INTERNATN'				0.180000	08 Jun 2021		
	1,850,000.000	Local	99.981000	1,849,648.50	99.981000	1,849,648.50	0.00	0.03
		Base	99.981000	1,849,648.50	99.981000	1,849,648.50	0.00	0.03
43851TW28	HONEYWELL INTERNATN'				0.200000	02 Sep 2021		
	10,000,000.000	Local	99.931111	9,993,111.11	99.962383	9,996,238.30	3,127.19	0.15
		Base	99.931111	9,993,111.11	99.962383	9,996,238.30	3,127.19	0.15
43851TWF9	HONEYWELL INTERNATN'				0.190000	15 Sep 2021		
	15,000,000.000	Local	99.927694	14,989,154.16	99.956875	14,993,531.25	4,377.09	0.22
		Base	99.927694	14,989,154.16	99.956875	14,993,531.25	4,377.09	0.22
43851TXE1	HONEYWELL INTERNATN'				0.200000	14 Oct 2021		
	30,000,000.000	Local	99.907778	29,972,333.33	99.943056	29,982,916.80	10,583.47	0.45
		Base	99.907778	29,972,333.33	99.943056	29,982,916.80	10,583.47	0.45
45685QW13	ING US FUNDING LLC				0.170000	01 Sep 2021		
	15,000,000.000	Local	99.941917	14,991,287.50	99.952944	14,992,941.60	1,654.10	0.22
		Base	99.941917	14,991,287.50	99.952944	14,992,941.60	1,654.10	0.22
47816FT19	JOHNSON & JOHNSON				0.110000	01 Jun 2021		
	20,000,000.000	Local	99.990528	19,998,105.55	99.990528	19,998,105.55	0.00	0.30
		Base	99.990528	19,998,105.55	99.990528	19,998,105.55	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
56274LSA3	MANHATTAN ASSET FDG.				0.100000	10 May 2021		
	20,000,000.000	Local	99.997500	19,999,500.00	99.997500	19,999,500.00	0.00	0.30
		Base	99.997500	19,999,500.00	99.997500	19,999,500.00	0.00	0.30
56274LSJ4	MANHATTAN ASSET FDG.				0.120000	18 May 2021		
	15,000,000.000	Local	99.994333	14,999,150.00	99.994333	14,999,150.00	0.00	0.22
		Base	99.994333	14,999,150.00	99.994333	14,999,150.00	0.00	0.22
57576JX56	MASSACHUSETTS MUT LIFE INS CO				0.100000	05 Oct 2021		
	25,000,000.000	Local	99.956389	24,989,097.22	99.941014	24,985,253.50	-3,843.72	0.37
		Base	99.956389	24,989,097.22	99.941014	24,985,253.50	-3,843.72	0.37
59157TTB9	METLIFE SHORT TERM FDG				0.220000	11 Jun 2021		
	5,500,000.000	Local	99.974944	5,498,621.94	99.974944	5,498,621.94	0.00	0.08
		Base	99.974944	5,498,621.94	99.974944	5,498,621.94	0.00	0.08
59157TU27	METLIFE SHORT TERM FDG				0.210000	02 Jul 2021		
	25,000,000.000	Local	99.963833	24,990,958.33	99.985000	24,996,250.00	5,291.67	0.37
		Base	99.963833	24,990,958.33	99.985000	24,996,250.00	5,291.67	0.37
59157TU27	METLIFE SHORT TERM FDG				0.220000	02 Jul 2021		
	6,500,000.000	Local	99.962111	6,497,537.22	99.985000	6,499,025.00	1,487.78	0.10
		Base	99.962111	6,497,537.22	99.985000	6,499,025.00	1,487.78	0.10
63307LUN9	NATIONAL BK OF CANAD				0.130000	22 Jul 2021		
	25,000,000.000	Local	99.970389	24,992,597.22	99.974000	24,993,500.00	902.78	0.37
		Base	99.970389	24,992,597.22	99.974000	24,993,500.00	902.78	0.37
63743CST1	NATL RURAL UTIL COOP				0.160000	27 May 2021		
	20,000,000.000	Local	99.988444	19,997,688.89	99.988444	19,997,688.89	0.00	0.30
		Base	99.988444	19,997,688.89	99.988444	19,997,688.89	0.00	0.30
63763PS34	NATIONAL SECS CLEARING				0.090000	03 May 2021		
	25,000,000.000	Local	99.999500	24,999,875.00	99.999500	24,999,875.00	0.00	0.37
		Base	99.999500	24,999,875.00	99.999500	24,999,875.00	0.00	0.37
64105GT46	NESTLE CAP CORP				0.060000	04 Jun 2021		
	10,000,000.000	Local	99.994333	9,999,433.33	99.994333	9,999,433.33	0.00	0.15
		Base	99.994333	9,999,433.33	99.994333	9,999,433.33	0.00	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
64105GU28	NESTLE CAP CORP					0.040000	02 Jul 2021		
		Local	25,000,000.000	99.993111	24,998,277.78	99.993333	24,998,333.25	55.47	0.37
		Base		99.993111	24,998,277.78	99.993333	24,998,333.25	55.47	0.37
64105GU28	NESTLE CAP CORP					0.120000	02 Jul 2021		
		Local	70,000,000.000	99.979333	69,985,533.34	99.993333	69,995,333.10	9,799.76	1.05
		Base		99.979333	69,985,533.34	99.993333	69,995,333.10	9,799.76	1.05
64105GXV1	NESTLE CAP CORP					0.170000	29 Oct 2021		
		Local	10,000,000.000	99.914528	9,991,452.77	99.955250	9,995,525.00	4,072.23	0.15
		Base		99.914528	9,991,452.77	99.955250	9,995,525.00	4,072.23	0.15
67983TT97	OLD LINE FUNDING LLC					0.130000	09 Jun 2021		
		Local	25,000,000.000	99.985917	24,996,479.17	99.985917	24,996,479.17	0.00	0.37
		Base		99.985917	24,996,479.17	99.985917	24,996,479.17	0.00	0.37
74271TU19	PROCTOR GAMBLE AND CO					0.050000	01 Jul 2021		
		Local	25,000,000.000	99.991528	24,997,881.94	99.990167	24,997,541.75	-340.19	0.37
		Base		99.991528	24,997,881.94	99.990167	24,997,541.75	-340.19	0.37
74271TUS0	PROCTOR GAMBLE AND CO					0.050000	26 Jul 2021		
		Local	22,500,000.000	99.988056	22,497,312.50	99.989733	22,497,689.93	377.43	0.34
		Base		99.988056	22,497,312.50	99.989733	22,497,689.93	377.43	0.34
77119LSB6	ROCHE HOLDING INC					0.090000	11 May 2021		
		Local	25,000,000.000	99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	0.37
		Base		99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	0.37
77119LSC4	ROCHE HOLDING INC					0.110000	12 May 2021		
		Local	20,000,000.000	99.996639	19,999,327.78	99.996639	19,999,327.78	0.00	0.30
		Base		99.996639	19,999,327.78	99.996639	19,999,327.78	0.00	0.30
8225X2TN4	SHELL INTNL FNC B.V					0.100000	22 Jun 2021		
		Local	5,000,000.000	99.985556	4,999,277.78	99.985556	4,999,277.78	0.00	0.07
		Base		99.985556	4,999,277.78	99.985556	4,999,277.78	0.00	0.07
8225X2U77	SHELL INTNL FNC B.V					0.400000	07 Jul 2021		
		Local	15,000,000.000	99.925556	14,988,833.33	99.979778	14,996,966.70	8,133.37	0.22
		Base		99.925556	14,988,833.33	99.979778	14,996,966.70	8,133.37	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2U85	SHELL INTNL FNC B.V				0.400000	08 Jul 2021		
	6,000,000.000	Local	99.924445	5,995,466.67	99.979467	5,998,768.02	3,301.35	0.09
		Base	99.924445	5,995,466.67	99.979467	5,998,768.02	3,301.35	0.09
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021		
	25,000,000.000	Local	99.920000	24,980,000.00	99.978028	24,994,507.00	14,507.00	0.37
		Base	99.920000	24,980,000.00	99.978028	24,994,507.00	14,507.00	0.37
8225X2X17	SHELL INTNL FNC B.V				0.120000	01 Oct 2021		
	25,000,000.000	Local	99.949000	24,987,250.00	99.937083	24,984,270.75	-2,979.25	0.37
		Base	99.949000	24,987,250.00	99.937083	24,984,270.75	-2,979.25	0.37
86564GQK0	SUMITOMO MITSUI TRUST NY				0.195000	02 Jul 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.012486	50,006,243.00	6,243.00	0.75
		Base	100.000000	50,000,000.00	100.012486	50,006,243.00	6,243.00	0.75
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.030000	03 May 2021		
	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	1.87
		Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	1.87
88602TSB0	THUNDER BAY FNDNG LLC				0.110000	11 May 2021		
	15,000,000.000	Local	99.996944	14,999,541.67	99.996944	14,999,541.67	0.00	0.22
		Base	99.996944	14,999,541.67	99.996944	14,999,541.67	0.00	0.22
88602TT94	THUNDER BAY FNDNG LLC				0.130000	09 Jun 2021		
	25,000,000.000	Local	99.985917	24,996,479.16	99.985917	24,996,479.16	0.00	0.37
		Base	99.985917	24,996,479.16	99.985917	24,996,479.16	0.00	0.37
89114NZL2	TORONTO-DOMINION				0.210000	04 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.011756	25,002,939.00	2,939.00	0.37
		Base	100.000000	25,000,000.00	100.011756	25,002,939.00	2,939.00	0.37
89119AU22	TORONTO DOMINION BANK				0.070000	02 Jul 2021		
	30,000,000.000	Local	99.987944	29,996,383.34	99.981667	29,994,500.10	-1,883.24	0.45
		Base	99.987944	29,996,383.34	99.981667	29,994,500.10	-1,883.24	0.45
89119AYA0	TORONTO DOMINION BANK				0.180000	10 Nov 2021		
	20,000,000.000	Local	99.903500	19,980,700.00	99.915111	19,983,022.20	2,322.20	0.30
		Base	99.903500	19,980,700.00	99.915111	19,983,022.20	2,322.20	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
89119AZ68	TORONTO DOMINION BANK					0.170000	06 Dec 2021		
		Local	25,000,000.000	99.896583	24,974,145.84	99.903556	24,975,889.00	1,743.16	0.37
		Base		99.896583	24,974,145.84	99.903556	24,975,889.00	1,743.16	0.37
89233GU20	TOYOTA MOTOR CREDIT					0.110000	02 Jul 2021		
		Local	25,000,000.000	99.981056	24,995,263.89	99.976667	24,994,166.75	-1,097.14	0.37
		Base		99.981056	24,995,263.89	99.976667	24,994,166.75	-1,097.14	0.37
90328AT94	USAA CAPITAL CORP					0.050000	09 Jun 2021		
		Local	50,000,000.000	99.994583	49,997,291.67	99.994583	49,997,291.67	0.00	0.75
		Base		99.994583	49,997,291.67	99.994583	49,997,291.67	0.00	0.75
90477DT14	UNILEVER CAPITAL CRP					0.100000	01 Jun 2021		
		Local	25,000,000.000	99.991389	24,997,847.22	99.991389	24,997,847.22	0.00	0.37
		Base		99.991389	24,997,847.22	99.991389	24,997,847.22	0.00	0.37
90477DU20	UNILEVER CAPITAL CRP					0.050000	02 Jul 2021		
		Local	25,000,000.000	99.991389	24,997,847.22	99.986667	24,996,666.75	-1,180.47	0.37
		Base		99.991389	24,997,847.22	99.986667	24,996,666.75	-1,180.47	0.37
91058TSU1	UNITED HEALTHCARE CO					0.130000	28 May 2021		
		Local	25,000,000.000	99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	0.37
		Base		99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	0.37
91058TTW6	UNITED HEALTHCARE CO					0.140000	30 Jun 2021		
		Local	30,000,000.000	99.976667	29,993,000.00	99.974544	29,992,363.20	-636.80	0.45
		Base		99.976667	29,993,000.00	99.974544	29,992,363.20	-636.80	0.45
9127963H0	TREASURY BILL 06/21 0.00000					0.103500	17 Jun 2021		
		Local	100,000,000.000	99.986840	99,986,840.00	99.986840	99,986,840.00	0.00	1.50
		Base		99.986840	99,986,840.00	99.986840	99,986,840.00	0.00	1.50
9127963S6	TREASURY BILL 07/21 0.00000					0.101000	15 Jul 2021		
		Local	40,000,000.000	99.978958	39,991,583.33	99.997700	39,999,080.00	7,496.67	0.60
		Base		99.978958	39,991,583.33	99.997700	39,999,080.00	7,496.67	0.60
912796A41	TREASURY BILL 06/21 0.00000					0.080000	03 Jun 2021		
		Local	40,000,000.000	99.992667	39,997,066.67	99.992667	39,997,066.67	0.00	0.60
		Base		99.992667	39,997,066.67	99.992667	39,997,066.67	0.00	0.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796B40	TREASURY BILL 07/21 0.00000				0.096700	01 Jul 2021		
	25,000,000.000	Local	99.983615	24,995,903.68	99.997946	24,999,486.50	3,582.82	0.37
		Base	99.983615	24,995,903.68	99.997946	24,999,486.50	3,582.82	0.37
912796G29	TREASURY BILL 05/21 0.00000				0.011000	25 May 2021		
	10,000,000.000	Local	99.999267	9,999,926.67	99.999267	9,999,926.67	0.00	0.15
		Base	99.999267	9,999,926.67	99.999267	9,999,926.67	0.00	0.15
91842JT25	VW CR INC				0.210000	02 Jun 2021		
	25,000,000.000	Local	99.981333	24,995,333.33	99.981333	24,995,333.33	0.00	0.37
		Base	99.981333	24,995,333.33	99.981333	24,995,333.33	0.00	0.37
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.010000	03 May 2021		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	2.25
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	2.25
92646KSC7	VICTORY RECEIVABLES				0.110000	12 May 2021		
	25,000,000.000	Local	99.996639	24,999,159.72	99.996639	24,999,159.72	0.00	0.37
		Base	99.996639	24,999,159.72	99.996639	24,999,159.72	0.00	0.37
92646KT10	VICTORY RECEIVABLES				0.150000	01 Jun 2021		
	15,000,000.000	Local	99.987083	14,998,062.50	99.987083	14,998,062.50	0.00	0.22
		Base	99.987083	14,998,062.50	99.987083	14,998,062.50	0.00	0.22
92646KTJ1	VICTORY RECEIVABLES				0.130000	18 Jun 2021		
	15,000,000.000	Local	99.982667	14,997,400.00	99.982667	14,997,400.00	0.00	0.22
		Base	99.982667	14,997,400.00	99.982667	14,997,400.00	0.00	0.22
92646KV58	VICTORY RECEIVABLES				0.150000	05 Aug 2021		
	10,000,000.000	Local	99.960000	9,996,000.00	99.963183	9,996,318.30	318.30	0.15
		Base	99.960000	9,996,000.00	99.963183	9,996,318.30	318.30	0.15
926NKW009	AMHERST PIERPONT 04/15 VAR				0.010000	03 May 2021		
	275,000,000.000	Local	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	4.12
		Base	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	4.12
926NKW009	AMHERST PIERPONT 04/15 VAR				0.030000	07 May 2021		
	85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	1.27
		Base	100.000000	85,000,000.00	100.000000	85,000,000.00	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
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	0.15
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	03 May 2021		
		Local	10,056,028.570	100.000000	10,056,028.57	100.000000	10,056,028.57	0.00	0.15
		Base		100.000000	10,056,028.57	100.000000	10,056,028.57	0.00	0.15
93142WSE4	WALGREENS BOOTS					0.270000	14 May 2021		
		Local	25,000,000.000	99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	0.37
		Base		99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	0.37
93142WSL8	WALGREENS BOOTS					0.250000	20 May 2021		
		Local	25,000,000.000	99.986806	24,996,701.39	99.986806	24,996,701.39	0.00	0.37
		Base		99.986806	24,996,701.39	99.986806	24,996,701.39	0.00	0.37
94107MUS3	WASTE MANAGEMENT INC					0.350000	26 Jul 2021		
		Local	30,000,000.000	99.916389	29,974,916.67	99.940733	29,982,219.90	7,303.23	0.45
		Base		99.916389	29,974,916.67	99.940733	29,982,219.90	7,303.23	0.45
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	25,000,000.000	99.658111	24,914,527.78	99.940733	24,985,183.25	70,655.47	0.37
		Base		99.658111	24,914,527.78	99.940733	24,985,183.25	70,655.47	0.37
966VMM002	JP MORGAN MONEY MARKET					0.000000	03 May 2021		
		Local	150,049,584.570	100.000000	150,049,584.57	100.000000	150,049,584.57	0.00	2.25
		Base		100.000000	150,049,584.57	100.000000	150,049,584.57	0.00	2.25
979QHR003	SOUTH STREET REPO					0.010000	03 May 2021		
		Local	256,497,116.230	100.000000	256,497,116.23	100.000000	256,497,116.23	0.00	3.85
		Base		100.000000	256,497,116.23	100.000000	256,497,116.23	0.00	3.85
979QHR003	SOUTH STREET REPO					0.100000	03 May 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.30
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.30
985FHY004	MITSUBISHI UFJ REPO					0.010000	03 May 2021		
		Local	4,466,733.610	100.000000	4,466,733.61	0.000000	0.00	-4,466,733.61	0.00
		Base		100.000000	4,466,733.61	0.000000	0.00	-4,466,733.61	0.00

& 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								
	4,566,145,488.070	Local		4,565,434,765.23		4,561,117,531.40	-4,317,233.83	68.39
		Base		4,565,434,765.23		4,561,117,531.40	-4,317,233.83	68.39
CASH EQUIVALENT Total								
	4,566,145,488.070	Base		4,565,434,765.23		4,561,117,531.40	-4,317,233.83	68.39
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	99.915095	6,994,056.68	100.227469	7,015,922.83	21,866.15	0.11
		Base	99.915095	6,994,056.68	100.227469	7,015,922.83	21,866.15	0.11
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.841898	6,988,932.83	100.449043	7,031,433.01	42,500.18	0.11
		Base	99.841898	6,988,932.83	100.449043	7,031,433.01	42,500.18	0.11
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.995889	6,999,712.24	100.988000	7,069,160.00	69,447.76	0.11
		Base	99.995889	6,999,712.24	100.988000	7,069,160.00	69,447.76	0.11
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.402034	4,970,101.70	103.701951	5,185,097.55	214,995.85	0.08
		Base	99.402034	4,970,101.70	103.701951	5,185,097.55	214,995.85	0.08
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.790071	2,993,702.13	98.758125	2,962,743.75	-30,958.38	0.04
		Base	99.790071	2,993,702.13	98.758125	2,962,743.75	-30,958.38	0.04
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	100.119771	5,005,988.55	5,988.55	0.08
		Base	100.000000	5,000,000.00	100.119771	5,005,988.55	5,988.55	0.08
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.996223	4,999,811.14	101.485250	5,074,262.50	74,451.36	0.08
		Base	99.996223	4,999,811.14	101.485250	5,074,262.50	74,451.36	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
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	100.221423	2,004,428.46	4,428.46	0.03
		Base		100.000000	2,000,000.00	100.221423	2,004,428.46	4,428.46	0.03
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.957956	7,996,636.49	102.414002	8,193,120.16	196,483.67	0.12
		Base		99.957956	7,996,636.49	102.414002	8,193,120.16	196,483.67	0.12
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.790973	9,979,097.32	106.136175	10,613,617.50	634,520.18	0.16
		Base		99.790973	9,979,097.32	106.136175	10,613,617.50	634,520.18	0.16
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.996259	4,499,831.66	102.396530	4,607,843.85	108,012.19	0.07
Original Face:		Base	4,500,000.000	99.996259	4,499,831.66	102.396530	4,607,843.85	108,012.19	0.07
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.989707	2,999,691.20	102.331140	3,069,934.20	70,243.00	0.05
Original Face:		Base	3,000,000.000	99.989707	2,999,691.20	102.331140	3,069,934.20	70,243.00	0.05
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	112.491462	1,586,129.62	112.239608	1,582,578.47	-3,551.15	0.02
		Base		112.491462	1,586,129.62	112.239608	1,582,578.47	-3,551.15	0.02
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR					0.306000	21 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.019522	15,002,928.30	2,928.30	0.22
		Base		100.000000	15,000,000.00	100.019522	15,002,928.30	2,928.30	0.22
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625					3.625000	15 May 2022		
		Local	898,000.000	102.586000	921,222.28	102.446722	919,971.56	-1,250.72	0.01
		Base		102.586000	921,222.28	102.446722	919,971.56	-1,250.72	0.01
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.975607	4,998,780.36	100.139000	5,006,950.00	8,169.64	0.08
		Base		99.975607	4,998,780.36	100.139000	5,006,950.00	8,169.64	0.08
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.955219	9,995,521.86	100.238311	10,023,831.10	28,309.24	0.15
		Base		99.955219	9,995,521.86	100.238311	10,023,831.10	28,309.24	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
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.425455	10,042,545.46	102.442062	10,244,206.20	201,660.74	0.15
		Base		100.425455	10,042,545.46	102.442062	10,244,206.20	201,660.74	0.15
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.816183	15,471,508.31	100.972468	15,650,732.54	179,224.23	0.23
		Base		99.816183	15,471,508.31	100.972468	15,650,732.54	179,224.23	0.23
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.797395	9,979,739.50	98.881113	9,888,111.30	-91,628.20	0.15
		Base		99.797395	9,979,739.50	98.881113	9,888,111.30	-91,628.20	0.15
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.785279	4,989,263.93	98.720426	4,936,021.30	-53,242.63	0.07
		Base		99.785279	4,989,263.93	98.720426	4,936,021.30	-53,242.63	0.07
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	108.861716	5,443,085.81	107.476406	5,373,820.30	-69,265.51	0.08
		Base		108.861716	5,443,085.81	107.476406	5,373,820.30	-69,265.51	0.08
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.961218	9,996,121.83	103.308405	10,330,840.50	334,718.67	0.15
		Base		99.961218	9,996,121.83	103.308405	10,330,840.50	334,718.67	0.15
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.717950	4,985,897.51	98.678513	4,933,925.65	-51,971.86	0.07
		Base		99.717950	4,985,897.51	98.678513	4,933,925.65	-51,971.86	0.07
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	99.116802	4,955,840.10	-44,159.90	0.07
		Base		100.000000	5,000,000.00	99.116802	4,955,840.10	-44,159.90	0.07
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.300000	16 Feb 2024		
		Local	25,000,000.000	99.860137	24,965,034.25	99.241408	24,810,352.00	-154,682.25	0.37
		Base		99.860137	24,965,034.25	99.241408	24,810,352.00	-154,682.25	0.37
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	96.957080	5,207,564.75	97.682837	5,246,545.18	38,980.43	0.08
		Base		96.957080	5,207,564.75	97.682837	5,246,545.18	38,980.43	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
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.774658	14,966,198.63	96.916895	14,537,534.25	-428,664.38	0.22
		Base		99.774658	14,966,198.63	96.916895	14,537,534.25	-428,664.38	0.22
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	100.362893	10,036,289.30	36,289.30	0.15
		Base		100.000000	10,000,000.00	100.362893	10,036,289.30	36,289.30	0.15
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	101.288000	10,128,800.00	128,800.00	0.15
		Base		100.000000	10,000,000.00	101.288000	10,128,800.00	128,800.00	0.15
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	98.823453	9,882,345.30	-117,654.70	0.15
		Base		100.000000	10,000,000.00	98.823453	9,882,345.30	-117,654.70	0.15
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	100.054946	10,005,494.60	5,494.60	0.15
		Base		100.000000	10,000,000.00	100.054946	10,005,494.60	5,494.60	0.15
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
		Local	20,000,000.000	101.676743	20,335,348.59	101.636827	20,327,365.40	-7,983.19	0.30
		Base		101.676743	20,335,348.59	101.636827	20,327,365.40	-7,983.19	0.30
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.956555	6,996,958.87	106.533444	7,457,341.08	460,382.21	0.11
		Base		99.956555	6,996,958.87	106.533444	7,457,341.08	460,382.21	0.11
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.878161	6,991,471.26	105.375541	7,376,287.87	384,816.61	0.11
		Base		99.878161	6,991,471.26	105.375541	7,376,287.87	384,816.61	0.11
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.960028	4,998,001.40	102.753663	5,137,683.15	139,681.75	0.08
		Base		99.960028	4,998,001.40	102.753663	5,137,683.15	139,681.75	0.08
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.907568	9,990,756.81	99.918275	9,991,827.50	1,070.69	0.15
		Base		99.907568	9,990,756.81	99.918275	9,991,827.50	1,070.69	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
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.796139	6,985,729.75	98.883726	6,921,860.82	-63,868.93	0.10
		Base		99.796139	6,985,729.75	98.883726	6,921,860.82	-63,868.93	0.10
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.893502	9,989,350.23	99.931300	9,993,130.00	3,779.77	0.15
		Base		99.893502	9,989,350.23	99.931300	9,993,130.00	3,779.77	0.15
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.270000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	100.029000	8,002,320.00	2,320.00	0.12
		Base		100.000000	8,000,000.00	100.029000	8,002,320.00	2,320.00	0.12
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.885970	17,150,614.95	103.037256	17,516,333.52	365,718.57	0.26
		Base		100.885970	17,150,614.95	103.037256	17,516,333.52	365,718.57	0.26
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.984514	14,997,677.06	102.632613	15,394,891.95	397,214.89	0.23
		Base		99.984514	14,997,677.06	102.632613	15,394,891.95	397,214.89	0.23
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.878463	1,997,569.26	104.865151	2,097,303.02	99,733.76	0.03
		Base		99.878463	1,997,569.26	104.865151	2,097,303.02	99,733.76	0.03
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.941000	4,997,050.00	102.189595	5,109,479.75	112,429.75	0.08
		Base		99.941000	4,997,050.00	102.189595	5,109,479.75	112,429.75	0.08
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.884641	16,980,388.94	102.779942	17,472,590.14	492,201.20	0.26
		Base		99.884641	16,980,388.94	102.779942	17,472,590.14	492,201.20	0.26
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	100.398553	5,019,927.65	19,927.65	0.08
		Base		100.000000	5,000,000.00	100.398553	5,019,927.65	19,927.65	0.08
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.906734	4,995,336.68	102.495697	5,124,784.85	129,448.17	0.08
		Base		99.906734	4,995,336.68	102.495697	5,124,784.85	129,448.17	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
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	104.199213	4,949,462.62	104.157566	4,947,484.39	-1,978.23	0.07
		Base		104.199213	4,949,462.62	104.157566	4,947,484.39	-1,978.23	0.07
12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1					0.134470	15 Mar 2022		
		Local	5,392,669.010	100.000000	5,392,669.01	100.010230	5,393,220.68	551.67	0.08
Original Face:		Base	8,250,000.000	100.000000	5,392,669.01	100.010230	5,393,220.68	551.67	0.08
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
		Local	4,000,000.000	99.996325	3,999,852.99	99.949200	3,997,968.00	-1,884.99	0.06
Original Face:		Base	4,000,000.000	99.996325	3,999,852.99	99.949200	3,997,968.00	-1,884.99	0.06
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		Local	10,964,000.000	105.959505	11,617,400.17	105.832586	11,603,484.73	-13,915.44	0.17
		Base		105.959505	11,617,400.17	105.832586	11,603,484.73	-13,915.44	0.17
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.664218	1,993,284.35	106.027251	2,120,545.02	127,260.67	0.03
		Base		99.664218	1,993,284.35	106.027251	2,120,545.02	127,260.67	0.03
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.15
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.15
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.328000	5,016,400.00	16,400.00	0.08
		Base		100.000000	5,000,000.00	100.328000	5,016,400.00	16,400.00	0.08
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.232177	14,584,826.55	-415,173.45	0.22
		Base		100.000000	15,000,000.00	97.232177	14,584,826.55	-415,173.45	0.22
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	95.143868	14,271,580.20	-728,419.80	0.21
		Base		100.000000	15,000,000.00	95.143868	14,271,580.20	-728,419.80	0.21
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.589495	9,758,949.50	-241,050.50	0.15
		Base		100.000000	10,000,000.00	97.589495	9,758,949.50	-241,050.50	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
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.451105	9,845,110.50	-154,889.50	0.15
		Base		100.000000	10,000,000.00	98.451105	9,845,110.50	-154,889.50	0.15
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.012630	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.740355	10,074,035.50	74,035.50	0.15
		Base		100.000000	10,000,000.00	100.740355	10,074,035.50	74,035.50	0.15
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.901850	7,992,147.97	99.568356	7,965,468.48	-26,679.49	0.12
		Base		99.901850	7,992,147.97	99.568356	7,965,468.48	-26,679.49	0.12
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1					0.140900	15 Apr 2022		
		Local	9,000,000.000	100.000000	9,000,000.00	100.014820	9,001,333.80	1,333.80	0.13
Original Face:		Base	9,000,000.000	100.000000	9,000,000.00	100.014820	9,001,333.80	1,333.80	0.13
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	0.210	100.000000	0.21	100.000000	0.21	0.00	0.00
Original Face:		Base	15,000,000.000	100.000000	0.21	100.000000	0.21	0.00	0.00
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	4,721,007.100	100.000000	4,721,007.10	100.000500	4,721,030.71	23.61	0.07
Original Face:		Base	10,500,000.000	100.000000	4,721,007.10	100.000500	4,721,030.71	23.61	0.07
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	102.522189	5,126,109.45	102.688205	5,134,410.25	8,300.80	0.08
		Base		102.522189	5,126,109.45	102.688205	5,134,410.25	8,300.80	0.08
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.692693	5,034,634.67	100.742826	5,037,141.30	2,506.63	0.08
		Base		100.692693	5,034,634.67	100.742826	5,037,141.30	2,506.63	0.08
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.414250	06 Jan 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.102321	10,010,232.10	10,232.10	0.15
		Base		100.000000	10,000,000.00	100.102321	10,010,232.10	10,232.10	0.15
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.122070	5,006,103.48	100.326548	5,016,327.40	10,223.92	0.08
		Base		100.122070	5,006,103.48	100.326548	5,016,327.40	10,223.92	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
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5					4.500000	14 Jan 2022		
		Local	4,585,000.000	103.022514	4,723,582.26	102.945471	4,720,049.85	-3,532.41	0.07
		Base		103.022514	4,723,582.26	102.945471	4,720,049.85	-3,532.41	0.07
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.248441	10,124,844.10	124,844.10	0.15
		Base		100.000000	10,000,000.00	101.248441	10,124,844.10	124,844.10	0.15
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	101.860278	10,186,027.80	186,027.80	0.15
		Base		100.000000	10,000,000.00	101.860278	10,186,027.80	186,027.80	0.15
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	97.638319	4,881,915.95	-118,084.05	0.07
		Base		100.000000	5,000,000.00	97.638319	4,881,915.95	-118,084.05	0.07
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.631033	9,863,103.30	-136,896.70	0.15
		Base		100.000000	10,000,000.00	98.631033	9,863,103.30	-136,896.70	0.15
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.760310	14,664,046.50	-335,953.50	0.22
		Base		100.000000	15,000,000.00	97.760310	14,664,046.50	-335,953.50	0.22
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	97.429092	14,614,363.80	-385,636.20	0.22
		Base		100.000000	15,000,000.00	97.429092	14,614,363.80	-385,636.20	0.22
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	102.050450	10,205,044.96	104.176568	10,417,656.80	212,611.84	0.16
		Base		102.050450	10,205,044.96	104.176568	10,417,656.80	212,611.84	0.16
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	109.727598	7,680,931.88	110.269475	7,718,863.25	37,931.37	0.12
		Base		109.727598	7,680,931.88	110.269475	7,718,863.25	37,931.37	0.12
22550L2A8	CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1					2.100000	12 Nov 2021		
		Local	9,415,000.000	101.025611	9,511,561.25	100.935779	9,503,103.59	-8,457.66	0.14
		Base		101.025611	9,511,561.25	100.935779	9,503,103.59	-8,457.66	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	102.519432	2,050,388.64	102.678494	2,053,569.88	3,181.24	0.03
		Base		102.519432	2,050,388.64	102.678494	2,053,569.88	3,181.24	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	101.856856	3,055,705.69	101.890877	3,056,726.31	1,020.62	0.05
		Base		101.856856	3,055,705.69	101.890877	3,056,726.31	1,020.62	0.05
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.932926	8,993,963.31	100.010231	9,000,920.79	6,957.48	0.13
		Base		99.932926	8,993,963.31	100.010231	9,000,920.79	6,957.48	0.13
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.986522	17,997,573.97	100.609570	18,109,722.60	112,148.63	0.27
Original Face:		Base	18,000,000.000	99.986522	17,997,573.97	100.609570	18,109,722.60	112,148.63	0.27
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998753	3,999,950.12	101.999400	4,079,976.00	80,025.88	0.06
Original Face:		Base	4,000,000.000	99.998753	3,999,950.12	101.999400	4,079,976.00	80,025.88	0.06
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	101.715187	1,703,729.39	101.766663	1,704,591.61	862.22	0.03
		Base		101.715187	1,703,729.39	101.766663	1,704,591.61	862.22	0.03
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	109.179590	7,642,571.27	108.860801	7,620,256.07	-22,315.20	0.11
		Base		109.179590	7,642,571.27	108.860801	7,620,256.07	-22,315.20	0.11
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55					2.550000	15 Feb 2022		
		Local	2,200,000.000	101.824514	2,240,139.31	101.774462	2,239,038.16	-1,101.15	0.03
		Base		101.824514	2,240,139.31	101.774462	2,239,038.16	-1,101.15	0.03
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.786736	2,055,734.71	103.265000	2,065,300.00	9,565.29	0.03
		Base		102.786736	2,055,734.71	103.265000	2,065,300.00	9,565.29	0.03
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	102.423777	18,270,353.35	102.668159	18,313,946.20	43,592.85	0.27
		Base		102.423777	18,270,353.35	102.668159	18,313,946.20	43,592.85	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
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	100.016749	25,004,187.25	4,187.25	0.37
		Base		100.000000	25,000,000.00	100.016749	25,004,187.25	4,187.25	0.37
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	99.948987	4,997,449.35	-2,550.65	0.07
		Base		100.000000	5,000,000.00	99.948987	4,997,449.35	-2,550.65	0.07
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	99.999774	4,999,988.70	-11.30	0.07
		Base		100.000000	5,000,000.00	99.999774	4,999,988.70	-11.30	0.07
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.183750	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.055585	10,005,558.50	5,558.50	0.15
		Base		100.000000	10,000,000.00	100.055585	10,005,558.50	5,558.50	0.15
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	98.575706	14,786,355.90	-213,644.10	0.22
		Base		100.000000	15,000,000.00	98.575706	14,786,355.90	-213,644.10	0.22
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	98.820416	4,941,020.80	-58,979.20	0.07
		Base		100.000000	5,000,000.00	98.820416	4,941,020.80	-58,979.20	0.07
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.950674	19,990,134.79	99.899260	19,979,852.00	-10,282.79	0.30
		Base		99.950674	19,990,134.79	99.899260	19,979,852.00	-10,282.79	0.30
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.951102	4,997,555.10	100.006819	5,000,340.95	2,785.85	0.07
		Base		99.951102	4,997,555.10	100.006819	5,000,340.95	2,785.85	0.07
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	9,842,129.500	102.339512	10,072,387.30	101.431877	9,983,056.69	-89,330.61	0.15
Original Face:		Base	10,000,000.000	102.339512	10,072,387.30	101.431877	9,983,056.69	-89,330.61	0.15
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.337118	5,016,855.90	16,855.90	0.08
		Base		100.000000	5,000,000.00	100.337118	5,016,855.90	16,855.90	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.982912	9,998,291.20	-1,708.80	0.15
		Base		100.000000	10,000,000.00	99.982912	9,998,291.20	-1,708.80	0.15
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.227009	4,961,350.45	-38,649.55	0.07
		Base		100.000000	5,000,000.00	99.227009	4,961,350.45	-38,649.55	0.07
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.915256	4,995,762.80	-4,237.20	0.07
		Base		100.000000	5,000,000.00	99.915256	4,995,762.80	-4,237.20	0.07
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.257304	4,912,865.20	-87,134.80	0.07
		Base		100.000000	5,000,000.00	98.257304	4,912,865.20	-87,134.80	0.07
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.247988	15,280,800.77	101.660369	15,496,090.05	215,289.28	0.23
		Base		100.247988	15,280,800.77	101.660369	15,496,090.05	215,289.28	0.23
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	83,384.980	102.656929	85,600.46	101.691590	84,795.51	-804.95	0.00
Original Face:		Base	2,838,688.000	102.656929	85,600.46	101.691590	84,795.51	-804.95	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	811,565.510	101.421866	823,104.88	103.604480	840,818.23	17,713.35	0.01
Original Face:		Base	5,677,376.000	101.421866	823,104.88	103.604480	840,818.23	17,713.35	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	772,261.490	101.338932	782,601.55	103.477630	799,117.89	16,516.34	0.01
Original Face:		Base	5,677,376.000	101.338932	782,601.55	103.477630	799,117.89	16,516.34	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,480,998.760	100.761430	1,492,275.53	101.860530	1,508,553.19	16,277.66	0.02
Original Face:		Base	6,713,909.000	100.761430	1,492,275.53	101.860530	1,508,553.19	16,277.66	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,149,130.370	99.781257	1,146,616.73	101.652750	1,168,122.62	21,505.89	0.02
Original Face:		Base	5,677,376.000	99.781257	1,146,616.73	101.652750	1,168,122.62	21,505.89	0.02

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3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,731,628.350	101.446329	1,756,673.39	102.750670	1,779,259.73	22,586.34	0.03
Original Face:		Base	6,995,663.000	101.446329	1,756,673.39	102.750670	1,779,259.73	22,586.34	0.03
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,149,130.370	100.211686	1,151,562.92	102.395940	1,176,662.84	25,099.92	0.02
Original Face:		Base	5,677,376.000	100.211686	1,151,562.92	102.395940	1,176,662.84	25,099.92	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,832,196.020	100.656585	1,844,225.95	102.594370	1,879,729.96	35,504.01	0.03
Original Face:		Base	11,354,753.000	100.656585	1,844,225.95	102.594370	1,879,729.96	35,504.01	0.03
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	8,514.810	100.377930	8,546.99	99.949690	8,510.53	-36.46	0.00
Original Face:		Base	5,677,376.000	100.377930	8,546.99	99.949690	8,510.53	-36.46	0.00
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	558,963.820	98.666152	551,508.09	102.087290	570,631.02	19,122.93	0.01
Original Face:		Base	2,000,000.000	98.666152	551,508.09	102.087290	570,631.02	19,122.93	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,414,168.810	101.518931	1,435,649.06	103.477630	1,463,348.37	27,699.31	0.02
Original Face:		Base	8,516,065.000	101.518931	1,435,649.06	103.477630	1,463,348.37	27,699.31	0.02
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	964,739.930	99.896245	963,738.96	101.465540	978,878.58	15,139.62	0.01
Original Face:		Base	5,677,376.000	99.896245	963,738.96	101.465540	978,878.58	15,139.62	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,754,161.290	98.626501	1,730,067.91	102.395650	1,796,184.85	66,116.94	0.03
Original Face:		Base	6,060,416.000	98.626501	1,730,067.91	102.395650	1,796,184.85	66,116.94	0.03
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	6,779,783.080	99.743753	6,762,410.12	100.115270	6,787,598.14	25,188.02	0.10
Original Face:		Base	7,000,000.000	99.743753	6,762,410.12	100.115270	6,787,598.14	25,188.02	0.10
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.515484	9,951,548.40	-48,451.60	0.15
		Base		100.000000	10,000,000.00	99.515484	9,951,548.40	-48,451.60	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
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025		
	10,000,000.000	Local	99.990140	9,999,014.04	99.133830	9,913,383.00	-85,631.04	0.15
		Base	99.990140	9,999,014.04	99.133830	9,913,383.00	-85,631.04	0.15
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	230,009.830	Local	98.345945	226,205.34	102.952750	236,801.45	10,596.11	0.00
Original Face:	2,838,688.000	Base	98.345945	226,205.34	102.952750	236,801.45	10,596.11	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	395,850.590	Local	100.124800	396,344.61	101.304690	401,015.21	4,670.60	0.01
Original Face:	5,946,910.000	Base	100.124800	396,344.61	101.304690	401,015.21	4,670.60	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	72,316.500	Local	102.736291	74,295.29	105.351480	76,186.50	1,891.21	0.00
Original Face:	500,000.000	Base	102.736291	74,295.29	105.351480	76,186.50	1,891.21	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	364,803.120	Local	101.304654	369,562.54	101.549780	370,456.77	894.23	0.01
Original Face:	11,354,753.000	Base	101.304654	369,562.54	101.549780	370,456.77	894.23	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	222,753.070	Local	99.434221	221,492.78	102.203360	227,661.12	6,168.34	0.00
Original Face:	2,838,688.000	Base	99.434221	221,492.78	102.203360	227,661.12	6,168.34	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	374,535.790	Local	99.978694	374,455.99	102.853950	385,224.85	10,768.86	0.01
Original Face:	2,838,688.000	Base	99.978694	374,455.99	102.853950	385,224.85	10,768.86	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	262,121.580	Local	99.957493	262,010.16	103.249660	270,639.64	8,629.48	0.00
Original Face:	3,247,459.000	Base	99.957493	262,010.16	103.249660	270,639.64	8,629.48	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	811,695.870	Local	100.171892	813,091.11	105.299070	854,708.20	41,617.09	0.01
Original Face:	5,677,376.000	Base	100.171892	813,091.11	105.299070	854,708.20	41,617.09	0.01
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,017,632.130	Local	100.346002	1,021,153.16	102.041650	1,038,408.62	17,255.46	0.02
Original Face:	8,516,065.000	Base	100.346002	1,021,153.16	102.041650	1,038,408.62	17,255.46	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
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,420,519.680	Local	100.057020	1,421,329.66	102.064450	1,449,845.60	28,515.94	0.02
Original Face:	7,380,589.000	Base	100.057020	1,421,329.66	102.064450	1,449,845.60	28,515.94	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,939,750.850	Local	101.211520	1,963,251.32	101.606120	1,970,905.58	7,654.26	0.03
Original Face:	5,677,376.000	Base	101.211520	1,963,251.32	101.606120	1,970,905.58	7,654.26	0.03
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,160,123.750	Local	100.022810	1,160,388.37	101.106890	1,172,965.04	12,576.67	0.02
Original Face:	5,677,376.000	Base	100.022810	1,160,388.37	101.106890	1,172,965.04	12,576.67	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,900,309.590	Local	100.707199	2,920,820.55	102.255560	2,965,727.81	44,907.26	0.04
Original Face:	14,193,441.000	Base	100.707199	2,920,820.55	102.255560	2,965,727.81	44,907.26	0.04
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,843,845.650	Local	100.450729	1,852,156.39	102.190340	1,884,232.14	32,075.75	0.03
Original Face:	14,193,441.000	Base	100.450729	1,852,156.39	102.190340	1,884,232.14	32,075.75	0.03
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	686,994.880	Local	99.898811	686,299.72	103.174140	708,801.06	22,501.34	0.01
Original Face:	3,250,000.000	Base	99.898811	686,299.72	103.174140	708,801.06	22,501.34	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,001,504.570	Local	100.495163	1,006,463.65	101.082170	1,012,342.55	5,878.90	0.02
Original Face:	5,677,376.000	Base	100.495163	1,006,463.65	101.082170	1,012,342.55	5,878.90	0.02
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,961,089.410	Local	99.909011	1,959,305.03	102.565230	2,011,395.86	52,090.83	0.03
Original Face:	8,516,065.000	Base	99.909011	1,959,305.03	102.565230	2,011,395.86	52,090.83	0.03
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	481,432.050	Local	98.049395	472,041.21	102.549840	493,707.80	21,666.59	0.01
Original Face:	2,500,000.000	Base	98.049395	472,041.21	102.549840	493,707.80	21,666.59	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	2,850,744.500	Local	102.386845	2,918,787.36	101.921360	2,905,517.56	-13,269.80	0.04
Original Face:	10,000,000.000	Base	102.386845	2,918,787.36	101.921360	2,905,517.56	-13,269.80	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	4,641,956.400	102.581762	4,761,800.67	103.184020	4,789,757.22	27,956.55	0.07
Original Face:	5,000,000.000	Base		102.581762	4,761,800.67	103.184020	4,789,757.22	27,956.55	0.07
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	477,074.020	101.084157	482,246.25	107.172730	511,293.25	29,047.00	0.01
Original Face:	44,567,405.000	Base		101.084157	482,246.25	107.172730	511,293.25	29,047.00	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	18,817.370	106.316398	20,005.95	110.090680	20,716.17	710.22	0.00
Original Face:	1,000,000.000	Base		106.316398	20,005.95	110.090680	20,716.17	710.22	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	722,760.460	105.619920	763,379.02	116.145150	839,451.22	76,072.20	0.01
Original Face:	24,898,134.000	Base		105.619920	763,379.02	116.145150	839,451.22	76,072.20	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	150,748.360	99.265823	149,641.60	101.522560	153,043.59	3,401.99	0.00
Original Face:	5,677,376.000	Base		99.265823	149,641.60	101.522560	153,043.59	3,401.99	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	262,054.560	104.766839	274,546.28	108.555870	284,475.61	9,929.33	0.00
Original Face:	8,516,065.000	Base		104.766839	274,546.28	108.555870	284,475.61	9,929.33	0.00
31422B3T5	FARMER MAC NOTES 09/21 VAR					0.040000	01 Sep 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	99.993822	19,998,764.40	-1,235.60	0.30
		Base		100.000000	20,000,000.00	99.993822	19,998,764.40	-1,235.60	0.30
31422B4M9	FARMER MAC NOTES 07/21 VAR					0.030000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	99.997667	24,999,416.75	-583.25	0.37
		Base		100.000000	25,000,000.00	99.997667	24,999,416.75	-583.25	0.37
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					0.615750	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.063955	2,001,279.10	1,279.10	0.03
		Base		100.000000	2,000,000.00	100.063955	2,001,279.10	1,279.10	0.03
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1					0.119410	15 Mar 2022		
		Local	6,276,408.660	100.000000	6,276,408.66	100.008950	6,276,970.40	561.74	0.09
Original Face:	11,250,000.000	Base		100.000000	6,276,408.66	100.008950	6,276,970.40	561.74	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
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2					0.170000	15 Oct 2023		
		Local	12,500,000.000	99.999192	12,499,899.05	100.001240	12,500,155.00	255.95	0.19
Original Face:		Base	12,500,000.000	99.999192	12,499,899.05	100.001240	12,500,155.00	255.95	0.19
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.275500	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.113338	19,822,667.60	-177,332.40	0.30
		Base		100.000000	20,000,000.00	99.113338	19,822,667.60	-177,332.40	0.30
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	103.115979	1,288,949.74	103.203226	1,290,040.33	1,090.59	0.02
		Base		103.115979	1,288,949.74	103.203226	1,290,040.33	1,090.59	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	100.007708	5,000,385.40	385.40	0.07
		Base		100.000000	5,000,000.00	100.007708	5,000,385.40	385.40	0.07
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					0.763380	16 Apr 2021		
		Local	0.000	0.000000	39.04	0.000000	0.00	-39.04	0.00
		Base		0.000000	39.04	0.000000	0.00	-39.04	0.00
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	107.542022	2,806,846.78	107.533168	2,806,615.68	-231.10	0.04
		Base		107.542022	2,806,846.78	107.533168	2,806,615.68	-231.10	0.04
375558AU7	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4					4.400000	01 Dec 2021		
		Local	5,000,000.000	101.380494	5,069,024.71	101.352415	5,067,620.75	-1,403.96	0.08
		Base		101.380494	5,069,024.71	101.352415	5,067,620.75	-1,403.96	0.08
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	10,000,000.000	99.985425	9,998,542.47	100.161822	10,016,182.20	17,639.73	0.15
		Base		99.985425	9,998,542.47	100.161822	10,016,182.20	17,639.73	0.15
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	100.065781	5,003,289.05	3,289.05	0.08
		Base		100.000000	5,000,000.00	100.065781	5,003,289.05	3,289.05	0.08
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.129560	7,009,069.20	9,069.20	0.11
		Base		100.000000	7,000,000.00	100.129560	7,009,069.20	9,069.20	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
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	98.163060	19,632,612.00	-367,388.00	0.29
		Base		100.000000	20,000,000.00	98.163060	19,632,612.00	-367,388.00	0.29
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	96.914540	9,691,454.00	-308,546.00	0.15
		Base		100.000000	10,000,000.00	96.914540	9,691,454.00	-308,546.00	0.15
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	99.586691	4,979,334.55	-20,665.45	0.07
		Base		100.000000	5,000,000.00	99.586691	4,979,334.55	-20,665.45	0.07
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.362588	9,936,258.80	-63,741.20	0.15
		Base		100.000000	10,000,000.00	99.362588	9,936,258.80	-63,741.20	0.15
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.843390	9,984,339.00	-15,661.00	0.15
		Base		100.000000	10,000,000.00	99.843390	9,984,339.00	-15,661.00	0.15
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	50,277.810	105.087950	52,835.92	110.908650	55,762.44	2,926.52	0.00
Original Face:		Base	877,500.000	105.087950	52,835.92	110.908650	55,762.44	2,926.52	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	1,600,759.410	98.915289	1,583,395.80	101.112990	1,618,575.70	35,179.90	0.02
Original Face:		Base	3,000,000.000	98.915289	1,583,395.80	101.112990	1,618,575.70	35,179.90	0.02
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,537,646.700	95.600885	2,426,012.70	101.129780	2,566,316.52	140,303.82	0.04
Original Face:		Base	10,000,000.000	95.600885	2,426,012.70	101.129780	2,566,316.52	140,303.82	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,239,269.230	101.986411	2,283,750.33	103.307890	2,313,341.79	29,591.46	0.03
Original Face:		Base	10,493,495.000	101.986411	2,283,750.33	103.307890	2,313,341.79	29,591.46	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,136,928.950	96.502042	3,027,200.48	101.874610	3,195,734.13	168,533.65	0.05
Original Face:		Base	5,000,000.000	96.502042	3,027,200.48	101.874610	3,195,734.13	168,533.65	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
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	834,289.550	99.904269	833,490.88	102.088000	851,709.52	18,218.64	0.01
Original Face:		Base	5,000,000.000	99.904269	833,490.88	102.088000	851,709.52	18,218.64	0.01
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	1,194,812.500	100.667639	1,202,789.54	101.273860	1,210,032.74	7,243.20	0.02
Original Face:		Base	5,000,000.000	100.667639	1,202,789.54	101.273860	1,210,032.74	7,243.20	0.02
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	4,951,377.350	102.309341	5,065,721.53	100.185863	4,960,580.13	-105,141.40	0.07
Original Face:		Base	5,000,000.000	102.309341	5,065,721.53	100.185863	4,960,580.13	-105,141.40	0.07
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	8,000,000.000	99.990764	7,999,261.11	99.954070	7,996,325.60	-2,935.51	0.12
Original Face:		Base	8,000,000.000	99.990764	7,999,261.11	99.954070	7,996,325.60	-2,935.51	0.12
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.940023	999,400.23	104.647388	1,046,473.88	47,073.65	0.02
		Base		99.940023	999,400.23	104.647388	1,046,473.88	47,073.65	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.849424	1,996,988.47	99.995438	1,999,908.76	2,920.29	0.03
		Base		99.849424	1,996,988.47	99.995438	1,999,908.76	2,920.29	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.684433	15,787,319.14	102.287450	16,038,672.16	251,353.02	0.24
		Base		100.684433	15,787,319.14	102.287450	16,038,672.16	251,353.02	0.24
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.991924	2,999,757.71	102.094039	3,062,821.17	63,063.46	0.05
		Base		99.991924	2,999,757.71	102.094039	3,062,821.17	63,063.46	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	100.066278	2,001,325.56	1,325.56	0.03
		Base		100.000000	2,000,000.00	100.066278	2,001,325.56	1,325.56	0.03
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
		Local	1,509,614.470	100.000000	1,509,614.47	100.000050	1,509,615.22	0.75	0.02
Original Face:		Base	12,500,000.000	100.000000	1,509,614.47	100.000050	1,509,615.22	0.75	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
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1				0.126220	16 May 2022		
	9,000,000.000	Local	100.000000	9,000,000.00	99.998200	8,999,838.00	-162.00	0.13
Original Face:	9,000,000.000	Base	100.000000	9,000,000.00	99.998200	8,999,838.00	-162.00	0.13
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5				2.500000	27 Jan 2022		
	4,000,000.000	Local	101.630910	4,065,236.38	101.658142	4,066,325.68	1,089.30	0.06
		Base	101.630910	4,065,236.38	101.658142	4,066,325.68	1,089.30	0.06
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	100.000000	1,200,000.00	0.00	0.02
		Base	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	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	0.07
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.07
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25				3.250000	23 Sep 2022		
	10,000,000.000	Local	104.246765	10,424,676.47	104.110000	10,411,000.00	-13,676.47	0.16
		Base	104.246765	10,424,676.47	104.110000	10,411,000.00	-13,676.47	0.16
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	5,000,000.000	Local	99.906062	4,995,303.08	99.182161	4,959,108.05	-36,195.03	0.07
		Base	99.906062	4,995,303.08	99.182161	4,959,108.05	-36,195.03	0.07
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	100.306239	5,015,311.95	15,311.95	0.08
		Base	100.000000	5,000,000.00	100.306239	5,015,311.95	15,311.95	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	98.571685	14,785,752.75	-214,247.25	0.22
		Base	100.000000	15,000,000.00	98.571685	14,785,752.75	-214,247.25	0.22
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	99.858509	4,992,925.45	-7,074.55	0.07
		Base	100.000000	5,000,000.00	99.858509	4,992,925.45	-7,074.55	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
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.965994	9,996,599.40	-3,400.60	0.15
		Base		100.000000	10,000,000.00	99.965994	9,996,599.40	-3,400.60	0.15
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.099198	4,854,959.90	-145,040.10	0.07
		Base		100.000000	5,000,000.00	97.099198	4,854,959.90	-145,040.10	0.07
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	98.963110	4,948,155.50	-51,844.50	0.07
		Base		100.000000	5,000,000.00	98.963110	4,948,155.50	-51,844.50	0.07
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.970899	2,999,126.96	101.476156	3,044,284.68	45,157.72	0.05
		Base		99.970899	2,999,126.96	101.476156	3,044,284.68	45,157.72	0.05
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.210747	5,010,537.35	10,537.35	0.08
		Base		100.000000	5,000,000.00	100.210747	5,010,537.35	10,537.35	0.08
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	3,335,775.380	99.908008	3,332,706.73	100.643900	3,357,254.44	24,547.71	0.05
Original Face:		Base	12,640,000.000	99.908008	3,332,706.73	100.643900	3,357,254.44	24,547.71	0.05
539830AY5	LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35					3.350000	15 Sep 2021		
		Local	3,556,000.000	101.143000	3,596,645.08	101.116981	3,595,719.84	-925.24	0.05
		Base		101.143000	3,596,645.08	101.116981	3,595,719.84	-925.24	0.05
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.723165	2,991,694.94	106.517363	3,195,520.89	203,825.95	0.05
		Base		99.723165	2,991,694.94	106.517363	3,195,520.89	203,825.95	0.05
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	100.227049	3,500,930.83	100.474233	3,509,564.96	8,634.13	0.05
		Base		100.227049	3,500,930.83	100.474233	3,509,564.96	8,634.13	0.05
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.747593	4,987,379.65	97.886315	4,894,315.75	-93,063.90	0.07
		Base		99.747593	4,987,379.65	97.886315	4,894,315.75	-93,063.90	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	105.107839	3,416,004.78	105.475715	3,427,960.74	11,955.96	0.05
		Base		105.107839	3,416,004.78	105.475715	3,427,960.74	11,955.96	0.05
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	105.112000	10,511,200.00	105.115596	10,511,559.60	359.60	0.16
		Base		105.112000	10,511,200.00	105.115596	10,511,559.60	359.60	0.16
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.988627	3,999,545.07	99.966117	3,998,644.68	-900.39	0.06
		Base		99.988627	3,999,545.07	99.966117	3,998,644.68	-900.39	0.06
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
		Local	50,000,000.000	99.996096	49,998,048.22	100.251846	50,125,923.00	127,874.78	0.75
		Base		99.996096	49,998,048.22	100.251846	50,125,923.00	127,874.78	0.75
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	100.414000	10,396,865.56	101.514700	10,510,832.04	113,966.48	0.16
		Base		100.414000	10,396,865.56	101.514700	10,510,832.04	113,966.48	0.16
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	102.370009	1,372,781.82	102.367717	1,372,751.08	-30.74	0.02
		Base		102.370009	1,372,781.82	102.367717	1,372,751.08	-30.74	0.02
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
		Local	8,867,000.000	101.619284	9,010,581.93	101.877929	9,033,515.96	22,934.03	0.14
		Base		101.619284	9,010,581.93	101.877929	9,033,515.96	22,934.03	0.14
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	102.454028	1,024,540.28	102.541751	1,025,417.51	877.23	0.02
		Base		102.454028	1,024,540.28	102.541751	1,025,417.51	877.23	0.02
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	4,533,000.000	101.109181	4,583,279.19	100.975110	4,577,201.74	-6,077.45	0.07
		Base		101.109181	4,583,279.19	100.975110	4,577,201.74	-6,077.45	0.07
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.936167	9,993,616.71	99.786712	9,978,671.20	-14,945.51	0.15
		Base		99.936167	9,993,616.71	99.786712	9,978,671.20	-14,945.51	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
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.751899	14,962,784.89	97.979322	14,696,898.30	-265,886.59	0.22
		Base		99.751899	14,962,784.89	97.979322	14,696,898.30	-265,886.59	0.22
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.892019	4,994,600.94	99.958294	4,997,914.70	3,313.76	0.07
		Base		99.892019	4,994,600.94	99.958294	4,997,914.70	3,313.76	0.07
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.804150	14,970,622.56	99.700613	14,955,091.95	-15,530.61	0.22
		Base		99.804150	14,970,622.56	99.700613	14,955,091.95	-15,530.61	0.22
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.990630	9,999,063.03	100.307610	10,030,761.00	31,697.97	0.15
		Base		99.990630	9,999,063.03	100.307610	10,030,761.00	31,697.97	0.15
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.991436	6,999,400.49	99.948975	6,996,428.25	-2,972.24	0.10
		Base		99.991436	6,999,400.49	99.948975	6,996,428.25	-2,972.24	0.10
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	100.774647	3,164,323.93	101.777355	3,195,808.95	31,485.02	0.05
		Base		100.774647	3,164,323.93	101.777355	3,195,808.95	31,485.02	0.05
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	114.361242	5,094,793.34	112.677967	5,019,803.43	-74,989.91	0.08
		Base		114.361242	5,094,793.34	112.677967	5,019,803.43	-74,989.91	0.08
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	5,000,000.000	101.974790	5,098,739.50	101.903884	5,095,194.20	-3,545.30	0.08
		Base		101.974790	5,098,739.50	101.903884	5,095,194.20	-3,545.30	0.08
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	104.376090	6,993,198.05	104.057774	6,971,870.86	-21,327.19	0.10
		Base		104.376090	6,993,198.05	104.057774	6,971,870.86	-21,327.19	0.10
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.953014	7,996,241.11	100.967000	8,077,360.00	81,118.89	0.12
		Base		99.953014	7,996,241.11	100.967000	8,077,360.00	81,118.89	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
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.852316	4,929,661.20	100.992817	4,936,528.89	6,867.69	0.07
		Base		100.852316	4,929,661.20	100.992817	4,936,528.89	6,867.69	0.07
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	5,000,000.000	99.953723	4,997,686.16	100.248000	5,012,400.00	14,713.84	0.08
		Base		99.953723	4,997,686.16	100.248000	5,012,400.00	14,713.84	0.08
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	108.683970	5,165,749.09	108.602368	5,161,870.55	-3,878.54	0.08
		Base		108.683970	5,165,749.09	108.602368	5,161,870.55	-3,878.54	0.08
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.998281	2,999,948.43	102.219408	3,066,582.24	66,633.81	0.05
		Base		99.998281	2,999,948.43	102.219408	3,066,582.24	66,633.81	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	100.183060	15,027,459.00	27,459.00	0.23
		Base		100.000000	15,000,000.00	100.183060	15,027,459.00	27,459.00	0.23
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.991774	11,999,012.82	100.462420	12,055,490.40	56,477.58	0.18
		Base		99.991774	11,999,012.82	100.462420	12,055,490.40	56,477.58	0.18
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.473243	3,014,197.30	101.167350	3,035,020.50	20,823.20	0.05
		Base		100.473243	3,014,197.30	101.167350	3,035,020.50	20,823.20	0.05
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.460000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.053375	5,002,668.75	2,668.75	0.08
		Base		100.000000	5,000,000.00	100.053375	5,002,668.75	2,668.75	0.08
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.854324	14,978,148.63	99.150284	14,872,542.60	-105,606.03	0.22
		Base		99.854324	14,978,148.63	99.150284	14,872,542.60	-105,606.03	0.22
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.961171	5,497,864.40	100.298800	5,516,434.00	18,569.60	0.08
		Base		99.961171	5,497,864.40	100.298800	5,516,434.00	18,569.60	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
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	100.065948	7,004,616.36	4,616.36	0.11
		Base		100.000000	7,000,000.00	100.065948	7,004,616.36	4,616.36	0.11
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.536630	21 Sep 2021		
		Local	10,000,000.000	99.974675	9,997,467.53	100.107413	10,010,741.30	13,273.77	0.15
		Base		99.974675	9,997,467.53	100.107413	10,010,741.30	13,273.77	0.15
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	101.174455	10,117,445.50	117,445.50	0.15
		Base		100.000000	10,000,000.00	101.174455	10,117,445.50	117,445.50	0.15
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	99.724914	9,972,491.40	-27,508.60	0.15
		Base		100.000000	10,000,000.00	99.724914	9,972,491.40	-27,508.60	0.15
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	101.646000	10,164,600.00	164,600.00	0.15
		Base		100.000000	10,000,000.00	101.646000	10,164,600.00	164,600.00	0.15
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.07
		Base		100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.07
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.997279	14,999,591.92	99.670437	14,950,565.55	-49,026.37	0.22
		Base		99.997279	14,999,591.92	99.670437	14,950,565.55	-49,026.37	0.22
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.806130	25 Jan 2029		
		Local	836,901.380	100.000000	836,901.38	97.950260	819,747.08	-17,154.30	0.01
Original Face:		Base	2,838,688.000	100.000000	836,901.38	97.950260	819,747.08	-17,154.30	0.01
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	104.732833	10,473,283.33	104.635294	10,463,529.40	-9,753.93	0.16
		Base		104.732833	10,473,283.33	104.635294	10,463,529.40	-9,753.93	0.16
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	104.329575	15,649,436.30	104.138786	15,620,817.90	-28,618.40	0.23
		Base		104.329575	15,649,436.30	104.138786	15,620,817.90	-28,618.40	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
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15				1.150000	15 Jun 2025		
	5,000,000.000	Local	99.808887	4,990,444.35	100.243274	5,012,163.70	21,719.35	0.08
		Base	99.808887	4,990,444.35	100.243274	5,012,163.70	21,719.35	0.08
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	10,000,000.000	Local	99.982271	9,998,227.10	102.498660	10,249,866.00	251,638.90	0.15
		Base	99.982271	9,998,227.10	102.498660	10,249,866.00	251,638.90	0.15
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5				3.500000	01 Jul 2024		
	3,678,000.000	Local	109.636372	4,032,425.77	109.498488	4,027,354.39	-5,071.38	0.06
		Base	109.636372	4,032,425.77	109.498488	4,027,354.39	-5,071.38	0.06
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25				2.250000	15 Mar 2023		
	1,500,000.000	Local	103.264603	1,548,969.05	103.446066	1,551,690.99	2,721.94	0.02
		Base	103.264603	1,548,969.05	103.446066	1,551,690.99	2,721.94	0.02
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.533750	22 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.143144	5,007,157.20	7,157.20	0.08
		Base	100.000000	5,000,000.00	100.143144	5,007,157.20	7,157.20	0.08
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	102.270792	10,227,079.20	227,079.20	0.15
		Base	100.000000	10,000,000.00	102.270792	10,227,079.20	227,079.20	0.15
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.365000	04 Mar 2024		
	11,000,000.000	Local	100.000000	11,000,000.00	100.157000	11,017,270.00	17,270.00	0.17
		Base	100.000000	11,000,000.00	100.157000	11,017,270.00	17,270.00	0.17
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
	1,784,135.040	Local	99.995560	1,784,055.82	100.223280	1,788,118.66	4,062.84	0.03
Original Face:	8,000,000.000	Base	99.995560	1,784,055.82	100.223280	1,788,118.66	4,062.84	0.03
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	13,000,000.000	Local	99.980111	12,997,414.47	102.276866	13,295,992.58	298,578.11	0.20
		Base	99.980111	12,997,414.47	102.276866	13,295,992.58	298,578.11	0.20
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.318750	13 Aug 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.022790	2,000,455.80	455.80	0.03
		Base	100.000000	2,000,000.00	100.022790	2,000,455.80	455.80	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
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.949246	9,994,924.57	103.437669	10,343,766.90	348,842.33	0.16
		Base		99.949246	9,994,924.57	103.437669	10,343,766.90	348,842.33	0.16
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.578131	4,878,906.55	-121,093.45	0.07
		Base		100.000000	5,000,000.00	97.578131	4,878,906.55	-121,093.45	0.07
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.935084	9,993,508.38	100.164074	10,016,407.40	22,899.02	0.15
		Base		99.935084	9,993,508.38	100.164074	10,016,407.40	22,899.02	0.15
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	97.429618	4,871,480.90	-128,519.10	0.07
		Base		100.000000	5,000,000.00	97.429618	4,871,480.90	-128,519.10	0.07
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.310000	13 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.135579	10,013,557.90	13,557.90	0.15
		Base		100.000000	10,000,000.00	100.135579	10,013,557.90	13,557.90	0.15
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.921451	11,990,574.14	100.328601	12,039,432.12	48,857.98	0.18
		Base		99.921451	11,990,574.14	100.328601	12,039,432.12	48,857.98	0.18
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.841865	1,996,837.29	102.181787	2,043,635.74	46,798.45	0.03
		Base		99.841865	1,996,837.29	102.181787	2,043,635.74	46,798.45	0.03
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
		Local	13,810,000.000	100.083269	13,821,499.50	100.193000	13,836,653.30	15,153.80	0.21
		Base		100.083269	13,821,499.50	100.193000	13,836,653.30	15,153.80	0.21
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	106.264729	2,948,846.23	106.579825	2,957,590.14	8,743.91	0.04
		Base		106.264729	2,948,846.23	106.579825	2,957,590.14	8,743.91	0.04
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	101.134657	10,113,465.68	102.336640	10,233,664.00	120,198.32	0.15
		Base		101.134657	10,113,465.68	102.336640	10,233,664.00	120,198.32	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
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375				0.375000	14 Sep 2023		
	3,000,000.000	Local	99.898769	2,996,963.07	100.181510	3,005,445.30	8,482.23	0.05
		Base	99.898769	2,996,963.07	100.181510	3,005,445.30	8,482.23	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.936418	1,998,728.36	105.734621	2,114,692.42	115,964.06	0.03
		Base	99.936418	1,998,728.36	105.734621	2,114,692.42	115,964.06	0.03
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	40,000,000.000	Local	99.935500	39,974,200.00	99.982250	39,992,900.00	18,700.00	0.60
		Base	99.935500	39,974,200.00	99.982250	39,992,900.00	18,700.00	0.60
912796B24	TREASURY BILL 06/21 0.00000				0.010000	10 Jun 2021		
	40,000,000.000	Local	99.989889	39,995,955.52	99.998944	39,999,577.60	3,622.08	0.60
		Base	99.989889	39,995,955.52	99.998944	39,999,577.60	3,622.08	0.60
912796B32	TREASURY BILL 06/21 0.00000				0.010000	24 Jun 2021		
	40,000,000.000	Local	99.986350	39,994,539.95	99.998556	39,999,422.40	4,882.45	0.60
		Base	99.986350	39,994,539.95	99.998556	39,999,422.40	4,882.45	0.60
912796C23	TREASURY BILL 03/21 0.00000					02 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
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	40,000,000.000	Local	100.948219	40,379,287.68	100.968750	40,387,500.00	8,212.32	0.61
		Base	100.948219	40,379,287.68	100.968750	40,387,500.00	8,212.32	0.61
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
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.580494	19,716,098.83	98.467200	19,693,440.00	-22,658.83	0.30
		Base	98.580494	19,716,098.83	98.467200	19,693,440.00	-22,658.83	0.30
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR				0.443880	15 Jun 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.027500	3,000,825.00	825.00	0.04
		Base	100.000000	3,000,000.00	100.027500	3,000,825.00	825.00	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	3,000,000.000	Local	99.997774	2,999,933.23	100.322000	3,009,660.00	9,726.77	0.05
		Base	99.997774	2,999,933.23	100.322000	3,009,660.00	9,726.77	0.05
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024		
	10,000,000.000	Local	107.995710	10,799,571.00	108.234103	10,823,410.30	23,839.30	0.16
		Base	107.995710	10,799,571.00	108.234103	10,823,410.30	23,839.30	0.16
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15				5.150000	15 Sep 2023		
	2,018,000.000	Local	111.064854	2,241,288.76	110.720553	2,234,340.76	-6,948.00	0.03
		Base	111.064854	2,241,288.76	110.720553	2,234,340.76	-6,948.00	0.03
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.800000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	101.664000	12,199,680.00	199,680.00	0.18
		Base	100.000000	12,000,000.00	101.664000	12,199,680.00	199,680.00	0.18
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	3,000,000.000	Local	99.994219	2,999,826.57	100.403900	3,012,117.00	12,290.43	0.05
		Base	99.994219	2,999,826.57	100.403900	3,012,117.00	12,290.43	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	8,000,000.000	Local	100.522561	8,041,804.85	100.454673	8,036,373.84	-5,431.01	0.12
		Base	100.522561	8,041,804.85	100.454673	8,036,373.84	-5,431.01	0.12
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	6,994,313.190	Local	99.989443	6,993,574.80	101.272810	7,083,337.51	89,762.71	0.11
Original Face:	8,000,000.000	Base	99.989443	6,993,574.80	101.272810	7,083,337.51	89,762.71	0.11
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	20,000,000.000	Local	99.985561	19,997,112.23	100.149970	20,029,994.00	32,881.77	0.30
Original Face:	20,000,000.000	Base	99.985561	19,997,112.23	100.149970	20,029,994.00	32,881.77	0.30
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	5,500,000.000	Local	99.991568	5,499,536.25	101.948270	5,607,154.85	107,618.60	0.08
Original Face:	5,500,000.000	Base	99.991568	5,499,536.25	101.948270	5,607,154.85	107,618.60	0.08
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	2,139,880.750	Local	99.999321	2,139,866.23	100.921230	2,159,593.97	19,727.74	0.03
Original Face:	5,000,000.000	Base	99.999321	2,139,866.23	100.921230	2,159,593.97	19,727.74	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
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.961620	4,998,081.00	100.326273	5,016,313.65	18,232.65	0.08
		Base		99.961620	4,998,081.00	100.326273	5,016,313.65	18,232.65	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.871683	4,993,584.17	100.430886	5,021,544.30	27,960.13	0.08
		Base		99.871683	4,993,584.17	100.430886	5,021,544.30	27,960.13	0.08
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	107.730309	1,077,303.09	107.846419	1,078,464.19	1,161.10	0.02
		Base		107.730309	1,077,303.09	107.846419	1,078,464.19	1,161.10	0.02
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	106.403563	21,280,712.64	106.500169	21,300,033.80	19,321.16	0.32
		Base		106.403563	21,280,712.64	106.500169	21,300,033.80	19,321.16	0.32
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	102.885427	5,026,981.94	107.377478	5,246,463.58	219,481.64	0.08
		Base		102.885427	5,026,981.94	107.377478	5,246,463.58	219,481.64	0.08
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	103.399770	6,909,172.61	103.440793	6,911,913.79	2,741.18	0.10
		Base		103.399770	6,909,172.61	103.440793	6,911,913.79	2,741.18	0.10
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	102.490654	1,665,473.13	102.931327	1,672,634.06	7,160.93	0.03
		Base		102.490654	1,665,473.13	102.931327	1,672,634.06	7,160.93	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.844736	4,992,236.81	98.758719	4,937,935.95	-54,300.86	0.07
		Base		99.844736	4,992,236.81	98.758719	4,937,935.95	-54,300.86	0.07
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	18,291,000.000	100.953609	18,465,424.64	101.286000	18,526,222.26	60,797.62	0.28
		Base		100.953609	18,465,424.64	101.286000	18,526,222.26	60,797.62	0.28
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR					2.082000	09 Sep 2022		
		Local	10,000,000.000	100.543041	10,054,304.07	100.623342	10,062,334.20	8,030.13	0.15
		Base		100.543041	10,054,304.07	100.623342	10,062,334.20	8,030.13	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
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.901074	4,995,053.72	108.184448	5,409,222.40	414,168.68	0.08
		Base		99.901074	4,995,053.72	108.184448	5,409,222.40	414,168.68	0.08
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	99.629829	2,988,894.87	-11,105.13	0.04
		Base		100.000000	3,000,000.00	99.629829	2,988,894.87	-11,105.13	0.04
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1					0.138570	15 Feb 2022		
		Local	2,739,775.750	100.000000	2,739,775.75	100.010180	2,740,054.66	278.91	0.04
Original Face:		Base	6,000,000.000	100.000000	2,739,775.75	100.010180	2,740,054.66	278.91	0.04
US DOLLAR Total									
		Local	2,089,864,044.110		2,102,683,603.92		2,107,336,742.77	4,653,138.85	31.60
Original Face:		Base	547,876,704.000		2,102,683,603.92		2,107,336,742.77	4,653,138.85	31.60
FIXED INCOME Total									
		Base	2,089,864,044.110		2,102,683,603.92		2,107,336,742.77	4,653,138.85	31.60
Original Face:			547,876,704.000						

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									
		6,656,691,268.470	Base		6,668,800,105.44		6,669,136,010.46	335,905.02	100.00
	Original Face:	547,876,704.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-5,239.620	Local	1.000000	-5,239.62	1.000000	-5,239.62	0.00	0.00
			Base	1.000000	-5,239.62	1.000000	-5,239.62	0.00	0.00
US DOLLAR Total									
		-5,239.620	Local		-5,239.62		-5,239.62	0.00	0.00
			Base		-5,239.62		-5,239.62	0.00	0.00
CASH Total									
		-5,239.620	Base		-5,239.62		-5,239.62	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
		1,219,885.690	Local	100.051470	1,220,513.56	100.050000	1,220,495.63	-17.93	1.08
			Base	100.051470	1,220,513.56	100.050000	1,220,495.63	-17.93	1.08
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					0.772630	06 Nov 2021		
		1,000,000.000	Local	100.032258	1,000,322.58	100.271992	1,002,719.92	2,397.34	0.89
			Base	100.032258	1,000,322.58	100.271992	1,002,719.92	2,397.34	0.89
US DOLLAR Total									
		2,219,885.690	Local		2,220,836.14		2,223,215.55	2,379.41	1.96
			Base		2,220,836.14		2,223,215.55	2,379.41	1.96
CASH EQUIVALENT Total									
		2,219,885.690	Base		2,220,836.14		2,223,215.55	2,379.41	1.96
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	345,000.000	99.919728	344,723.06	102.499907	353,624.68	8,901.62	0.31
		Base		99.919728	344,723.06	102.499907	353,624.68	8,901.62	0.31
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	500,000.000	104.313912	521,569.56	104.198437	520,992.19	-577.37	0.46
		Base		104.313912	521,569.56	104.198437	520,992.19	-577.37	0.46
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.732000	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	102.627435	954,435.15	103.073640	958,584.85	4,149.70	0.85
		Base		102.627435	954,435.15	103.073640	958,584.85	4,149.70	0.85
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.902447	664,351.27	100.377315	667,509.14	3,157.87	0.59
		Base		99.902447	664,351.27	100.377315	667,509.14	3,157.87	0.59
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.957956	499,789.78	102.414002	512,070.01	12,280.23	0.45
		Base		99.957956	499,789.78	102.414002	512,070.01	12,280.23	0.45
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.990544	499,952.72	102.402150	512,010.75	12,058.03	0.45
Original Face:		Base	500,000.000	99.990544	499,952.72	102.402150	512,010.75	12,058.03	0.45
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	850,000.000	102.783741	873,661.80	102.396530	870,370.51	-3,291.29	0.77
Original Face:		Base	850,000.000	102.783741	873,661.80	102.396530	870,370.51	-3,291.29	0.77
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	108.446420	704,901.73	108.956647	708,218.21	3,316.48	0.63
		Base		108.446420	704,901.73	108.956647	708,218.21	3,316.48	0.63
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.690880	09 Feb 2022		
		Local	1,350,000.000	100.128867	1,351,739.71	100.381871	1,355,155.26	3,415.55	1.20
		Base		100.128867	1,351,739.71	100.381871	1,355,155.26	3,415.55	1.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.816182	499,080.91	100.972468	504,862.34	5,781.43	0.45
		Base		99.816182	499,080.91	100.972468	504,862.34	5,781.43	0.45
04550KAA9	ASSOCIATED BK GREEN BAY SR UNSECURED 08/21 3.5					3.500000	13 Aug 2021		
		Local	500,000.000	100.639516	503,197.58	100.606802	503,034.01	-163.57	0.44
		Base		100.639516	503,197.58	100.606802	503,034.01	-163.57	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	108.567714	542,838.57	108.162965	540,814.83	-2,023.74	0.48
		Base		108.567714	542,838.57	108.162965	540,814.83	-2,023.74	0.48
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	344,090.060	99.992592	344,064.57	101.084550	347,821.89	3,757.32	0.31
Original Face:		Base	385,000.000	99.992592	344,064.57	101.084550	347,821.89	3,757.32	0.31
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR					1.175750	24 Apr 2023		
		Local	1,000,000.000	100.827444	1,008,274.44	100.772624	1,007,726.24	-548.20	0.89
		Base		100.827444	1,008,274.44	100.772624	1,007,726.24	-548.20	0.89
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
		Local	750,000.000	101.429493	760,721.20	104.386336	782,897.52	22,176.32	0.69
		Base		101.429493	760,721.20	104.386336	782,897.52	22,176.32	0.69
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	605,000.000	99.907569	604,440.79	99.918275	604,505.56	64.77	0.53
		Base		99.907569	604,440.79	99.918275	604,505.56	64.77	0.53
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.270000	26 Apr 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.029000	1,000,290.00	290.00	0.88
		Base		100.000000	1,000,000.00	100.029000	1,000,290.00	290.00	0.88
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
		Local	138,752.010	99.993312	138,742.73	101.576840	140,939.91	2,197.18	0.12
Original Face:		Base	270,000.000	99.993312	138,742.73	101.576840	140,939.91	2,197.18	0.12
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	298,667.950	99.987474	298,630.54	101.824030	304,115.74	5,485.20	0.27
Original Face:		Base	445,000.000	99.987474	298,630.54	101.824030	304,115.74	5,485.20	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
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	38,937.190	Local	99.993888	38,934.81	100.236260	39,029.18	94.37	0.03
Original Face:	165,000.000	Base	99.993888	38,934.81	100.236260	39,029.18	94.37	0.03
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025		
	305,000.000	Local	99.977252	304,930.62	99.928070	304,780.61	-150.01	0.27
Original Face:	305,000.000	Base	99.977252	304,930.62	99.928070	304,780.61	-150.01	0.27
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15				3.150000	07 Sep 2021		
	900,000.000	Local	100.325053	902,925.48	101.004695	909,042.26	6,116.78	0.80
		Base	100.325053	902,925.48	101.004695	909,042.26	6,116.78	0.80
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				0.765500	06 Jun 2022		
	1,000,000.000	Local	100.246792	1,002,467.92	100.576759	1,005,767.59	3,299.67	0.89
		Base	100.246792	1,002,467.92	100.576759	1,005,767.59	3,299.67	0.89
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25				0.250000	01 Mar 2023		
	600,000.000	Local	99.921187	599,527.12	100.129935	600,779.61	1,252.49	0.53
		Base	99.921187	599,527.12	100.129935	600,779.61	1,252.49	0.53
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.714250	03 Mar 2022		
	500,000.000	Local	100.198512	500,992.56	100.364718	501,823.59	831.03	0.44
		Base	100.198512	500,992.56	100.364718	501,823.59	831.03	0.44
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1				2.100000	16 May 2021		
	1,000,000.000	Local	99.953143	999,531.43	100.061000	1,000,610.00	1,078.57	0.88
		Base	99.953143	999,531.43	100.061000	1,000,610.00	1,078.57	0.88
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498				2.498000	03 Mar 2022		
	500,000.000	Local	100.496072	502,480.36	101.685346	508,426.73	5,946.37	0.45
		Base	100.496072	502,480.36	101.685346	508,426.73	5,946.37	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	101.696016	345,766.45	5,766.45	0.31
		Base	100.000000	340,000.00	101.696016	345,766.45	5,766.45	0.31
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85				1.850000	20 Sep 2021		
	1,546,000.000	Local	100.310951	1,550,807.31	100.503808	1,553,788.87	2,981.56	1.37
		Base	100.310951	1,550,807.31	100.503808	1,553,788.87	2,981.56	1.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR				1.245500	08 Dec 2021		
	500,000.000	Local	100.497698	502,488.49	100.528895	502,644.48	155.99	0.44
		Base	100.497698	502,488.49	100.528895	502,644.48	155.99	0.44
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR				0.679000	01 May 2025		
	500,000.000	Local	100.000000	500,000.00	100.033241	500,166.21	166.21	0.44
		Base	100.000000	500,000.00	100.033241	500,166.21	166.21	0.44
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3				0.600380	07 Dec 2023		
	1,000,000.000	Local	100.403765	1,004,037.65	100.283790	1,002,837.90	-1,199.75	0.89
Original Face:	1,000,000.000	Base	100.403765	1,004,037.65	100.283790	1,002,837.90	-1,199.75	0.89
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR				2.312000	04 Nov 2022		
	500,000.000	Local	100.982076	504,910.38	100.921487	504,607.44	-302.94	0.45
		Base	100.982076	504,910.38	100.921487	504,607.44	-302.94	0.45
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25				3.250000	14 Feb 2022		
	900,000.000	Local	99.976004	899,784.04	102.058824	918,529.42	18,745.38	0.81
		Base	99.976004	899,784.04	102.058824	918,529.42	18,745.38	0.81
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR				0.917630	14 Feb 2022		
	500,000.000	Local	100.260466	501,302.33	100.415566	502,077.83	775.50	0.44
		Base	100.260466	501,302.33	100.415566	502,077.83	775.50	0.44
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3				2.080000	15 Feb 2023		
	72,907.670	Local	99.228531	72,345.21	100.424900	73,217.45	872.24	0.06
Original Face:	550,000.000	Base	99.228531	72,345.21	100.424900	73,217.45	872.24	0.06
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024		
	500,000.000	Local	106.862326	534,311.63	106.519408	532,597.04	-1,714.59	0.47
		Base	106.862326	534,311.63	106.519408	532,597.04	-1,714.59	0.47
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				0.725500	07 Jun 2023		
	850,000.000	Local	100.040859	850,347.30	101.016725	858,642.16	8,294.86	0.76
		Base	100.040859	850,347.30	101.016725	858,642.16	8,294.86	0.76
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45				3.450000	07 Jun 2023		
	500,000.000	Local	106.542658	532,713.29	106.436215	532,181.08	-532.21	0.47
		Base	106.542658	532,713.29	106.436215	532,181.08	-532.21	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
	580,000.000	Local	100.226607	581,314.32	102.668159	595,475.32	14,161.00	0.53
		Base	100.226607	581,314.32	102.668159	595,475.32	14,161.00	0.53
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR				0.545500	06 Mar 2022		
	300,000.000	Local	100.060437	300,181.31	100.353300	301,059.90	878.59	0.27
		Base	100.060437	300,181.31	100.353300	301,059.90	878.59	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	102.503082	932,778.05	22,778.05	0.82
		Base	100.000000	910,000.00	102.503082	932,778.05	22,778.05	0.82
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2				2.000000	01 Mar 2023		
	69,760.070	Local	100.497792	70,107.33	103.331363	72,084.03	1,976.70	0.06
Original Face:	1,419,000.000	Base	100.497792	70,107.33	103.331363	72,084.03	1,976.70	0.06
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028		
	1,168,074.760	Local	101.688288	1,187,795.23	104.860485	1,224,848.86	37,053.63	1.08
Original Face:	3,600,000.000	Base	101.688288	1,187,795.23	104.860485	1,224,848.86	37,053.63	1.08
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625				1.625000	19 Nov 2021		
	745,000.000	Local	99.953447	744,653.18	100.857413	751,387.73	6,734.55	0.66
		Base	99.953447	744,653.18	100.857413	751,387.73	6,734.55	0.66
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27				0.270000	25 May 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	99.912360	999,123.60	-876.40	0.88
		Base	100.000000	1,000,000.00	99.912360	999,123.60	-876.40	0.88
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026		
	500,000.000	Local	99.939760	499,698.80	99.609944	498,049.72	-1,649.08	0.44
		Base	99.939760	499,698.80	99.609944	498,049.72	-1,649.08	0.44
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				0.235000	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.070548	1,000,705.48	705.48	0.88
		Base	100.000000	1,000,000.00	100.070548	1,000,705.48	705.48	0.88
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.330000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.530734	462,441.38	2,441.38	0.41
		Base	100.000000	460,000.00	100.530734	462,441.38	2,441.38	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
		Local	1,000,000.000	99.904988	999,049.88	99.721622	997,216.22	-1,833.66	0.88
		Base		99.904988	999,049.88	99.721622	997,216.22	-1,833.66	0.88
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	99.954038	499,770.19	99.854446	499,272.23	-497.96	0.44
		Base		99.954038	499,770.19	99.854446	499,272.23	-497.96	0.44
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	1,000,000.000	99.995394	999,953.94	100.040158	1,000,401.58	447.64	0.88
		Base		99.995394	999,953.94	100.040158	1,000,401.58	447.64	0.88
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3					0.300000	28 Sep 2023		
		Local	500,000.000	100.000000	500,000.00	100.075255	500,376.28	376.28	0.44
		Base		100.000000	500,000.00	100.075255	500,376.28	376.28	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	99.915256	999,152.56	-847.44	0.88
		Base		100.000000	1,000,000.00	99.915256	999,152.56	-847.44	0.88
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	500,000.000	100.000000	500,000.00	100.017834	500,089.17	89.17	0.44
		Base		100.000000	500,000.00	100.017834	500,089.17	89.17	0.44
3134GXGR9	FREDDIE MAC NOTES 12/23 0.35					0.350000	11 Dec 2023		
		Local	600,000.000	100.000000	600,000.00	100.008736	600,052.42	52.42	0.53
		Base		100.000000	600,000.00	100.008736	600,052.42	52.42	0.53
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.793560	493,978.12	100.131997	495,653.39	1,675.27	0.44
		Base		99.793560	493,978.12	100.131997	495,653.39	1,675.27	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.092931	990,929.31	-9,070.69	0.88
		Base		100.000000	1,000,000.00	99.092931	990,929.31	-9,070.69	0.88
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.902316	499,511.58	99.963412	499,817.06	305.48	0.44
		Base		99.902316	499,511.58	99.963412	499,817.06	305.48	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
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.843464	499,217.32	101.676000	508,380.00	9,162.68	0.45
		Base		99.843464	499,217.32	101.676000	508,380.00	9,162.68	0.45
3136G4B51	FANNIE MAE NOTES 07/23 0.42					0.420000	27 Jul 2023		
		Local	500,000.000	100.000000	500,000.00	100.059842	500,299.21	299.21	0.44
		Base		100.000000	500,000.00	100.059842	500,299.21	299.21	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	100.036199	1,000,361.99	361.99	0.88
		Base		100.000000	1,000,000.00	100.036199	1,000,361.99	361.99	0.88
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	99.460164	1,924,554.18	101.938830	1,972,516.36	47,962.18	1.74
Original Face:		Base	1,935,000.000	99.460164	1,924,554.18	101.938830	1,972,516.36	47,962.18	1.74
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2					2.307000	25 Aug 2022		
		Local	1,000,000.000	102.419223	1,024,192.23	102.312050	1,023,120.50	-1,071.73	0.90
Original Face:		Base	1,000,000.000	102.419223	1,024,192.23	102.312050	1,023,120.50	-1,071.73	0.90
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	729,499.650	99.854365	728,437.24	100.562550	733,603.45	5,166.21	0.65
Original Face:		Base	5,000,000.000	99.854365	728,437.24	100.562550	733,603.45	5,166.21	0.65
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	988,000.000	103.603254	1,023,600.15	103.452860	1,022,114.26	-1,485.89	0.90
Original Face:		Base	988,000.000	103.603254	1,023,600.15	103.452860	1,022,114.26	-1,485.89	0.90
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1					2.669000	25 Feb 2023		
		Local	132,815.300	101.922730	135,368.98	101.992590	135,461.76	92.78	0.12
Original Face:		Base	500,000.000	101.922730	135,368.98	101.992590	135,461.76	92.78	0.12
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	375,942.690	100.927721	379,430.39	103.823020	390,315.05	10,884.66	0.34
Original Face:		Base	700,000.000	100.927721	379,430.39	103.823020	390,315.05	10,884.66	0.34
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.138516	500,692.58	100.349979	501,749.90	1,057.32	0.44
		Base		100.138516	500,692.58	100.349979	501,749.90	1,057.32	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
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		Local	485,000.000	99.861066	484,326.17	100.044268	485,214.70	888.53	0.43
		Base		99.861066	484,326.17	100.044268	485,214.70	888.53	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.921503	999,215.03	100.020476	1,000,204.76	989.73	0.88
		Base		99.921503	999,215.03	100.020476	1,000,204.76	989.73	0.88
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.974176	579,850.22	100.017596	580,102.06	251.84	0.51
		Base		99.974176	579,850.22	100.017596	580,102.06	251.84	0.51
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.694106	996,941.06	99.664421	996,644.21	-296.85	0.88
		Base		99.694106	996,941.06	99.664421	996,644.21	-296.85	0.88
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.924534	499,622.67	99.975333	499,876.67	254.00	0.44
		Base		99.924534	499,622.67	99.975333	499,876.67	254.00	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	33,931.420	100.490784	34,097.95	104.375125	35,415.96	1,318.01	0.03
Original Face:		Base	485,000.000	100.490784	34,097.95	104.375125	35,415.96	1,318.01	0.03
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	300,134.800	100.455888	301,503.08	103.307482	310,061.70	8,558.62	0.27
Original Face:		Base	5,000,000.000	100.455888	301,503.08	103.307482	310,061.70	8,558.62	0.27
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.306915	601,841.49	102.382000	614,292.00	12,450.51	0.54
		Base		100.306915	601,841.49	102.382000	614,292.00	12,450.51	0.54
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.950338	599,702.03	100.057000	600,342.00	639.97	0.53
		Base		99.950338	599,702.03	100.057000	600,342.00	639.97	0.53
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.845000	01 Feb 2022		
		Local	1,000,000.000	100.417018	1,004,170.18	100.432630	1,004,326.30	156.12	0.89
		Base		100.417018	1,004,170.18	100.432630	1,004,326.30	156.12	0.89

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31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3				2.640000	15 Dec 2023		
	377,667.040	Local	99.987473	377,619.73	101.405530	382,975.26	5,355.53	0.34
Original Face:	515,000.000	Base	99.987473	377,619.73	101.405530	382,975.26	5,355.53	0.34
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3				3.030000	15 Nov 2022		
	116,203.130	Local	99.994355	116,196.57	100.499850	116,783.97	587.40	0.10
Original Face:	700,000.000	Base	99.994355	116,196.57	100.499850	116,783.97	587.40	0.10
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3				1.870000	15 Mar 2024		
	515,000.000	Local	99.996177	514,980.31	101.422280	522,324.74	7,344.43	0.46
Original Face:	515,000.000	Base	99.996177	514,980.31	101.422280	522,324.74	7,344.43	0.46
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3				2.230000	15 Oct 2023		
	665,169.550	Local	101.361629	674,226.69	101.180400	673,021.21	-1,205.48	0.59
Original Face:	840,000.000	Base	101.361629	674,226.69	101.180400	673,021.21	-1,205.48	0.59
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3				0.300000	15 Aug 2025		
	495,000.000	Local	99.991990	494,960.35	99.883890	494,425.26	-535.09	0.44
Original Face:	495,000.000	Base	99.991990	494,960.35	99.883890	494,425.26	-535.09	0.44
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3				2.780000	15 Sep 2023		
	292,624.400	Local	99.991026	292,598.14	101.300560	296,430.16	3,832.02	0.26
Original Face:	400,000.000	Base	99.991026	292,598.14	101.300560	296,430.16	3,832.02	0.26
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2				0.250000	15 Sep 2023		
	268,575.360	Local	99.998384	268,571.02	100.024780	268,641.91	70.89	0.24
Original Face:	270,000.000	Base	99.998384	268,571.02	100.024780	268,641.91	70.89	0.24
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3				1.840000	16 Sep 2024		
	595,000.000	Local	99.982966	594,898.65	101.428550	603,499.87	8,601.22	0.53
Original Face:	595,000.000	Base	99.982966	594,898.65	101.428550	603,499.87	8,601.22	0.53
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2				0.260000	16 Nov 2023		
	306,997.280	Local	99.993746	306,978.08	100.029570	307,088.06	109.98	0.27
Original Face:	340,000.000	Base	99.993746	306,978.08	100.029570	307,088.06	109.98	0.27
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3				0.350000	16 Oct 2025		
	185,000.000	Local	99.985259	184,972.73	100.009260	185,017.13	44.40	0.16
Original Face:	185,000.000	Base	99.985259	184,972.73	100.009260	185,017.13	44.40	0.16

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

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3				3.000000	11 May 2021		
	746,000.000	Local	100.004298	746,032.06	100.061000	746,455.06	423.00	0.66
		Base	100.004298	746,032.06	100.061000	746,455.06	423.00	0.66
380149AB0	GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A2				0.270000	17 Jun 2024		
	575,000.000	Local	99.994704	574,969.55	99.924240	574,564.38	-405.17	0.51
Original Face:	575,000.000	Base	99.994704	574,969.55	99.924240	574,564.38	-405.17	0.51
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				0.925250	23 Feb 2023		
	500,000.000	Local	100.773922	503,869.61	100.773869	503,869.35	-0.26	0.45
		Base	100.773922	503,869.61	100.773869	503,869.35	-0.26	0.45
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625				3.625000	20 Feb 2024		
	500,000.000	Local	108.108402	540,542.01	107.857272	539,286.36	-1,255.65	0.48
		Base	108.108402	540,542.01	107.857272	539,286.36	-1,255.65	0.48
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR				0.627000	17 Nov 2023		
	500,000.000	Local	100.009872	500,049.36	100.119000	500,595.00	545.64	0.44
		Base	100.009872	500,049.36	100.119000	500,595.00	545.64	0.44
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	100.093708	800,749.66	749.66	0.71
		Base	100.000000	800,000.00	100.093708	800,749.66	749.66	0.71
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR				0.500500	01 Mar 2022		
	1,000,000.000	Local	99.989544	999,895.44	100.232000	1,002,320.00	2,424.56	0.89
		Base	99.989544	999,895.44	100.232000	1,002,320.00	2,424.56	0.89
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3				0.270000	21 Apr 2025		
	300,000.000	Local	99.998273	299,994.82	99.844860	299,534.58	-460.24	0.26
Original Face:	300,000.000	Base	99.998273	299,994.82	99.844860	299,534.58	-460.24	0.26
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2				0.270000	21 Feb 2023		
	489,893.630	Local	99.994423	489,866.31	100.035090	490,065.53	199.22	0.43
Original Face:	500,000.000	Base	99.994423	489,866.31	100.035090	490,065.53	199.22	0.43
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3				1.830000	18 Jan 2024		
	445,000.000	Local	99.988324	444,948.04	101.507750	451,709.49	6,761.45	0.40
Original Face:	445,000.000	Base	99.988324	444,948.04	101.507750	451,709.49	6,761.45	0.40

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43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	48,975.110	99.999245	48,974.74	100.415840	49,178.77	204.03	0.04
Original Face:		Base	325,000.000	99.999245	48,974.74	100.415840	49,178.77	204.03	0.04
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	332,537.510	99.998671	332,533.09	101.302770	336,869.71	4,336.62	0.30
Original Face:		Base	500,000.000	99.998671	332,533.09	101.302770	336,869.71	4,336.62	0.30
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	62,936.240	99.995233	62,933.24	100.724530	63,392.23	458.99	0.06
Original Face:		Base	250,000.000	99.995233	62,933.24	100.724530	63,392.23	458.99	0.06
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.918596	244,800.56	102.287450	250,604.25	5,803.69	0.22
		Base		99.918596	244,800.56	102.287450	250,604.25	5,803.69	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.562630	08 Aug 2022		
		Local	1,000,000.000	100.457790	1,004,577.90	100.389719	1,003,897.19	-680.71	0.89
		Base		100.457790	1,004,577.90	100.389719	1,003,897.19	-680.71	0.89
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
		Local	855,000.000	100.000000	855,000.00	100.086340	855,738.21	738.21	0.76
		Base		100.000000	855,000.00	100.086340	855,738.21	738.21	0.76
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	1,015,000.000	100.772564	1,022,841.52	102.451319	1,039,880.89	17,039.37	0.92
		Base		100.772564	1,022,841.52	102.451319	1,039,880.89	17,039.37	0.92
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	370,000.000	99.996989	369,988.86	101.309820	374,846.33	4,857.47	0.33
Original Face:		Base	370,000.000	99.996989	369,988.86	101.309820	374,846.33	4,857.47	0.33
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
		Local	342,986.040	100.692037	345,359.63	100.537770	344,830.52	-529.11	0.30
Original Face:		Base	545,000.000	100.692037	345,359.63	100.537770	344,830.52	-529.11	0.30
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
		Local	400,000.000	99.998258	399,993.03	100.019630	400,078.52	85.49	0.35
Original Face:		Base	400,000.000	99.998258	399,993.03	100.019630	400,078.52	85.49	0.35

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44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2					0.230000	15 Feb 2024		
		Local	360,000.000	99.990019	359,964.07	99.985870	359,949.13	-14.94	0.32
Original Face:		Base	360,000.000	99.990019	359,964.07	99.985870	359,949.13	-14.94	0.32
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
		Local	500,000.000	101.189286	505,946.43	101.250405	506,252.03	305.60	0.45
		Base		101.189286	505,946.43	101.250405	506,252.03	305.60	0.45
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	103.384546	516,922.73	103.928959	519,644.80	2,722.07	0.46
		Base		103.384546	516,922.73	103.928959	519,644.80	2,722.07	0.46
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.552500	11 May 2022		
		Local	1,500,000.000	100.049137	1,500,737.06	100.305923	1,504,588.85	3,851.79	1.33
		Base		100.049137	1,500,737.06	100.305923	1,504,588.85	3,851.79	1.33
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	100.856744	504,283.72	102.707074	513,535.37	9,251.65	0.45
		Base		100.856744	504,283.72	102.707074	513,535.37	9,251.65	0.45
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	440,000.000	100.054193	440,238.45	100.751986	443,308.74	3,070.29	0.39
		Base		100.054193	440,238.45	100.751986	443,308.74	3,070.29	0.39
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	104.223256	521,116.28	104.328350	521,641.75	525.47	0.46
		Base		104.223256	521,116.28	104.328350	521,641.75	525.47	0.46
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR					3.207000	01 Apr 2023		
		Local	500,000.000	102.570310	512,851.55	102.608000	513,040.00	188.45	0.45
		Base		102.570310	512,851.55	102.608000	513,040.00	188.45	0.45
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.483960	783,774.89	100.149091	781,162.91	-2,611.98	0.69
		Base		100.483960	783,774.89	100.149091	781,162.91	-2,611.98	0.69
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	99.394739	213,698.69	-1,301.31	0.19
		Base		100.000000	215,000.00	99.394739	213,698.69	-1,301.31	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
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR				0.590000	16 Mar 2024		
	225,000.000	Local	100.000000	225,000.00	100.321000	225,722.25	722.25	0.20
		Base	100.000000	225,000.00	100.321000	225,722.25	722.25	0.20
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2				0.410000	15 Mar 2023		
	259,897.240	Local	100.030766	259,977.20	100.055210	260,040.73	63.53	0.23
Original Face:	400,000.000	Base	100.030766	259,977.20	100.055210	260,040.73	63.53	0.23
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3				0.360000	15 Sep 2025		
	85,000.000	Local	99.981376	84,984.17	99.836500	84,861.03	-123.14	0.07
Original Face:	85,000.000	Base	99.981376	84,984.17	99.836500	84,861.03	-123.14	0.07
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45				2.450000	05 Dec 2021		
	440,000.000	Local	100.306607	441,349.07	101.278230	445,624.21	4,275.14	0.39
		Base	100.306607	441,349.07	101.278230	445,624.21	4,275.14	0.39
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	103.032980	309,098.94	102.919941	308,759.82	-339.12	0.27
		Base	103.032980	309,098.94	102.919941	308,759.82	-339.12	0.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	641,000.000	Local	101.289883	649,268.15	101.460594	650,362.41	1,094.26	0.57
		Base	101.289883	649,268.15	101.460594	650,362.41	1,094.26	0.57
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5				2.500000	22 Nov 2021		
	350,000.000	Local	101.241509	354,345.28	101.268648	354,440.27	94.99	0.31
		Base	101.241509	354,345.28	101.268648	354,440.27	94.99	0.31
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR				0.992380	22 Nov 2021		
	990,000.000	Local	100.200744	991,987.37	100.406612	994,025.46	2,038.09	0.88
		Base	100.200744	991,987.37	100.406612	994,025.46	2,038.09	0.88
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	500,000.000	Local	99.965462	499,827.31	102.684860	513,424.30	13,596.99	0.45
		Base	99.965462	499,827.31	102.684860	513,424.30	13,596.99	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
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	805,000.000	101.079436	813,689.46	101.476156	816,883.06	3,193.60	0.72
		Base		101.079436	813,689.46	101.476156	816,883.06	3,193.60	0.72
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	101.430098	1,014,300.98	101.793393	1,017,933.93	3,632.95	0.90
		Base		101.430098	1,014,300.98	101.793393	1,017,933.93	3,632.95	0.90
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
		Local	475,000.000	104.456541	496,168.57	104.221712	495,053.13	-1,115.44	0.44
		Base		104.456541	496,168.57	104.221712	495,053.13	-1,115.44	0.44
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.798630	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.587429	1,810,573.72	10,573.72	1.60
		Base		100.000000	1,800,000.00	100.587429	1,810,573.72	10,573.72	1.60
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
		Local	500,000.000	102.828208	514,141.04	102.775287	513,876.44	-264.60	0.45
		Base		102.828208	514,141.04	102.775287	513,876.44	-264.60	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	1,175,000.000	100.034117	1,175,400.87	101.157240	1,188,597.57	13,196.70	1.05
Original Face:		Base	1,175,000.000	100.034117	1,175,400.87	101.157240	1,188,597.57	13,196.70	1.05
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
		Local	215,942.250	100.508108	217,039.47	100.748530	217,558.64	519.17	0.19
Original Face:		Base	800,000.000	100.508108	217,039.47	100.748530	217,558.64	519.17	0.19
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
		Local	500,000.000	106.676928	533,384.64	106.796015	533,980.08	595.44	0.47
		Base		106.676928	533,384.64	106.796015	533,980.08	595.44	0.47
6174468K8	MORGAN STANLEY SR UNSECURED 01/23 VAR					0.710000	20 Jan 2023		
		Local	500,000.000	100.290052	501,450.26	100.198072	500,990.36	-459.90	0.44
		Base		100.290052	501,450.26	100.198072	500,990.36	-459.90	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
		Local	445,000.000	100.010867	445,048.36	100.108281	445,481.85	433.49	0.39
		Base		100.010867	445,048.36	100.108281	445,481.85	433.49	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	99.932875	499,664.38	-335.62	0.44
		Base		100.000000	500,000.00	99.932875	499,664.38	-335.62	0.44
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
		Local	500,000.000	100.000000	500,000.00	100.232000	501,160.00	1,160.00	0.44
		Base		100.000000	500,000.00	100.232000	501,160.00	1,160.00	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.683992	483,467.36	103.734754	503,113.56	19,646.20	0.44
		Base		99.683992	483,467.36	103.734754	503,113.56	19,646.20	0.44
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					0.574000	30 Jun 2021		
		Local	500,000.000	100.029906	500,149.53	100.057523	500,287.62	138.09	0.44
		Base		100.029906	500,149.53	100.057523	500,287.62	138.09	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	455,000.000	99.967429	454,851.80	100.975110	459,436.75	4,584.95	0.41
		Base		99.967429	454,851.80	100.975110	459,436.75	4,584.95	0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	102.330224	1,023,302.24	103.562206	1,035,622.06	12,319.82	0.91
		Base		102.330224	1,023,302.24	103.562206	1,035,622.06	12,319.82	0.91
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A					0.470000	17 Oct 2022		
		Local	448,567.990	100.084034	448,944.94	100.070950	448,886.25	-58.69	0.40
Original Face:		Base	845,000.000	100.084034	448,944.94	100.070950	448,886.25	-58.69	0.40
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
		Local	608,000.000	100.381393	610,318.87	100.365620	610,222.97	-95.90	0.54
Original Face:		Base	608,000.000	100.381393	610,318.87	100.365620	610,222.97	-95.90	0.54
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
		Local	68,422.040	99.999357	68,421.60	100.211170	68,566.53	144.93	0.06
Original Face:		Base	335,000.000	99.999357	68,421.60	100.211170	68,566.53	144.93	0.06
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.755696	698,289.87	101.903884	713,327.19	15,037.32	0.63
		Base		99.755696	698,289.87	101.903884	713,327.19	15,037.32	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
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	500,000.000	100.007596	500,037.98	100.467092	502,335.46	2,297.48	0.44
		Base		100.007596	500,037.98	100.467092	502,335.46	2,297.48	0.44
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	101.080897	707,566.28	103.733000	726,131.00	18,564.72	0.64
		Base		101.080897	707,566.28	103.733000	726,131.00	18,564.72	0.64
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
		Local	422,000.000	101.091953	426,608.04	101.188719	427,016.39	408.35	0.38
		Base		101.091953	426,608.04	101.188719	427,016.39	408.35	0.38
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625					2.625000	17 Feb 2022		
		Local	560,000.000	101.728914	569,681.92	101.704768	569,546.70	-135.22	0.50
		Base		101.728914	569,681.92	101.704768	569,546.70	-135.22	0.50
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
		Local	500,000.000	102.329200	511,646.00	102.492227	512,461.14	815.14	0.45
		Base		102.329200	511,646.00	102.492227	512,461.14	815.14	0.45
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.500500	24 Feb 2023		
		Local	500,000.000	99.817008	499,085.04	100.180092	500,900.46	1,815.42	0.44
		Base		99.817008	499,085.04	100.180092	500,900.46	1,815.42	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.108680	250,271.70	102.529256	256,323.14	6,051.44	0.23
		Base		100.108680	250,271.70	102.529256	256,323.14	6,051.44	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.455380	10 May 2021		
		Local	1,580,000.000	100.000170	1,580,002.68	100.005000	1,580,079.00	76.32	1.40
		Base		100.000170	1,580,002.68	100.005000	1,580,079.00	76.32	1.40
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.893321	279,701.30	99.489237	278,569.86	-1,131.44	0.25
		Base		99.893321	279,701.30	99.489237	278,569.86	-1,131.44	0.25
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
		Local	470,000.000	100.510123	472,397.58	100.454048	472,134.03	-263.55	0.42
		Base		100.510123	472,397.58	100.454048	472,134.03	-263.55	0.42

Base Currency: USD - US DOLLAR

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713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.566880	02 May 2022		
		Local	525,000.000	100.190813	526,001.77	100.301145	526,581.01	579.24	0.47
		Base		100.190813	526,001.77	100.301145	526,581.01	579.24	0.47
713448DX3	PEPSICO INC SR UNSECURED 04/21 2					2.000000	15 Apr 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
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.868000	489,353.20	100.992817	494,864.80	5,511.60	0.44
		Base		99.868000	489,353.20	100.992817	494,864.80	5,511.60	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.953721	279,870.42	100.248000	280,694.40	823.98	0.25
		Base		99.953721	279,870.42	100.248000	280,694.40	823.98	0.25
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.480000	23 Apr 2024		
		Local	445,000.000	100.000000	445,000.00	100.095000	445,422.75	422.75	0.39
		Base		100.000000	445,000.00	100.095000	445,422.75	422.75	0.39
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	1,431,000.000	100.011702	1,431,167.46	100.076117	1,432,089.23	921.77	1.26
		Base		100.011702	1,431,167.46	100.076117	1,432,089.23	921.77	1.26
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.950085	599,700.51	100.080853	600,485.12	784.61	0.53
		Base		99.950085	599,700.51	100.080853	600,485.12	784.61	0.53
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
		Local	450,000.000	100.356473	451,604.13	100.760228	453,421.03	1,816.90	0.40
		Base		100.356473	451,604.13	100.760228	453,421.03	1,816.90	0.40
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.982270	599,893.62	102.498660	614,991.96	15,098.34	0.54
		Base		99.982270	599,893.62	102.498660	614,991.96	15,098.34	0.54
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.808114	753,551.26	102.555438	774,293.56	20,742.30	0.68
		Base		99.808114	753,551.26	102.555438	774,293.56	20,742.30	0.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	249,956.670	99.999312	249,954.95	100.371770	250,885.93	930.98	0.22
	Original Face:	Base	600,000.000	99.999312	249,954.95	100.371770	250,885.93	930.98	0.22
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.995661	344,985.03	101.452110	350,009.78	5,024.75	0.31
	Original Face:	Base	345,000.000	99.995661	344,985.03	101.452110	350,009.78	5,024.75	0.31
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	877,325.020	99.996962	877,298.37	99.996160	877,291.33	-7.04	0.77
	Original Face:	Base	1,000,000.000	99.996962	877,298.37	99.996160	877,291.33	-7.04	0.77
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	372,484.410	99.990840	372,450.29	101.468540	377,954.49	5,504.20	0.33
	Original Face:	Base	550,000.000	99.990840	372,450.29	101.468540	377,954.49	5,504.20	0.33
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.982547	414,927.57	99.902870	414,596.91	-330.66	0.37
	Original Face:	Base	415,000.000	99.982547	414,927.57	99.902870	414,596.91	-330.66	0.37
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.957422	999,574.22	101.740646	1,017,406.46	17,832.24	0.90
		Base		99.957422	999,574.22	101.740646	1,017,406.46	17,832.24	0.90
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.537990	796,303.92	99.539062	796,312.50	8.58	0.70
		Base		99.537990	796,303.92	99.539062	796,312.50	8.58	0.70
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.475426	502,377.13	103.054943	515,274.72	12,897.59	0.46
		Base		100.475426	502,377.13	103.054943	515,274.72	12,897.59	0.46
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.443880	15 Jun 2021		
		Local	500,000.000	100.008630	500,043.15	100.027500	500,137.50	94.35	0.44
		Base		100.008630	500,043.15	100.027500	500,137.50	94.35	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	100.422366	1,004,223.66	4,223.66	0.89
		Base		100.000000	1,000,000.00	100.422366	1,004,223.66	4,223.66	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
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.426880	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.038762	625,242.26	242.26	0.55
		Base		100.000000	625,000.00	100.038762	625,242.26	242.26	0.55
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	105.673733	1,056,737.33	106.500169	1,065,001.69	8,264.36	0.94
		Base		105.673733	1,056,737.33	106.500169	1,065,001.69	8,264.36	0.94
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
		Local	500,000.000	106.379938	531,899.69	107.011655	535,058.28	3,158.59	0.47
		Base		106.379938	531,899.69	107.011655	535,058.28	3,158.59	0.47
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR					0.693750	22 Oct 2021		
		Local	500,000.000	100.166330	500,831.65	100.200357	501,001.79	170.14	0.44
		Base		100.166330	500,831.65	100.200357	501,001.79	170.14	0.44
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					0.809750	27 May 2022		
		Local	500,000.000	100.048784	500,243.92	100.039477	500,197.39	-46.53	0.44
		Base		100.048784	500,243.92	100.039477	500,197.39	-46.53	0.44
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
		Local	400,000.000	100.054108	400,216.43	100.170000	400,680.00	463.57	0.35
		Base		100.054108	400,216.43	100.170000	400,680.00	463.57	0.35
US DOLLAR Total									
		Local	109,602,674.480		110,359,841.96		110,981,764.84	621,922.88	98.03
Original Face:		Base	41,680,000.000		110,359,841.96		110,981,764.84	621,922.88	98.03
FIXED INCOME Total									
		Base	109,602,674.480		110,359,841.96		110,981,764.84	621,922.88	98.03
Original Face:			41,680,000.000						

& 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									
		111,817,320.550	Base		112,575,438.48		113,199,740.77	624,302.29	100.00
	Original Face:	41,680,000.000							

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								
		0.010	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	
03799W009	GOLDMAN SACHS GROUP INC					0.000001	03 May 2021		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.33
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.33
091995001	BLACKROCK INVT QUALITY					0.000000	03 May 2021		
		25,006,374.610	Local	100.000000	25,006,374.61	100.000000	25,006,374.61	0.00	2.17
			Base	100.000000	25,006,374.61	100.000000	25,006,374.61	0.00	2.17
138994009	CANTOR FITZGERALD REPO REPO					0.250000	03 May 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.87
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.87
138994009	CANTOR FITZGERALD REPO REPO					0.250000	10 May 2021		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.16
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.16
138994009	CANTOR FITZGERALD REPO REPO					0.300000	19 Jul 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.87
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.87

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963H0	TREASURY BILL 06/21 0.00000					0.093700	17 Jun 2021		
		Local	25,000,000.000	99.987767	24,996,941.73	99.987767	24,996,941.73	0.00	2.16
		Base		99.987767	24,996,941.73	99.987767	24,996,941.73	0.00	2.16
9127964L0	TREASURY BILL 09/21 0.00000					0.112500	09 Sep 2021		
		Local	40,000,000.000	99.959063	39,983,625.00	99.959063	39,983,625.00	0.00	3.46
		Base		99.959063	39,983,625.00	99.959063	39,983,625.00	0.00	3.46
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
		Local	25,000,000.000	99.939860	24,984,964.93	99.939860	24,984,964.93	0.00	2.16
		Base		99.939860	24,984,964.93	99.939860	24,984,964.93	0.00	2.16
912796A41	TREASURY BILL 06/21 0.00000					0.072400	03 Jun 2021		
		Local	60,000,000.000	99.993073	59,995,843.84	99.993073	59,995,843.84	0.00	5.20
		Base		99.993073	59,995,843.84	99.993073	59,995,843.84	0.00	5.20
912796A90	TREASURY BILL 12/21 0.00000					0.094000	30 Dec 2021		
		Local	25,000,000.000	99.936550	24,984,137.50	99.936550	24,984,137.50	0.00	2.16
		Base		99.936550	24,984,137.50	99.936550	24,984,137.50	0.00	2.16
912796B24	TREASURY BILL 06/21 0.00000					0.087500	10 Jun 2021		
		Local	25,000,000.000	99.990278	24,997,569.44	99.990278	24,997,569.44	0.00	2.16
		Base		99.990278	24,997,569.44	99.990278	24,997,569.44	0.00	2.16
912796B40	TREASURY BILL 07/21 0.00000					0.076500	01 Jul 2021		
		Local	95,000,000.000	99.986551	94,987,223.90	99.986551	94,987,223.90	0.00	8.23
		Base		99.986551	94,987,223.90	99.986551	94,987,223.90	0.00	8.23
912796C31	TREASURY BILL 01/22 0.00000					0.071000	27 Jan 2022		
		Local	25,000,000.000	99.946553	24,986,638.19	99.946553	24,986,638.19	0.00	2.16
		Base		99.946553	24,986,638.19	99.946553	24,986,638.19	0.00	2.16
926NKW009	AMHERST PIERPONT 04/15 VAR					0.030000	07 May 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.73
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.73
966VMM002	JP MORGAN MONEY MARKET					0.000000	03 May 2021		
		Local	25,043,076.620	100.000000	25,043,076.62	100.000000	25,043,076.62	0.00	2.17
		Base		100.000000	25,043,076.62	100.000000	25,043,076.62	0.00	2.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
978UHK000	DAIWA CAPITAL MARKETS REPO				0.020000	19 May 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.73
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.73
979QHR003	SOUTH STREET REPO				0.010000	03 May 2021		
	244,793,709.460	Local	100.000000	244,793,709.46	100.000000	244,793,709.46	0.00	21.20
		Base	100.000000	244,793,709.46	100.000000	244,793,709.46	0.00	21.20
979QHR003	SOUTH STREET REPO				0.100000	03 May 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.87
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.87
US DOLLAR Total								
	759,843,160.690	Local		759,760,105.22		759,760,105.22	0.00	65.79
		Base		759,760,105.22		759,760,105.22	0.00	65.79
CASH EQUIVALENT Total								
	759,843,160.690	Base		759,760,105.22		759,760,105.22	0.00	65.79
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		
	4,748,096.850	Local	100.988099	4,795,012.75	105.197296	4,994,869.50	199,856.75	0.43
Original Face:	20,540,000.000	Base	100.988099	4,795,012.75	105.197296	4,994,869.50	199,856.75	0.43
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.990274	19,998,054.74	101.305370	20,261,074.00	263,019.26	1.75
		Base	99.990274	19,998,054.74	101.305370	20,261,074.00	263,019.26	1.75
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75				1.750000	18 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.681331	5,034,066.55	34,066.55	0.44
		Base	100.000000	5,000,000.00	100.681331	5,034,066.55	34,066.55	0.44
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.100000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.083940	10,008,394.00	8,394.00	0.87
		Base	100.000000	10,000,000.00	100.083940	10,008,394.00	8,394.00	0.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.016946	5,000,847.30	847.30	0.43
		Base		100.000000	5,000,000.00	100.016946	5,000,847.30	847.30	0.43
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	99.948987	4,997,449.35	-2,550.65	0.43
		Base		100.000000	5,000,000.00	99.948987	4,997,449.35	-2,550.65	0.43
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	100.001079	10,000,107.90	107.90	0.87
		Base		100.000000	10,000,000.00	100.001079	10,000,107.90	107.90	0.87
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	99.914517	14,987,177.55	-12,822.45	1.30
		Base		100.000000	15,000,000.00	99.914517	14,987,177.55	-12,822.45	1.30
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	7,079,841.690	104.469242	7,396,256.96	109.928474	7,782,761.93	386,504.97	0.67
Original Face:		Base	24,487,993.000	104.469242	7,396,256.96	109.928474	7,782,761.93	386,504.97	0.67
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	2,074,852.500	104.385987	2,165,855.26	108.920882	2,259,947.64	94,092.38	0.20
Original Face:		Base	10,000,000.000	104.385987	2,165,855.26	108.920882	2,259,947.64	94,092.38	0.20
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.274250	03 Jan 2022		
		Local	5,000,000.000	100.053733	5,002,686.67	100.114715	5,005,735.75	3,049.08	0.43
		Base		100.053733	5,002,686.67	100.114715	5,005,735.75	3,049.08	0.43
313313HD3	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/21 0.00000						21 Jun 2021		
		Local	7,000,000.000	99.987250	6,999,107.50	100.000000	7,000,000.00	892.50	0.61
		Base		99.987250	6,999,107.50	100.000000	7,000,000.00	892.50	0.61
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
		Local	10,000,000.000	99.970333	9,997,033.34	99.985333	9,998,533.30	1,499.96	0.87
		Base		99.970333	9,997,033.34	99.985333	9,998,533.30	1,499.96	0.87
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.982476	4,999,123.81	101.588716	5,079,435.80	80,311.99	0.44
		Base		99.982476	4,999,123.81	101.588716	5,079,435.80	80,311.99	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
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.155000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.154235	5,007,711.75	7,711.75	0.43
		Base		100.000000	5,000,000.00	100.154235	5,007,711.75	7,711.75	0.43
3133EL2W3	FEDERAL FARM CREDIT BANK BONDS 05/23 0.35					0.350000	04 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000755	10,000,075.50	75.50	0.87
		Base		100.000000	10,000,000.00	100.000755	10,000,075.50	75.50	0.87
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.065049	10,006,504.90	6,504.90	0.87
		Base		100.000000	10,000,000.00	100.065049	10,006,504.90	6,504.90	0.87
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.982826	9,998,282.55	100.061322	10,006,132.20	7,849.65	0.87
		Base		99.982826	9,998,282.55	100.061322	10,006,132.20	7,849.65	0.87
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.177528	4,908,876.40	-91,123.60	0.43
		Base		100.000000	5,000,000.00	98.177528	4,908,876.40	-91,123.60	0.43
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.065000	09 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.044000	5,002,200.00	2,200.00	0.43
		Base		100.000000	5,000,000.00	100.044000	5,002,200.00	2,200.00	0.43
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.209998	5,010,499.90	10,499.90	0.43
		Base		100.000000	5,000,000.00	100.209998	5,010,499.90	10,499.90	0.43
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.040158	10,004,015.80	4,015.80	0.87
		Base		100.000000	10,000,000.00	100.040158	10,004,015.80	4,015.80	0.87
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.741551	9,974,155.10	-25,844.90	0.86
		Base		100.000000	10,000,000.00	99.741551	9,974,155.10	-25,844.90	0.86
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.998906	9,999,890.58	100.374812	10,037,481.20	37,590.62	0.87
		Base		99.998906	9,999,890.58	100.374812	10,037,481.20	37,590.62	0.87

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	16,000,000.000	Local	99.983248	15,997,319.70	101.803592	16,288,574.72	291,255.02	1.41
		Base	99.983248	15,997,319.70	101.803592	16,288,574.72	291,255.02	1.41
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	2,364,375.140	Local	99.778874	2,359,146.90	102.607710	2,426,031.19	66,884.29	0.21
Original Face:	11,452,445.000	Base	99.778874	2,359,146.90	102.607710	2,426,031.19	66,884.29	0.21
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	3,182,961.900	Local	100.272797	3,191,644.94	102.418710	3,259,948.52	68,303.58	0.28
Original Face:	11,058,708.000	Base	100.272797	3,191,644.94	102.418710	3,259,948.52	68,303.58	0.28
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.824168	4,991,208.40	-8,791.60	0.43
		Base	100.000000	5,000,000.00	99.824168	4,991,208.40	-8,791.60	0.43
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	1,319,397.500	Local	99.978693	1,319,116.38	102.853950	1,357,052.44	37,936.06	0.12
Original Face:	10,000,000.000	Base	99.978693	1,319,116.38	102.853950	1,357,052.44	37,936.06	0.12
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	1,383,653.740	Local	100.698125	1,393,313.37	102.691890	1,420,900.18	27,586.81	0.12
Original Face:	12,022,600.000	Base	100.698125	1,393,313.37	102.691890	1,420,900.18	27,586.81	0.12
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,835,893.290	Local	100.346001	1,842,245.49	102.041650	1,873,375.81	31,130.32	0.16
Original Face:	15,363,692.000	Base	100.346001	1,842,245.49	102.041650	1,873,375.81	31,130.32	0.16
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	3,920,791.920	Local	101.147850	3,965,796.73	103.574210	4,060,929.26	95,132.53	0.35
Original Face:	24,000,000.000	Base	101.147850	3,965,796.73	103.574210	4,060,929.26	95,132.53	0.35
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	856,621.500	Local	101.565298	870,030.18	103.715020	888,445.16	18,414.98	0.08
Original Face:	9,815,000.000	Base	101.565298	870,030.18	103.715020	888,445.16	18,414.98	0.08
3137FEVL1	FREDDIE MAC FHR 4800 UA				3.500000	15 Dec 2044		
	211,375.110	Local	99.899473	211,162.62	100.000110	211,375.34	212.72	0.02
Original Face:	14,712,277.000	Base	99.899473	211,162.62	100.000110	211,375.34	212.72	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
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	654,645.400	101.523926	664,621.71	104.555360	684,466.85	19,845.14	0.06
Original Face:		Base	10,000,000.000	101.523926	664,621.71	104.555360	684,466.85	19,845.14	0.06
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	751,754.470	108.156877	813,074.16	113.918440	856,386.96	43,312.80	0.07
Original Face:		Base	12,777,000.000	108.156877	813,074.16	113.918440	856,386.96	43,312.80	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	290,287.000	105.619924	306,600.91	116.145150	337,154.27	30,553.36	0.03
Original Face:		Base	10,000,000.000	105.619924	306,600.91	116.145150	337,154.27	30,553.36	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	240,091.350	103.968173	249,618.59	110.799720	266,020.54	16,401.95	0.02
Original Face:		Base	5,000,000.000	103.968173	249,618.59	110.799720	266,020.54	16,401.95	0.02
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	157,908.320	102.292273	161,528.01	102.808980	162,343.93	815.92	0.01
Original Face:		Base	16,000,000.000	102.292273	161,528.01	102.808980	162,343.93	815.92	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	153,858.950	104.766834	161,193.15	108.555870	167,022.92	5,829.77	0.01
Original Face:		Base	5,000,000.000	104.766834	161,193.15	108.555870	167,022.92	5,829.77	0.01
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.080000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.047335	20,009,467.00	9,467.00	1.73
		Base		100.000000	20,000,000.00	100.047335	20,009,467.00	9,467.00	1.73
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		Local	604,864.060	102.594552	620,557.57	104.519472	632,200.72	11,643.15	0.05
Original Face:		Base	9,875,825.000	102.594552	620,557.57	104.519472	632,200.72	11,643.15	0.05
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	429,147.550	99.947734	428,923.25	106.355110	456,420.35	27,497.10	0.04
Original Face:		Base	5,000,000.000	99.947734	428,923.25	106.355110	456,420.35	27,497.10	0.04
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	1,890,069.100	100.940296	1,907,841.34	103.156190	1,949,723.27	41,881.93	0.17
Original Face:		Base	10,000,000.000	100.940296	1,907,841.34	103.156190	1,949,723.27	41,881.93	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
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	90,528.080	99.695100	90,252.06	100.763170	91,218.96	966.90	0.01
Original Face:		Base	2,000,000.000	99.695100	90,252.06	100.763170	91,218.96	966.90	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	369,295.150	100.122070	369,745.95	101.250430	373,912.93	4,166.98	0.03
Original Face:		Base	5,000,000.000	100.122070	369,745.95	101.250430	373,912.93	4,166.98	0.03
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,537,646.700	95.600885	2,426,012.70	101.129780	2,566,316.52	140,303.82	0.22
Original Face:		Base	10,000,000.000	95.600885	2,426,012.70	101.129780	2,566,316.52	140,303.82	0.22
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	4,784,920.400	94.629196	4,527,931.68	101.366140	4,850,289.11	322,357.43	0.42
Original Face:		Base	10,000,000.000	94.629196	4,527,931.68	101.366140	4,850,289.11	322,357.43	0.42
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,207,549.700	97.795978	3,136,854.61	103.570140	3,322,063.71	185,209.10	0.29
Original Face:		Base	5,000,000.000	97.795978	3,136,854.61	103.570140	3,322,063.71	185,209.10	0.29
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,314,804.400	100.789787	1,325,188.56	105.088200	1,381,704.28	56,515.72	0.12
Original Face:		Base	10,000,000.000	100.789787	1,325,188.56	105.088200	1,381,704.28	56,515.72	0.12
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	1,326,803.200	100.217874	1,329,693.96	104.047650	1,380,507.55	50,813.59	0.12
Original Face:		Base	10,000,000.000	100.217874	1,329,693.96	104.047650	1,380,507.55	50,813.59	0.12
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	2,235,425.960	95.970705	2,145,354.05	101.678840	2,272,955.19	127,601.14	0.20
Original Face:		Base	4,000,000.000	95.970705	2,145,354.05	101.678840	2,272,955.19	127,601.14	0.20
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,136,928.950	96.502042	3,027,200.48	101.874610	3,195,734.13	168,533.65	0.28
Original Face:		Base	5,000,000.000	96.502042	3,027,200.48	101.874610	3,195,734.13	168,533.65	0.28
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	1,668,579.100	99.904270	1,666,981.77	102.088000	1,703,419.03	36,437.26	0.15
Original Face:		Base	10,000,000.000	99.904270	1,666,981.77	102.088000	1,703,419.03	36,437.26	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
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,543,026.350	100.067370	1,544,065.89	102.348610	1,579,266.02	35,200.13	0.14
Original Face:		Base	5,000,000.000	100.067370	1,544,065.89	102.348610	1,579,266.02	35,200.13	0.14
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	3,395,377.700	99.628510	3,382,764.21	105.383950	3,578,183.14	195,418.93	0.31
Original Face:		Base	5,000,000.000	99.628510	3,382,764.21	105.383950	3,578,183.14	195,418.93	0.31
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	1,492,022.030	99.872291	1,490,116.58	104.512550	1,559,350.27	69,233.69	0.14
Original Face:		Base	10,000,000.000	99.872291	1,490,116.58	104.512550	1,559,350.27	69,233.69	0.14
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
		Local	5,000,000.000	111.293601	5,564,680.06	110.556050	5,527,802.50	-36,877.56	0.48
		Base		111.293601	5,564,680.06	110.556050	5,527,802.50	-36,877.56	0.48
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.265139	1,734,586.90	102.111510	1,766,529.12	31,942.22	0.15
		Base		100.265139	1,734,586.90	102.111510	1,766,529.12	31,942.22	0.15
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	5,000,000.000	99.763033	4,988,151.64	100.300380	5,015,019.00	26,867.36	0.43
		Base		99.763033	4,988,151.64	100.300380	5,015,019.00	26,867.36	0.43
9127965C9	TREASURY BILL 12/20 0.00000						15 Dec 2020		
		Local	0.000	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		
		Local	0.000	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		
		Local	30,000,000.000	99.936097	29,980,829.15	99.982250	29,994,675.00	13,845.85	2.60
		Base		99.936097	29,980,829.15	99.982250	29,994,675.00	13,845.85	2.60
912796B65	TREASURY BILL 02/21 0.00000						02 Feb 2021		
		Local	0.000	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.530981	20,106,196.29	100.540747	20,108,149.40	1,953.11	1.74
		Base	100.530981	20,106,196.29	100.540747	20,108,149.40	1,953.11	1.74
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.939750	19,987,949.94	100.980469	20,196,093.80	208,143.86	1.75
		Base	99.939750	19,987,949.94	100.980469	20,196,093.80	208,143.86	1.75
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.977362	19,995,472.30	100.046875	20,009,375.00	13,902.70	1.73
		Base	99.977362	19,995,472.30	100.046875	20,009,375.00	13,902.70	1.73
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	98.620359	9,862,035.89	98.467200	9,846,720.00	-15,315.89	0.85
		Base	98.620359	9,862,035.89	98.467200	9,846,720.00	-15,315.89	0.85
US DOLLAR Total								
	390,983,395.060	Local		391,439,559.06		394,986,385.81	3,546,826.75	34.21
Original Face:	338,105,540.000	Base		391,439,559.06		394,986,385.81	3,546,826.75	34.21

& 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
FIXED INCOME Total									
		390,983,395.060	Base		391,439,559.06		394,986,385.81	3,546,826.75	34.21
	Original Face:	338,105,540.000							

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									
		1,150,826,555.760	Base		1,151,199,664.29		1,154,746,491.04	3,546,826.75	100.00
	Original Face:	338,105,540.000							

& 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								
			111,638.910	1.000000	111,638.91	1.000000	111,638.91	0.00	0.01
		Base		1.000000	111,638.91	1.000000	111,638.91	0.00	0.01
US DOLLAR Total									
			111,638.910		111,638.91		111,638.91	0.00	0.01
		Base			111,638.91		111,638.91	0.00	0.01
CASH Total									
			111,638.910	Base	111,638.91		111,638.91	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314PU90	AMAZON COM INC DISC COML					0.090000	09 Jul 2021		
			25,000,000.000	99.982750	24,995,687.50	99.982750	24,995,687.50	0.00	1.31
		Base		99.982750	24,995,687.50	99.982750	24,995,687.50	0.00	1.31
02314PWQ0	AMAZON COM INC DISC COML					0.060000	24 Sep 2021		
			10,000,000.000	99.975667	9,997,566.67	99.975667	9,997,566.67	0.00	0.52
		Base		99.975667	9,997,566.67	99.975667	9,997,566.67	0.00	0.52
03040LS42	AMERICAN WATER CAPIT					0.140000	04 May 2021		
			15,000,000.000	99.998833	14,999,825.00	99.998833	14,999,825.00	0.00	0.78
		Base		99.998833	14,999,825.00	99.998833	14,999,825.00	0.00	0.78
03040LSE0	AMERICAN WATER CAPIT					0.130000	14 May 2021		
			15,000,000.000	99.995306	14,999,295.83	99.995306	14,999,295.83	0.00	0.78
		Base		99.995306	14,999,295.83	99.995306	14,999,295.83	0.00	0.78
03785DSQ0	APPLE INC					0.090000	24 May 2021		
			25,000,000.000	99.994250	24,998,562.50	99.994250	24,998,562.50	0.00	1.31
		Base		99.994250	24,998,562.50	99.994250	24,998,562.50	0.00	1.31

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
03799W009	GOLDMAN SACHS GROUP INC				0.000001	03 May 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.61
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.61
04821TST3	ATLANTIC ASSET SECUR				0.160000	27 May 2021		
	20,000,000.000	Local	99.988444	19,997,688.89	99.988444	19,997,688.89	0.00	1.04
		Base	99.988444	19,997,688.89	99.988444	19,997,688.89	0.00	1.04
04821TT88	ATLANTIC ASSET SECUR				0.140000	08 Jun 2021		
	20,000,000.000	Local	99.985222	19,997,044.44	99.985222	19,997,044.44	0.00	1.04
		Base	99.985222	19,997,044.44	99.985222	19,997,044.44	0.00	1.04
04821TUP8	ATLANTIC ASSET SECUR				0.120000	23 Jul 2021		
	10,000,000.000	Local	99.972333	9,997,233.33	99.972333	9,997,233.33	0.00	0.52
		Base	99.972333	9,997,233.33	99.972333	9,997,233.33	0.00	0.52
05253ATF7	AUST & NEW ZEA				0.120000	15 Jun 2021		
	2,500,000.000	Local	99.985000	2,499,625.00	99.985000	2,499,625.00	0.00	0.13
		Base	99.985000	2,499,625.00	99.985000	2,499,625.00	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	0.78
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
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	1.31
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31
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	0.52
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
07010JSS1	BASIN ELEC PWR COOP				0.130000	26 May 2021		
	15,000,000.000	Local	99.990972	14,998,645.83	99.990972	14,998,645.83	0.00	0.78
		Base	99.990972	14,998,645.83	99.990972	14,998,645.83	0.00	0.78
07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022		
	5,000,000.000	Local	99.855917	4,992,795.83	99.855917	4,992,795.83	0.00	0.26
		Base	99.855917	4,992,795.83	99.855917	4,992,795.83	0.00	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
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	0.52
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
091995001	BLACKROCK INVT QUALITY				0.000000	03 May 2021		
	50,000,230.860	Local	100.000000	50,000,230.86	100.000000	50,000,230.86	0.00	2.61
		Base	100.000000	50,000,230.86	100.000000	50,000,230.86	0.00	2.61
1247P2U77	CAFCO LLC				0.130000	07 Jul 2021		
	15,000,000.000	Local	99.975806	14,996,370.83	99.975806	14,996,370.83	0.00	0.78
		Base	99.975806	14,996,370.83	99.975806	14,996,370.83	0.00	0.78
12619TSA3	CRC FUNDING LLC				0.150000	10 May 2021		
	10,000,000.000	Local	99.996250	9,999,625.00	99.996250	9,999,625.00	0.00	0.52
		Base	99.996250	9,999,625.00	99.996250	9,999,625.00	0.00	0.52
13606CRV8	CANADIAN IMPERIAL BK				0.120000	13 Jul 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31
15060XSA1	CEDAR SPRING CPTL CO				0.160000	10 May 2021		
	15,000,000.000	Local	99.996000	14,999,400.00	99.996000	14,999,400.00	0.00	0.78
		Base	99.996000	14,999,400.00	99.996000	14,999,400.00	0.00	0.78
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021		
	10,000,000.000	Local	99.952222	9,995,222.22	99.952222	9,995,222.22	0.00	0.52
		Base	99.952222	9,995,222.22	99.952222	9,995,222.22	0.00	0.52
15963TS34	CHARIOT FNDG LLC				0.160000	03 May 2021		
	10,000,000.000	Local	99.999111	9,999,911.11	99.999111	9,999,911.11	0.00	0.52
		Base	99.999111	9,999,911.11	99.999111	9,999,911.11	0.00	0.52
15963TTW9	CHARIOT FNDG LLC				0.140000	30 Jun 2021		
	15,000,000.000	Local	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.78
		Base	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.78
15963TU72	CHARIOT FNDG LLC				0.140000	07 Jul 2021		
	15,000,000.000	Local	99.973944	14,996,091.66	99.973944	14,996,091.66	0.00	0.78
		Base	99.973944	14,996,091.66	99.973944	14,996,091.66	0.00	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16677JSB3	CHEVRON CORP				0.160000	11 May 2021		
	4,000,000.000	Local	99.995556	3,999,822.22	99.995556	3,999,822.22	0.00	0.21
		Base	99.995556	3,999,822.22	99.995556	3,999,822.22	0.00	0.21
16677JXV3	CHEVRON CORP				0.160000	29 Oct 2021		
	10,000,000.000	Local	99.919556	9,991,955.55	99.919556	9,991,955.55	0.00	0.52
		Base	99.919556	9,991,955.55	99.919556	9,991,955.55	0.00	0.52
17327AU62	CITIGROUP GLOBAL MKTS INC S				0.170000	06 Jul 2021		
	10,000,000.000	Local	99.968833	9,996,883.33	99.968833	9,996,883.33	0.00	0.52
		Base	99.968833	9,996,883.33	99.968833	9,996,883.33	0.00	0.52
19121AV24	COCA-COLA COMPANY				0.060000	02 Aug 2021		
	25,000,000.000	Local	99.984500	24,996,125.00	99.984500	24,996,125.00	0.00	1.31
		Base	99.984500	24,996,125.00	99.984500	24,996,125.00	0.00	1.31
2063C0S37	CONCORD MIN CPTL CO				0.160000	03 May 2021		
	15,000,000.000	Local	99.999111	14,999,866.67	99.999111	14,999,866.67	0.00	0.78
		Base	99.999111	14,999,866.67	99.999111	14,999,866.67	0.00	0.78
2063C0SE3	CONCORD MIN CPTL CO				0.160000	14 May 2021		
	15,000,000.000	Local	99.994222	14,999,133.33	99.994222	14,999,133.33	0.00	0.78
		Base	99.994222	14,999,133.33	99.994222	14,999,133.33	0.00	0.78
2063C0UL4	CONCORD MIN CPTL CO				0.160000	20 Jul 2021		
	20,000,000.000	Local	99.964444	19,992,888.89	99.964444	19,992,888.89	0.00	1.04
		Base	99.964444	19,992,888.89	99.964444	19,992,888.89	0.00	1.04
30229AT17	EXXON MOBIL CORP				0.190000	01 Jun 2021		
	15,000,000.000	Local	99.983639	14,997,545.83	99.983639	14,997,545.83	0.00	0.78
		Base	99.983639	14,997,545.83	99.983639	14,997,545.83	0.00	0.78
30229ATW9	EXXON MOBIL CORP				0.190000	30 Jun 2021		
	10,000,000.000	Local	99.968333	9,996,833.33	99.968333	9,996,833.33	0.00	0.52
		Base	99.968333	9,996,833.33	99.968333	9,996,833.33	0.00	0.52
30229AUW7	EXXON MOBIL CORP				0.220000	30 Jul 2021		
	15,000,000.000	Local	99.945000	14,991,750.00	99.945000	14,991,750.00	0.00	0.78
		Base	99.945000	14,991,750.00	99.945000	14,991,750.00	0.00	0.78

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229AVT3	EXXON MOBIL CORP				0.210000	27 Aug 2021		
	10,000,000.000	Local	99.931167	9,993,116.66	99.931167	9,993,116.66	0.00	0.52
		Base	99.931167	9,993,116.66	99.931167	9,993,116.66	0.00	0.52
30601VWV9	FAIRWAY FINANCE CORP				0.180000	29 Sep 2021		
	10,000,000.000	Local	99.924500	9,992,450.00	99.924500	9,992,450.00	0.00	0.52
		Base	99.924500	9,992,450.00	99.924500	9,992,450.00	0.00	0.52
37829AEY0	GLENCOVE FDG DAC/LLC				0.195000	15 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
37829AFU7	GLENCOVE FDG DAC/LLC				0.170500	08 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
37829AGG7	GLENCOVE FDG DAC/LLC				0.156130	26 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
38346LS31	GOTHAM FDG CORP				0.120000	03 May 2021		
	10,000,000.000	Local	99.999333	9,999,933.33	99.999333	9,999,933.33	0.00	0.52
		Base	99.999333	9,999,933.33	99.999333	9,999,933.33	0.00	0.52
38346LS64	GOTHAM FDG CORP				0.150000	06 May 2021		
	10,000,000.000	Local	99.997917	9,999,791.67	99.997917	9,999,791.67	0.00	0.52
		Base	99.997917	9,999,791.67	99.997917	9,999,791.67	0.00	0.52
38346LUV6	GOTHAM FDG CORP				0.130000	29 Jul 2021		
	20,000,000.000	Local	99.967861	19,993,572.23	99.967861	19,993,572.23	0.00	1.04
		Base	99.967861	19,993,572.23	99.967861	19,993,572.23	0.00	1.04
38346LVD5	GOTHAM FDG CORP				0.130000	13 Aug 2021		
	10,000,000.000	Local	99.962444	9,996,244.44	99.962444	9,996,244.44	0.00	0.52
		Base	99.962444	9,996,244.44	99.962444	9,996,244.44	0.00	0.52
40060WU18	GTA FDG LLC DISC				0.120000	01 Jul 2021		
	20,000,000.000	Local	99.979667	19,995,933.33	99.979667	19,995,933.33	0.00	1.04
		Base	99.979667	19,995,933.33	99.979667	19,995,933.33	0.00	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LTW9	HALKIN FINANCE LLC USC					0.150000	30 Jun 2021		
		Local	15,000,000.000	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.78
		Base		99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.78
40588LU23	HALKIN FINANCE LLC USC					0.170000	02 Jul 2021		
		Local	25,000,000.000	99.970722	24,992,680.56	99.970722	24,992,680.56	0.00	1.31
		Base		99.970722	24,992,680.56	99.970722	24,992,680.56	0.00	1.31
40588LUL1	HALKIN FINANCE LLC USC					0.180000	20 Jul 2021		
		Local	10,000,000.000	99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.52
		Base		99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.52
4497W0TJ7	ING US FUNDING LLC					0.140000	18 Jun 2021		
		Local	20,000,000.000	99.981333	19,996,266.66	99.981333	19,996,266.66	0.00	1.04
		Base		99.981333	19,996,266.66	99.981333	19,996,266.66	0.00	1.04
45779PSQ2	INSTITUTIONAL SECURED					0.180000	24 May 2021		
		Local	10,000,000.000	99.988500	9,998,850.00	99.988500	9,998,850.00	0.00	0.52
		Base		99.988500	9,998,850.00	99.988500	9,998,850.00	0.00	0.52
45779PSS8	INSTITUTIONAL SECURED					0.160000	26 May 2021		
		Local	6,700,000.000	99.988889	6,699,255.55	99.988889	6,699,255.55	0.00	0.35
		Base		99.988889	6,699,255.55	99.988889	6,699,255.55	0.00	0.35
45779PT81	INSTITUTIONAL SECURED					0.160000	08 Jun 2021		
		Local	25,000,000.000	99.983111	24,995,777.78	99.983111	24,995,777.78	0.00	1.31
		Base		99.983111	24,995,777.78	99.983111	24,995,777.78	0.00	1.31
45779PU89	INSTITUTIONAL SECURED					0.180000	08 Jul 2021		
		Local	10,000,000.000	99.966000	9,996,600.00	99.966000	9,996,600.00	0.00	0.52
		Base		99.966000	9,996,600.00	99.966000	9,996,600.00	0.00	0.52
47816FT19	JOHNSON & JOHNSON					0.110000	01 Jun 2021		
		Local	20,000,000.000	99.990528	19,998,105.55	99.990528	19,998,105.55	0.00	1.04
		Base		99.990528	19,998,105.55	99.990528	19,998,105.55	0.00	1.04
47816FT19	JOHNSON & JOHNSON					0.150000	01 Jun 2021		
		Local	5,000,000.000	99.987083	4,999,354.17	99.987083	4,999,354.17	0.00	0.26
		Base		99.987083	4,999,354.17	99.987083	4,999,354.17	0.00	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
4820P2SB2	JUPITER SECT CO LLC				0.140000	11 May 2021		
	20,000,000.000	Local	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	1.04
		Base	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	1.04
4820P2SE6	JUPITER SECT CO LLC				0.140000	14 May 2021		
	10,000,000.000	Local	99.994944	9,999,494.44	99.994944	9,999,494.44	0.00	0.52
		Base	99.994944	9,999,494.44	99.994944	9,999,494.44	0.00	0.52
52953ASL0	LEXINGTN PKR CAP CO LL				0.210000	20 May 2021		
	15,000,000.000	Local	99.988917	14,998,337.50	99.988917	14,998,337.50	0.00	0.78
		Base	99.988917	14,998,337.50	99.988917	14,998,337.50	0.00	0.78
52953AUF0	LEXINGTN PKR CAP CO LL				0.160000	15 Jul 2021		
	10,000,000.000	Local	99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.52
		Base	99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.52
53127TT86	LIBERTY FUNDING LLC				0.130000	08 Jun 2021		
	25,000,000.000	Local	99.986278	24,996,569.44	99.986278	24,996,569.44	0.00	1.31
		Base	99.986278	24,996,569.44	99.986278	24,996,569.44	0.00	1.31
53127TTU7	LIBERTY FUNDING LLC				0.140000	28 Jun 2021		
	25,000,000.000	Local	99.977444	24,994,361.11	99.977444	24,994,361.11	0.00	1.31
		Base	99.977444	24,994,361.11	99.977444	24,994,361.11	0.00	1.31
56274LS39	MANHATTAN ASSET FDG.				0.150000	03 May 2021		
	20,000,000.000	Local	99.999167	19,999,833.33	99.999167	19,999,833.33	0.00	1.04
		Base	99.999167	19,999,833.33	99.999167	19,999,833.33	0.00	1.04
56274LSC9	MANHATTAN ASSET FDG.				0.150000	12 May 2021		
	10,000,000.000	Local	99.995417	9,999,541.67	99.995417	9,999,541.67	0.00	0.52
		Base	99.995417	9,999,541.67	99.995417	9,999,541.67	0.00	0.52
56274LST2	MANHATTAN ASSET FDG.				0.140000	27 May 2021		
	10,000,000.000	Local	99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	0.52
		Base	99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	0.52
56274LYW8	MANHATTAN ASSET FDG.				0.200000	30 Nov 2021		
	10,000,000.000	Local	99.881667	9,988,166.67	99.881667	9,988,166.67	0.00	0.52
		Base	99.881667	9,988,166.67	99.881667	9,988,166.67	0.00	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57576JSB9	MASSACHUSETTS MUT LIFE INS CO					0.050000	11 May 2021		
		Local	25,000,000.000	99.998611	24,999,652.78	99.998611	24,999,652.78	0.00	1.31
		Base		99.998611	24,999,652.78	99.998611	24,999,652.78	0.00	1.31
57576JX56	MASSACHUSETTS MUT LIFE INS CO					0.100000	05 Oct 2021		
		Local	25,000,000.000	99.956389	24,989,097.22	99.956389	24,989,097.22	0.00	1.30
		Base		99.956389	24,989,097.22	99.956389	24,989,097.22	0.00	1.30
59157TSU8	METLIFE SHORT TERM FDG					0.200000	28 May 2021		
		Local	15,000,000.000	99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	0.78
		Base		99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	0.78
59157TT11	METLIFE SHORT TERM FDG					0.200000	01 Jun 2021		
		Local	12,400,000.000	99.982778	12,397,864.44	99.982778	12,397,864.44	0.00	0.65
		Base		99.982778	12,397,864.44	99.982778	12,397,864.44	0.00	0.65
59157TU19	METLIFE SHORT TERM FDG					0.210000	01 Jul 2021		
		Local	15,000,000.000	99.964417	14,994,662.50	99.964417	14,994,662.50	0.00	0.78
		Base		99.964417	14,994,662.50	99.964417	14,994,662.50	0.00	0.78
59157TXU2	METLIFE SHORT TERM FDG					0.140000	28 Oct 2021		
		Local	10,000,000.000	99.930000	9,993,000.00	99.930000	9,993,000.00	0.00	0.52
		Base		99.930000	9,993,000.00	99.930000	9,993,000.00	0.00	0.52
63307LUN9	NATIONAL BK OF CANAD					0.130000	22 Jul 2021		
		Local	20,000,000.000	99.970389	19,994,077.78	99.970389	19,994,077.78	0.00	1.04
		Base		99.970389	19,994,077.78	99.970389	19,994,077.78	0.00	1.04
63763PS34	NATIONAL SECS CLEARING					0.070000	03 May 2021		
		Local	27,000,000.000	99.999611	26,999,895.00	99.999611	26,999,895.00	0.00	1.41
		Base		99.999611	26,999,895.00	99.999611	26,999,895.00	0.00	1.41
63763PT33	NATIONAL SECS CLEARING					0.170000	03 Jun 2021		
		Local	10,000,000.000	99.984417	9,998,441.67	99.984417	9,998,441.67	0.00	0.52
		Base		99.984417	9,998,441.67	99.984417	9,998,441.67	0.00	0.52
64105GXV1	NESTLE CAP CORP					0.170000	29 Oct 2021		
		Local	15,000,000.000	99.914528	14,987,179.17	99.914528	14,987,179.17	0.00	0.78
		Base		99.914528	14,987,179.17	99.914528	14,987,179.17	0.00	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64951WS39	NEW YORK LFE CAP COR				0.110000	03 May 2021		
	11,277,000.000	Local	99.999389	11,276,931.08	99.999389	11,276,931.08	0.00	0.59
		Base	99.999389	11,276,931.08	99.999389	11,276,931.08	0.00	0.59
64951WST2	NEW YORK LFE CAP COR				0.090000	27 May 2021		
	15,000,000.000	Local	99.993500	14,999,025.00	99.993500	14,999,025.00	0.00	0.78
		Base	99.993500	14,999,025.00	99.993500	14,999,025.00	0.00	0.78
64951WTR5	NEW YORK LFE CAP COR				0.080000	25 Jun 2021		
	9,153,000.000	Local	99.987778	9,151,881.30	99.987778	9,151,881.30	0.00	0.48
		Base	99.987778	9,151,881.30	99.987778	9,151,881.30	0.00	0.48
64951WUT9	NEW YORK LFE CAP COR				0.060000	27 Jul 2021		
	20,000,000.000	Local	99.985500	19,997,100.00	99.985500	19,997,100.00	0.00	1.04
		Base	99.985500	19,997,100.00	99.985500	19,997,100.00	0.00	1.04
65409RU99	NIEUW AMSTERDAM RECV				0.130000	09 Jul 2021		
	25,000,000.000	Local	99.975083	24,993,770.83	99.975083	24,993,770.83	0.00	1.31
		Base	99.975083	24,993,770.83	99.975083	24,993,770.83	0.00	1.31
6698M4S37	NOVARTIS FNC CRP				0.080000	03 May 2021		
	6,650,000.000	Local	99.999555	6,649,970.44	99.999555	6,649,970.44	0.00	0.35
		Base	99.999555	6,649,970.44	99.999555	6,649,970.44	0.00	0.35
6698M4TE2	NOVARTIS FNC CRP				0.070000	14 Jun 2021		
	10,000,000.000	Local	99.991444	9,999,144.44	99.991444	9,999,144.44	0.00	0.52
		Base	99.991444	9,999,144.44	99.991444	9,999,144.44	0.00	0.52
6698M4V90	NOVARTIS FNC CRP				0.070000	09 Aug 2021		
	10,000,000.000	Local	99.980556	9,998,055.55	99.980556	9,998,055.55	0.00	0.52
		Base	99.980556	9,998,055.55	99.980556	9,998,055.55	0.00	0.52
67983TS64	OLD LINE FUNDING LLC				0.210000	06 May 2021		
	3,000,000.000	Local	99.997083	2,999,912.50	99.997083	2,999,912.50	0.00	0.16
		Base	99.997083	2,999,912.50	99.997083	2,999,912.50	0.00	0.16
67983TT30	OLD LINE FUNDING LLC				0.130000	03 Jun 2021		
	20,000,000.000	Local	99.988083	19,997,616.67	99.988083	19,997,616.67	0.00	1.04
		Base	99.988083	19,997,616.67	99.988083	19,997,616.67	0.00	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983TT89	OLD LINE FUNDING LLC					0.130000	08 Jun 2021		
		Local	2,000,000.000	99.986278	1,999,725.56	99.986278	1,999,725.56	0.00	0.10
		Base		99.986278	1,999,725.56	99.986278	1,999,725.56	0.00	0.10
67983TTF3	OLD LINE FUNDING LLC					0.145000	15 Jun 2021		
		Local	4,385,000.000	99.981875	4,384,205.22	99.981875	4,384,205.22	0.00	0.23
		Base		99.981875	4,384,205.22	99.981875	4,384,205.22	0.00	0.23
67983TTM8	OLD LINE FUNDING LLC					0.140000	21 Jun 2021		
		Local	10,000,000.000	99.980167	9,998,016.67	99.980167	9,998,016.67	0.00	0.52
		Base		99.980167	9,998,016.67	99.980167	9,998,016.67	0.00	0.52
67983TUF1	OLD LINE FUNDING LLC					0.140000	15 Jul 2021		
		Local	3,000,000.000	99.970833	2,999,125.00	99.970833	2,999,125.00	0.00	0.16
		Base		99.970833	2,999,125.00	99.970833	2,999,125.00	0.00	0.16
67983TVL7	OLD LINE FUNDING LLC					0.170000	20 Aug 2021		
		Local	10,000,000.000	99.947583	9,994,758.33	99.947583	9,994,758.33	0.00	0.52
		Base		99.947583	9,994,758.33	99.947583	9,994,758.33	0.00	0.52
74271TUS0	PROCTOR GAMBLE AND CO					0.050000	26 Jul 2021		
		Local	20,000,000.000	99.988056	19,997,611.11	99.988056	19,997,611.11	0.00	1.04
		Base		99.988056	19,997,611.11	99.988056	19,997,611.11	0.00	1.04
77119LS34	ROCHE HOLDING INC					0.110000	03 May 2021		
		Local	10,000,000.000	99.999389	9,999,938.89	99.999389	9,999,938.89	0.00	0.52
		Base		99.999389	9,999,938.89	99.999389	9,999,938.89	0.00	0.52
8225X2SR6	SHELL INTNL FNC B.V					0.190000	25 May 2021		
		Local	2,165,000.000	99.987333	2,164,725.77	99.987333	2,164,725.77	0.00	0.11
		Base		99.987333	2,164,725.77	99.987333	2,164,725.77	0.00	0.11
8225X2TE4	SHELL INTNL FNC B.V					0.210000	14 Jun 2021		
		Local	9,500,000.000	99.974333	9,497,561.67	99.974333	9,497,561.67	0.00	0.50
		Base		99.974333	9,497,561.67	99.974333	9,497,561.67	0.00	0.50
8225X2U85	SHELL INTNL FNC B.V					0.220000	08 Jul 2021		
		Local	1,000,000.000	99.958444	999,584.44	99.958444	999,584.44	0.00	0.05
		Base		99.958444	999,584.44	99.958444	999,584.44	0.00	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2UC6	SHELL INTNL FNC B.V					0.100000	12 Jul 2021		
		Local	1,200,000.000	99.980000	1,199,760.00	99.980000	1,199,760.00	0.00	0.06
		Base		99.980000	1,199,760.00	99.980000	1,199,760.00	0.00	0.06
8225X2UC6	SHELL INTNL FNC B.V					0.400000	12 Jul 2021		
		Local	10,000,000.000	99.920000	9,992,000.00	99.920000	9,992,000.00	0.00	0.52
		Base		99.920000	9,992,000.00	99.920000	9,992,000.00	0.00	0.52
8225X2W18	SHELL INTNL FNC B.V					0.200000	01 Sep 2021		
		Local	10,000,000.000	99.931667	9,993,166.66	99.931667	9,993,166.66	0.00	0.52
		Base		99.931667	9,993,166.66	99.931667	9,993,166.66	0.00	0.52
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	10,000,000.000	99.911167	9,991,116.66	99.911167	9,991,116.66	0.00	0.52
		Base		99.911167	9,991,116.66	99.911167	9,991,116.66	0.00	0.52
8225X2X17	SHELL INTNL FNC B.V					0.260000	01 Oct 2021		
		Local	6,000,000.000	99.889500	5,993,370.00	99.889500	5,993,370.00	0.00	0.31
		Base		99.889500	5,993,370.00	99.889500	5,993,370.00	0.00	0.31
86562KSM7	SUMITOMO MTSU BKG CORP					0.145000	21 May 2021		
		Local	10,000,000.000	99.991944	9,999,194.44	99.991944	9,999,194.44	0.00	0.52
		Base		99.991944	9,999,194.44	99.991944	9,999,194.44	0.00	0.52
86565CXW4	SUMITOMO MITSUI BKG CORP					0.180000	26 Jul 2021		
		Local	15,000,000.000	99.999996	14,999,999.45	99.999996	14,999,999.45	0.00	0.78
		Base		99.999996	14,999,999.45	99.999996	14,999,999.45	0.00	0.78
88602TTN3	THUNDER BAY FNDNG LLC					0.130000	22 Jun 2021		
		Local	3,000,000.000	99.981222	2,999,436.67	99.981222	2,999,436.67	0.00	0.16
		Base		99.981222	2,999,436.67	99.981222	2,999,436.67	0.00	0.16
88602TUE1	THUNDER BAY FNDNG LLC					0.160000	14 Jul 2021		
		Local	15,000,000.000	99.967111	14,995,066.67	99.967111	14,995,066.67	0.00	0.78
		Base		99.967111	14,995,066.67	99.967111	14,995,066.67	0.00	0.78
88602TXF5	THUNDER BAY FNDNG LLC					0.180000	15 Oct 2021		
		Local	2,500,000.000	99.916500	2,497,912.50	99.916500	2,497,912.50	0.00	0.13
		Base		99.916500	2,497,912.50	99.916500	2,497,912.50	0.00	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
88602TXF5	THUNDER BAY FNDNG LLC					0.210000	15 Oct 2021		
		Local	14,300,000.000	99.902583	14,286,069.41	99.902583	14,286,069.41	0.00	0.75
		Base		99.902583	14,286,069.41	99.902583	14,286,069.41	0.00	0.75
89119ASR0	TORONTO DOMINION BANK					0.140000	25 May 2021		
		Local	4,450,000.000	99.990667	4,449,584.67	99.990667	4,449,584.67	0.00	0.23
		Base		99.990667	4,449,584.67	99.990667	4,449,584.67	0.00	0.23
89119ATV0	TORONTO DOMINION BANK					0.210000	29 Jun 2021		
		Local	10,000,000.000	99.965583	9,996,558.33	99.965583	9,996,558.33	0.00	0.52
		Base		99.965583	9,996,558.33	99.965583	9,996,558.33	0.00	0.52
89119BBR6	TORONTO DOMINION BANK					0.200000	25 Feb 2022		
		Local	23,000,000.000	99.833333	22,961,666.66	99.833333	22,961,666.66	0.00	1.20
		Base		99.833333	22,961,666.66	99.833333	22,961,666.66	0.00	1.20
89119BD45	TORONTO DOMINION BANK					0.220000	04 Apr 2022		
		Local	10,000,000.000	99.793445	9,979,344.45	99.793445	9,979,344.45	0.00	0.52
		Base		99.793445	9,979,344.45	99.793445	9,979,344.45	0.00	0.52
89233GTV8	TOYOTA MOTOR CREDIT					0.120000	29 Jun 2021		
		Local	25,000,000.000	99.980333	24,995,083.33	99.980333	24,995,083.33	0.00	1.31
		Base		99.980333	24,995,083.33	99.980333	24,995,083.33	0.00	1.31
89233HA38	TOYOTA MOTOR CREDIT					0.210000	03 Jan 2022		
		Local	25,000,000.000	99.855917	24,963,979.17	99.855917	24,963,979.17	0.00	1.30
		Base		99.855917	24,963,979.17	99.855917	24,963,979.17	0.00	1.30
90477DT14	UNILEVER CAPITAL CRP					0.100000	01 Jun 2021		
		Local	15,000,000.000	99.991389	14,998,708.33	99.991389	14,998,708.33	0.00	0.78
		Base		99.991389	14,998,708.33	99.991389	14,998,708.33	0.00	0.78
91058TSA5	UNITED HEALTHCARE CO					0.120000	10 May 2021		
		Local	25,000,000.000	99.997000	24,999,250.00	99.997000	24,999,250.00	0.00	1.31
		Base		99.997000	24,999,250.00	99.997000	24,999,250.00	0.00	1.31
91058TSU1	UNITED HEALTHCARE CO					0.130000	28 May 2021		
		Local	25,000,000.000	99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	1.31
		Base		99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	1.31

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
92646KS45	VICTORY RECEIVABLES				0.150000	04 May 2021		
	20,000,000.000	Local	99.998750	19,999,750.00	99.998750	19,999,750.00	0.00	1.04
		Base	99.998750	19,999,750.00	99.998750	19,999,750.00	0.00	1.04
92646KT77	VICTORY RECEIVABLES				0.130000	07 Jun 2021		
	10,000,000.000	Local	99.986639	9,998,663.89	99.986639	9,998,663.89	0.00	0.52
		Base	99.986639	9,998,663.89	99.986639	9,998,663.89	0.00	0.52
92646KU67	VICTORY RECEIVABLES				0.130000	06 Jul 2021		
	20,000,000.000	Local	99.976167	19,995,233.34	99.976167	19,995,233.34	0.00	1.04
		Base	99.976167	19,995,233.34	99.976167	19,995,233.34	0.00	1.04
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.010000	03 May 2021		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.22
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.22
966VMM002	JP MORGAN MONEY MARKET				0.000000	03 May 2021		
	50,001,217.910	Local	100.000000	50,001,217.91	100.000000	50,001,217.91	0.00	2.61
		Base	100.000000	50,001,217.91	100.000000	50,001,217.91	0.00	2.61
979QRC005	BANK OF AMERICA REPO				0.010000	03 May 2021		
	6,313,883.540	Local	100.000000	6,313,883.54	100.000000	6,313,883.54	0.00	0.33
		Base	100.000000	6,313,883.54	100.000000	6,313,883.54	0.00	0.33
US DOLLAR Total								
	1,850,495,332.310	Local		1,850,079,350.13		1,850,079,350.13	0.00	96.61
		Base		1,850,079,350.13		1,850,079,350.13	0.00	96.61
CASH EQUIVALENT Total								
	1,850,495,332.310	Base		1,850,079,350.13		1,850,079,350.13	0.00	96.61
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1				0.134470	15 Mar 2022		
	5,392,669.010	Local	100.000000	5,392,669.01	100.010230	5,393,220.68	551.67	0.28
Original Face:	8,250,000.000	Base	100.000000	5,392,669.01	100.010230	5,393,220.68	551.67	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1					0.140900	15 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.014820	10,001,482.00	1,482.00	0.52
	Original Face:	Base	10,000,000.000	100.000000	10,000,000.00	100.014820	10,001,482.00	1,482.00	0.52
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	0.090	100.000000	0.09	100.000000	0.09	0.00	0.00
	Original Face:	Base	12,000,000.000	100.000000	0.09	100.000000	0.09	0.00	0.00
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	3,147,338.060	100.000000	3,147,338.06	100.000500	3,147,353.80	15.74	0.16
	Original Face:	Base	7,000,000.000	100.000000	3,147,338.06	100.000500	3,147,353.80	15.74	0.16
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000						02 Nov 2020		
		Local	0.000	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		
		Local	5,579,029.920	100.000000	5,579,029.92	100.008950	5,579,529.24	499.32	0.29
	Original Face:	Base	10,000,000.000	100.000000	5,579,029.92	100.008950	5,579,529.24	499.32	0.29
41284NAA8	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A1					0.130420	15 Feb 2022		
		Local	2,165,158.610	100.000000	2,165,158.61	100.007040	2,165,311.04	152.43	0.11
	Original Face:	Base	5,500,000.000	100.000000	2,165,158.61	100.007040	2,165,311.04	152.43	0.11
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
		Local	1,207,691.570	100.000000	1,207,691.57	100.000050	1,207,692.17	0.60	0.06
	Original Face:	Base	10,000,000.000	100.000000	1,207,691.57	100.000050	1,207,692.17	0.60	0.06
44891TAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 A A1 144A					0.170650	18 Jan 2022		
		Local	2,239,675.490	100.000000	2,239,675.49	100.009270	2,239,883.11	207.62	0.12
	Original Face:	Base	6,600,000.000	100.000000	2,239,675.49	100.009270	2,239,883.11	207.62	0.12
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	9,000,000.000	100.000000	9,000,000.00	99.998200	8,999,838.00	-162.00	0.47
	Original Face:	Base	9,000,000.000	100.000000	9,000,000.00	99.998200	8,999,838.00	-162.00	0.47
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000						27 Nov 2020		
		Local	0.000	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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
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		
	3,688,832.320	Local	100.000000	3,688,832.32	99.998760	3,688,786.58	-45.74	0.19
Original Face:	10,500,000.000	Base	100.000000	3,688,832.32	99.998760	3,688,786.58	-45.74	0.19
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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963Q0	TREASURY BILL 08/20 0.00000						25 Aug 2020		
		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
9127964A4	TREASURY BILL 09/20 0.00000					0.010000	29 Sep 2020		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964J5	TREASURY BILL 10/20 0.00000						20 Oct 2020		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
9127965D7	TREASURY BILL 12/20 0.00000					0.010000	22 Dec 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
912796A82	TREASURY BILL 01/21 0.00000						26 Jan 2021		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
912796B40	TREASURY BILL 07/21 0.00000					0.010000	01 Jul 2021		
		Local	10,000,000.000	99.983479	9,998,347.90	99.997542	9,999,754.20	1,406.30	0.52
		Base		99.983479	9,998,347.90	99.997542	9,999,754.20	1,406.30	0.52
912796B99	TREASURY BILL 02/21 0.00000						23 Feb 2021		
		Local	0.000	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
912796WX3	TREASURY BILL 07/20 0.00000						23 Jul 2020		
		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
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	10,000,000.000	100.015128	10,001,512.80	100.027344	10,002,734.40	1,221.60	0.52
		Base		100.015128	10,001,512.80	100.027344	10,002,734.40	1,221.60	0.52
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1					0.138570	15 Feb 2022		
		Local	2,465,798.180	100.000000	2,465,798.18	100.010180	2,466,049.20	251.02	0.13
Original Face:		Base	5,400,000.000	100.000000	2,465,798.18	100.010180	2,466,049.20	251.02	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
US DOLLAR Total									
		64,886,193.250	Local		64,886,285.76		64,891,634.51	5,348.75	3.39
	Original Face:	94,250,000.000	Base		64,886,285.76		64,891,634.51	5,348.75	3.39
FIXED INCOME Total									
		64,886,193.250	Base		64,886,285.76		64,891,634.51	5,348.75	3.39
	Original Face:	94,250,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,915,493,164.470	Base		1,915,077,274.80		1,915,082,623.55	5,348.75	100.00
	Original Face:	94,250,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			2,168.220	1.000000	2,168.22	1.000000	2,168.22	0.00	0.00
		Base		1.000000	2,168.22	1.000000	2,168.22	0.00	0.00
US DOLLAR Total									
			2,168.220		2,168.22		2,168.22	0.00	0.00
		Base			2,168.22		2,168.22	0.00	0.00
CASH Total									
			2,168.220		2,168.22		2,168.22	0.00	0.00
		Base			2,168.22		2,168.22	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03799W009	GOLDMAN SACHS GROUP INC					0.000000	03 May 2021		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.83
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.83
03799W009	GOLDMAN SACHS GROUP INC					0.000001	03 May 2021		
			150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	8.34
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	8.34
091995001	BLACKROCK INVT QUALITY					0.000000	03 May 2021		
			130,003,171.890	100.000000	130,003,171.89	100.000000	130,003,171.89	0.00	7.23
		Base		100.000000	130,003,171.89	100.000000	130,003,171.89	0.00	7.23
091995001	BLACKROCK INVT QUALITY					0.000001	03 May 2021		
			35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.95
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.95
138994009	CANTOR FITZGERALD REPO REPO					0.100000	18 May 2021		
			40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.22
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.22

& 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
22599G006	CREDIT AGRICOLE REPO REPO					0.010000	03 May 2021		
		Local	35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.95
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.95
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.015987	31 Dec 2030		
		Local	6,236,702.370	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
9127962Y4	TREASURY BILL 05/21 0.00000					0.087000	20 May 2021		
		Local	10,000,000.000	99.995408	9,999,540.83	99.995408	9,999,540.83	0.00	0.56
		Base		99.995408	9,999,540.83	99.995408	9,999,540.83	0.00	0.56
9127965A3	TREASURY BILL 05/21 0.00000					0.087500	06 May 2021		
		Local	20,000,000.000	99.998785	19,999,756.94	99.998785	19,999,756.94	0.00	1.11
		Base		99.998785	19,999,756.94	99.998785	19,999,756.94	0.00	1.11
912796A25	TREASURY BILL 05/21 0.00000					0.016300	13 May 2021		
		Local	50,000,000.000	99.999026	49,999,512.99	99.999026	49,999,512.99	0.00	2.78
		Base		99.999026	49,999,512.99	99.999026	49,999,512.99	0.00	2.78
912796A33	TREASURY BILL 05/21 0.00000					0.082000	27 May 2021		
		Local	10,000,000.000	99.994078	9,999,407.78	99.994078	9,999,407.78	0.00	0.56
		Base		99.994078	9,999,407.78	99.994078	9,999,407.78	0.00	0.56
912796D30	TREASURY BILL 02/22 0.00000					0.065000	24 Feb 2022		
		Local	10,000,000.000	99.946014	9,994,601.39	99.946014	9,994,601.39	0.00	0.56
		Base		99.946014	9,994,601.39	99.946014	9,994,601.39	0.00	0.56
912796F79	TREASURY BILL 05/21 0.00000					0.016500	04 May 2021		
		Local	40,000,000.000	99.999775	39,999,910.00	99.999775	39,999,910.00	0.00	2.22
		Base		99.999775	39,999,910.00	99.999775	39,999,910.00	0.00	2.22
912796F95	TREASURY BILL 05/21 0.00000					0.016000	18 May 2021		
		Local	20,000,000.000	99.999268	19,999,853.61	99.999268	19,999,853.61	0.00	1.11
		Base		99.999268	19,999,853.61	99.999268	19,999,853.61	0.00	1.11
926NKW009	AMHERST PIERPONT 04/15 VAR					0.030000	07 May 2021		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.45
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.45

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
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	2.22
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.22
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	03 May 2021		
	10,000,079.460	Local	100.000000	10,000,079.46	100.000000	10,000,079.46	0.00	0.56
		Base	100.000000	10,000,079.46	100.000000	10,000,079.46	0.00	0.56
935MUR901	WESTERN ALLIANCE BANK				0.250000	31 Mar 2022		
	5,001,869.090	Local	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.28
		Base	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.28
942PVK008	WAM AZ 1 WAM AZR 1				0.250000	14 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
942PVKII0	WAM AZ 2 WAM AZR 2				0.250000	21 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001				0.250000	16 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
95763A914	WESTERN ALLIANCE BANCORP PP				0.200000	24 Jun 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
978UHK000	DAIWA CAPITAL MARKETS REPO				0.010000	03 May 2021		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	13.90
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	13.90
978UHK000	DAIWA CAPITAL MARKETS REPO				0.020000	19 May 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.78
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.78
979QHR003	SOUTH STREET REPO				0.100000	03 May 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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.050000	01 May 2021		
	2,536.010	Local	100.000000	2,536.01	100.000000	2,536.01	0.00	0.00
		Base	100.000000	2,536.01	100.000000	2,536.01	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				0.010000	03 May 2021		
	128,358,966.400	Local	100.000000	128,358,966.40	100.000000	128,358,966.40	0.00	7.14
		Base	100.000000	128,358,966.40	100.000000	128,358,966.40	0.00	7.14
985FHY004	MITSUBISHI UFJ REPO				0.020000	03 May 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.39
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.39
985FHY004	MITSUBISHI UFJ REPO				0.030000	01 Jun 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.78
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.78
993YHF905	WAM CORE PLS SSBT SEC ID IGTF2380002				0.250000	07 Apr 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.56
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.56
US DOLLAR Total								
	1,249,603,325.220	Local		1,249,595,908.76		1,249,595,908.76	0.00	69.50
		Base		1,249,595,908.76		1,249,595,908.76	0.00	69.50
CASH EQUIVALENT Total								
	1,249,603,325.220	Base		1,249,595,908.76		1,249,595,908.76	0.00	69.50

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020		
	0.000	Local	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

Base Currency: 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					20 May 2021		
	20,000,000.000	Local	99.999208	19,999,841.67	99.999528	19,999,905.60	63.93	1.11
		Base	99.999208	19,999,841.67	99.999528	19,999,905.60	63.93	1.11
9127963C1	TREASURY BILL 07/20 0.00000				0.010000	07 Jul 2020		
	0.000	Local	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		
	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
9127963G2	TREASURY BILL 07/20 0.00000				0.010000	28 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
9127963H0	TREASURY BILL 06/21 0.00000					17 Jun 2021		
	20,000,000.000	Local	99.994778	19,998,955.57	99.998750	19,999,750.00	794.43	1.11
		Base	99.994778	19,998,955.57	99.998750	19,999,750.00	794.43	1.11
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

Base Currency: 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
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
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
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	99.932472	4,996,623.62	99.983093	4,999,154.65	2,531.03	0.28
		Base	99.932472	4,996,623.62	99.983093	4,999,154.65	2,531.03	0.28
9127964Y2	TREASURY BILL 04/21 0.00000					15 Apr 2021		
	0.000	Local	0.000000	-119.86	0.000000	0.00	119.86	0.00
		Base	0.000000	-119.86	0.000000	0.00	119.86	0.00
9127965A3	TREASURY BILL 05/21 0.00000				0.010000	06 May 2021		
	10,000,000.000	Local	99.998528	9,999,852.78	99.999958	9,999,995.80	143.02	0.56
		Base	99.998528	9,999,852.78	99.999958	9,999,995.80	143.02	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127965D7	TREASURY BILL 12/20 0.00000				0.010000	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
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	10,000,000.000	Local	99.929468	9,992,946.82	99.982250	9,998,225.00	5,278.18	0.56
		Base	99.929468	9,992,946.82	99.982250	9,998,225.00	5,278.18	0.56
912796A25	TREASURY BILL 05/21 0.00000				0.010000	13 May 2021		
	10,000,000.000	Local	99.996417	9,999,641.67	99.999931	9,999,993.10	351.43	0.56
		Base	99.996417	9,999,641.67	99.999931	9,999,993.10	351.43	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	99.927178	12,990,533.13	99.978243	12,997,171.59	6,638.46	0.72
		Base	99.927178	12,990,533.13	99.978243	12,997,171.59	6,638.46	0.72
912796B24	TREASURY BILL 06/21 0.00000					10 Jun 2021		
	20,000,000.000	Local	99.995444	19,999,088.88	99.998944	19,999,788.80	699.92	1.11
		Base	99.995444	19,999,088.88	99.998944	19,999,788.80	699.92	1.11
912796B32	TREASURY BILL 06/21 0.00000					24 Jun 2021		
	20,000,000.000	Local	99.997600	19,999,520.05	99.998556	19,999,711.20	191.15	1.11
		Base	99.997600	19,999,520.05	99.998556	19,999,711.20	191.15	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
912796B40	TREASURY BILL 07/21 0.00000					0.010000	01 Jul 2021		
		Local	30,000,000.000	99.991952	29,997,585.47	99.997542	29,999,262.60	1,677.13	1.67
		Base		99.991952	29,997,585.47	99.997542	29,999,262.60	1,677.13	1.67
912796B57	TREASURY BILL 07/21 0.00000						08 Jul 2021		
		Local	20,000,000.000	99.995655	19,999,131.09	99.997250	19,999,450.00	318.91	1.11
		Base		99.995655	19,999,131.09	99.997250	19,999,450.00	318.91	1.11
912796B81	TREASURY BILL 02/21 0.00000					0.010000	16 Feb 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
912796B99	TREASURY BILL 02/21 0.00000					0.010000	23 Feb 2021		
		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
912796C23	TREASURY BILL 03/21 0.00000					0.010000	02 Mar 2021		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
912796C31	TREASURY BILL 01/22 0.00000					0.010000	27 Jan 2022		
		Local	10,000,000.000	99.926604	9,992,660.44	99.973474	9,997,347.40	4,686.96	0.56
		Base		99.926604	9,992,660.44	99.973474	9,997,347.40	4,686.96	0.56
912796C49	TREASURY BILL 07/21 0.00000					0.010000	22 Jul 2021		
		Local	10,000,000.000	99.979272	9,997,927.20	99.996667	9,999,666.70	1,739.50	0.56
		Base		99.979272	9,997,927.20	99.996667	9,999,666.70	1,739.50	0.56
912796C56	TREASURY BILL 07/21 0.00000					0.010000	29 Jul 2021		
		Local	10,000,000.000	99.978492	9,997,849.18	99.996375	9,999,637.50	1,788.32	0.56
		Base		99.978492	9,997,849.18	99.996375	9,999,637.50	1,788.32	0.56
912796C80	TREASURY BILL 03/21 0.00000					0.010000	16 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
912796C98	TREASURY BILL 03/21 0.00000					0.010000	23 Mar 2021		
		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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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		
	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
912796D89	TREASURY BILL 04/21 0.00000				0.010000	13 Apr 2021		
	0.000	Local	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base	0.000000	-0.06	0.000000	0.00	0.06	0.00
912796D97	TREASURY BILL 04/21 0.00000					20 Apr 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
912796F20	TREASURY BILL 04/21 0.00000				0.010000	27 Apr 2021		
	0.000	Local	0.000000	-6.79	0.000000	0.00	6.79	0.00
		Base	0.000000	-6.79	0.000000	0.00	6.79	0.00
912796F38	TREASURY BILL 03/22 0.00000				0.010000	24 Mar 2022		
	10,000,000.000	Local	99.934145	9,993,414.54	99.954480	9,995,448.00	2,033.46	0.56
		Base	99.934145	9,993,414.54	99.954480	9,995,448.00	2,033.46	0.56
912796F53	TREASURY BILL 09/21 0.00000				0.010000	23 Sep 2021		
	10,000,000.000	Local	99.985903	9,998,590.31	99.992718	9,999,271.80	681.49	0.56
		Base	99.985903	9,998,590.31	99.992718	9,999,271.80	681.49	0.56
912796F61	TREASURY BILL 09/21 0.00000				0.010000	30 Sep 2021		
	10,000,000.000	Local	99.982267	9,998,226.69	99.989820	9,998,982.00	755.31	0.56
		Base	99.982267	9,998,226.69	99.989820	9,998,982.00	755.31	0.56
912796F79	TREASURY BILL 05/21 0.00000				0.010000	04 May 2021		
	20,000,000.000	Local	99.999865	19,999,972.92	99.999993	19,999,998.60	25.68	1.11
		Base	99.999865	19,999,972.92	99.999993	19,999,998.60	25.68	1.11
912796F87	TREASURY BILL 05/21 0.00000					11 May 2021		
	20,000,000.000	Local	99.999167	19,999,833.32	99.999833	19,999,966.60	133.28	1.11
		Base	99.999167	19,999,833.32	99.999833	19,999,966.60	133.28	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
912796G29	TREASURY BILL 05/21 0.00000				0.010000	25 May 2021		
	30,000,000.000	Local	99.995664	29,998,699.34	99.999694	29,999,908.20	1,208.86	1.67
		Base	99.995664	29,998,699.34	99.999694	29,999,908.20	1,208.86	1.67
912796G37	TREASURY BILL 06/21 0.00000					01 Jun 2021		
	20,000,000.000	Local	99.998605	19,999,721.00	99.999194	19,999,838.80	117.80	1.11
		Base	99.998605	19,999,721.00	99.999194	19,999,838.80	117.80	1.11
912796G86	TREASURY BILL 06/21 0.00000				0.010000	08 Jun 2021		
	30,000,000.000	Local	99.995883	29,998,764.99	99.999000	29,999,700.00	935.01	1.67
		Base	99.995883	29,998,764.99	99.999000	29,999,700.00	935.01	1.67
912796G94	TREASURY BILL 06/21 0.00000					15 Jun 2021		
	20,000,000.000	Local	99.998000	19,999,599.98	99.999104	19,999,820.80	220.82	1.11
		Base	99.998000	19,999,599.98	99.999104	19,999,820.80	220.82	1.11
912796H28	TREASURY BILL 06/21 0.00000					22 Jun 2021		
	10,000,000.000	Local	99.987361	9,998,736.11	99.998611	9,999,861.10	1,124.99	0.56
		Base	99.987361	9,998,736.11	99.998611	9,999,861.10	1,124.99	0.56
912796H36	CASH MGMT BILL 06/21 0.00000				0.010000	29 Jun 2021		
	30,000,000.000	Local	99.995083	29,998,524.99	99.997625	29,999,287.50	762.51	1.67
		Base	99.995083	29,998,524.99	99.997625	29,999,287.50	762.51	1.67
912796J26	CASH MGMT BILL 07/21 0.00000				0.010000	20 Jul 2021		
	20,000,000.000	Local	99.995333	19,999,066.67	99.998267	19,999,653.40	586.73	1.11
		Base	99.995333	19,999,066.67	99.998267	19,999,653.40	586.73	1.11
912796J34	CASH MGMT BILL 07/21 0.00000					27 Jul 2021		
	10,000,000.000	Local	99.993354	9,999,335.41	99.997100	9,999,710.00	374.59	0.56
		Base	99.993354	9,999,335.41	99.997100	9,999,710.00	374.59	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796UB3	TREASURY BILL 07/20 0.00000				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	100.607493	10,060,749.32	100.595982	10,059,598.20	-1,151.12	0.56
		Base	100.607493	10,060,749.32	100.595982	10,059,598.20	-1,151.12	0.56
912828W55	US TREASURY N/B 02/22 1.875				1.875000	28 Feb 2022		
	10,000,000.000	Local	101.492821	10,149,282.09	101.496094	10,149,609.40	327.31	0.56
		Base	101.492821	10,149,282.09	101.496094	10,149,609.40	327.31	0.56
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	10,000,000.000	Local	101.644878	10,164,487.82	101.648438	10,164,843.80	355.98	0.57
		Base	101.644878	10,164,487.82	101.648438	10,164,843.80	355.98	0.57
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	10,000,000.000	Local	100.039198	10,003,919.79	100.050781	10,005,078.10	1,158.31	0.56
		Base	100.039198	10,003,919.79	100.050781	10,005,078.10	1,158.31	0.56
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	100.037643	20,007,528.64	100.046875	20,009,375.00	1,846.36	1.11
		Base	100.037643	20,007,528.64	100.046875	20,009,375.00	1,846.36	1.11
91282CAA9	US TREASURY FRN 07/22 VAR				0.075001	31 Jul 2022		
	5,000,000.000	Local	99.993675	4,999,683.73	100.047861	5,002,393.05	2,709.32	0.28
		Base	99.993675	4,999,683.73	100.047861	5,002,393.05	2,709.32	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022		
	10,000,000.000	Local	100.026417	10,002,641.69	100.039062	10,003,906.20	1,264.51	0.56
		Base	100.026417	10,002,641.69	100.039062	10,003,906.20	1,264.51	0.56
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	10,000,000.000	Local	100.015128	10,001,512.80	100.027344	10,002,734.40	1,221.60	0.56
		Base	100.015128	10,001,512.80	100.027344	10,002,734.40	1,221.60	0.56
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	10,000,000.000	Local	100.015184	10,001,518.44	100.019531	10,001,953.10	434.66	0.56
		Base	100.015184	10,001,518.44	100.019531	10,001,953.10	434.66	0.56
91282CAS0	US TREASURY FRN 10/22 VAR				0.075001	31 Oct 2022		
	5,000,000.000	Local	100.001517	5,000,075.87	100.050097	5,002,504.85	2,428.98	0.28
		Base	100.001517	5,000,075.87	100.050097	5,002,504.85	2,428.98	0.28
US DOLLAR Total								
	548,000,000.000	Local		548,426,593.02		548,382,502.84	-44,090.18	30.50
		Base		548,426,593.02		548,382,502.84	-44,090.18	30.50
FIXED INCOME Total								
	548,000,000.000	Base		548,426,593.02		548,382,502.84	-44,090.18	30.50

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									
		1,797,605,493.440	Base		1,798,024,670.00		1,797,980,579.82	-44,090.18	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									
			-29,715.980	Local	1.000000	-29,715.98	1.000000	-29,715.98	0.00	0.00
				Base	1.000000	-29,715.98	1.000000	-29,715.98	0.00	0.00
US DOLLAR Total										
			-29,715.980	Local		-29,715.98		-29,715.98	0.00	0.00
				Base		-29,715.98		-29,715.98	0.00	0.00
CASH Total										
			-29,715.980	Base		-29,715.98		-29,715.98	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		
			1,698.620	Local	99.989992	1,698.45	99.990000	1,698.45	0.00	0.00
				Base	99.989992	1,698.45	99.990000	1,698.45	0.00	0.00
US DOLLAR Total										
			1,698.620	Local		1,698.45		1,698.45	0.00	0.00
				Base		1,698.45		1,698.45	0.00	0.00
CASH EQUIVALENT Total										
			1,698.620	Base		1,698.45		1,698.45	0.00	0.00
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST									
			289,735,771.037	Local	1.000223	289,800,475.41	1.000200	289,793,718.19	-6,757.22	45.62
				Base	1.000223	289,800,475.41	1.000200	289,793,718.19	-6,757.22	45.62

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
US DOLLAR Total									
		Local	289,735,771.037		289,800,475.41		289,793,718.19	-6,757.22	45.62
		Base			289,800,475.41		289,793,718.19	-6,757.22	45.62
EQUITY Total									
		Base	289,735,771.037		289,800,475.41		289,793,718.19	-6,757.22	45.62
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR					0.070000	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	100.670269	1,510,054.03	100.944490	1,514,167.35	4,113.32	0.24
		Base		100.670269	1,510,054.03	100.944490	1,514,167.35	4,113.32	0.24
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.060000	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	100.639224	2,168,775.28	100.777060	2,171,745.64	2,970.36	0.34
		Base		100.639224	2,168,775.28	100.777060	2,171,745.64	2,970.36	0.34
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	101.937525	5,096,876.27	103.368160	5,168,408.00	71,531.73	0.81
		Base		101.937525	5,096,876.27	103.368160	5,168,408.00	71,531.73	0.81
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
		Local	4,000,000.000	100.299965	4,011,998.61	100.368850	4,014,754.00	2,755.39	0.63
		Base		100.299965	4,011,998.61	100.368850	4,014,754.00	2,755.39	0.63
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.070000	01 Apr 2038		
		Local	9,280,000.000	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.46
		Base		100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.46

& 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
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	102.811793	4,960,668.99	103.631760	5,000,232.42	39,563.43	0.79
		Base	102.811793	4,960,668.99	103.631760	5,000,232.42	39,563.43	0.79
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.060000	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	100.349081	11,826,139.19	100.369620	11,828,559.72	2,420.53	1.86
		Base	100.349081	11,826,139.19	100.369620	11,828,559.72	2,420.53	1.86
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	101.983021	5,099,151.04	102.839540	5,141,977.00	42,825.96	0.81
		Base	101.983021	5,099,151.04	102.839540	5,141,977.00	42,825.96	0.81
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021		
	550,000.000	Local	100.567689	553,122.29	100.781930	554,300.62	1,178.33	0.09
		Base	100.567689	553,122.29	100.781930	554,300.62	1,178.33	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	101.040085	4,299,255.63	101.429580	4,315,828.63	16,573.00	0.68
		Base	101.040085	4,299,255.63	101.429580	4,315,828.63	16,573.00	0.68
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	101.620985	3,048,629.56	102.252980	3,067,589.40	18,959.84	0.48
		Base	101.620985	3,048,629.56	102.252980	3,067,589.40	18,959.84	0.48
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	103.963304	3,945,407.37	105.274440	3,995,165.00	49,757.63	0.63
		Base	103.963304	3,945,407.37	105.274440	3,995,165.00	49,757.63	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
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	101.070744	1,187,581.24	101.379780	1,191,212.42	3,631.18	0.19
		Base	101.070744	1,187,581.24	101.379780	1,191,212.42	3,631.18	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.050000	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				0.070000	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
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	110.486486	1,574,432.42	110.446840	1,573,867.47	-564.95	0.25
		Base	110.486486	1,574,432.42	110.446840	1,573,867.47	-564.95	0.25
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	114.835355	3,732,149.05	114.937280	3,735,461.60	3,312.55	0.59
		Base	114.835355	3,732,149.05	114.937280	3,735,461.60	3,312.55	0.59
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	101.089677	19,207,038.56	101.188520	19,225,818.80	18,780.24	3.03
		Base	101.089677	19,207,038.56	101.188520	19,225,818.80	18,780.24	3.03
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	105.231800	6,576,987.50	106.879430	6,679,964.38	102,976.88	1.05
		Base	105.231800	6,576,987.50	106.879430	6,679,964.38	102,976.88	1.05
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.060000	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				0.060000	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	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.060000	01 Apr 2043		
	21,800,000.000	Local	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.43
Original Face:	21,800,000.000	Base	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.43
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.060000	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
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	101.048182	5,709,222.28	101.188520	5,717,151.38	7,929.10	0.90
		Base	101.048182	5,709,222.28	101.188520	5,717,151.38	7,929.10	0.90
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	100.604073	3,018,122.19	100.778680	3,023,360.40	5,238.21	0.48
		Base	100.604073	3,018,122.19	100.778680	3,023,360.40	5,238.21	0.48
64966QUH1	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,810,000.000	Local	101.006920	5,868,502.05	101.188520	5,879,053.01	10,550.96	0.93
		Base	101.006920	5,868,502.05	101.188520	5,879,053.01	10,550.96	0.93
64966QUL2	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	4,040,000.000	Local	101.006920	4,080,679.57	101.183570	4,087,816.23	7,136.66	0.64
		Base	101.006920	4,080,679.57	101.183570	4,087,816.23	7,136.66	0.64
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.070000	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	102.987000	2,796,097.05	103.838240	2,819,208.22	23,111.17	0.44
		Base	102.987000	2,796,097.05	103.838240	2,819,208.22	23,111.17	0.44
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	100.228643	2,004,572.85	100.293120	2,005,862.40	1,289.55	0.32
		Base	100.228643	2,004,572.85	100.293120	2,005,862.40	1,289.55	0.32
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	101.567513	2,386,836.55	102.247110	2,402,807.09	15,970.54	0.38
		Base	101.567513	2,386,836.55	102.247110	2,402,807.09	15,970.54	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.060000	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	101.565117	670,329.77	102.247110	674,830.93	4,501.16	0.11
		Base	101.565117	670,329.77	102.247110	674,830.93	4,501.16	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	101.519767	2,030,395.34	102.247110	2,044,942.20	14,546.86	0.32
		Base	101.519767	2,030,395.34	102.247110	2,044,942.20	14,546.86	0.32
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.060000	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	102.780623	2,605,488.79	103.608800	2,626,483.08	20,994.29	0.41
		Base	102.780623	2,605,488.79	103.608800	2,626,483.08	20,994.29	0.41
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.050000	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	100.763472	3,209,316.58	101.099330	3,220,013.66	10,697.08	0.51
		Base	100.763472	3,209,316.58	101.099330	3,220,013.66	10,697.08	0.51
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.070000	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	101.211481	1,265,143.51	101.595030	1,269,937.88	4,794.37	0.20
		Base	101.211481	1,265,143.51	101.595030	1,269,937.88	4,794.37	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5					5.000000	01 Jan 2022		
		Local	1,420,000.000	102.454482	1,454,853.64	103.237390	1,465,970.94	11,117.30	0.23
		Base		102.454482	1,454,853.64	103.237390	1,465,970.94	11,117.30	0.23
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.060000	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	100.000000	10,530,000.00	100.000000	10,530,000.00	0.00	1.66
		Base		100.000000	10,530,000.00	100.000000	10,530,000.00	0.00	1.66
US DOLLAR Total									
		Local	342,570,000.000		344,887,827.20		345,406,489.87	518,662.67	54.37
Original Face:		Base	155,930,000.000		344,887,827.20		345,406,489.87	518,662.67	54.37
FIXED INCOME Total									
		Base	342,570,000.000		344,887,827.20		345,406,489.87	518,662.67	54.37
Original Face:			155,930,000.000						

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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									
		632,277,753.677	Base		634,660,285.08		635,172,190.53	511,905.45	100.00
	Original Face:	155,930,000.000							

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								
			275,884.330	1.000000	275,884.33	1.000000	275,884.33	0.00	0.06
		Base		1.000000	275,884.33	1.000000	275,884.33	0.00	0.06
US DOLLAR Total									
			275,884.330		275,884.33		275,884.33	0.00	0.06
		Base			275,884.33		275,884.33	0.00	0.06
CASH Total									
			275,884.330	Base	275,884.33		275,884.33	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.899250	4,994,962.50	99.899250	4,994,962.50	0.00	1.03
		Base		99.899250	4,994,962.50	99.899250	4,994,962.50	0.00	1.03
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	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
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	2.07
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.07
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.993713	4,999,685.65	99.993713	4,999,685.65	0.00	1.04
		Base		99.993713	4,999,685.65	99.993713	4,999,685.65	0.00	1.04
40588LY11	HALKIN FINANCE LLC USC					0.200000	01 Nov 2021		
			5,000,000.000	99.898889	4,994,944.44	99.898889	4,994,944.44	0.00	1.03
		Base		99.898889	4,994,944.44	99.898889	4,994,944.44	0.00	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41282JSM4	HARLEY-DAVIDSON FND CP				0.290000	21 May 2021		
	2,500,000.000	Local	99.983889	2,499,597.22	99.983889	2,499,597.22	0.00	0.52
		Base	99.983889	2,499,597.22	99.983889	2,499,597.22	0.00	0.52
48783CS30	KELLOGG COMPANY				0.130000	03 May 2021		
	5,000,000.000	Local	99.999278	4,999,963.89	99.999278	4,999,963.89	0.00	1.04
		Base	99.999278	4,999,963.89	99.999278	4,999,963.89	0.00	1.04
979QHR003	SOUTH STREET REPO				0.010000	03 May 2021		
	39,000,000.000	Local	100.000000	39,000,000.00	100.000000	39,000,000.00	0.00	8.08
		Base	100.000000	39,000,000.00	100.000000	39,000,000.00	0.00	8.08
US DOLLAR Total								
	76,500,000.000	Local		76,489,153.70		76,489,153.70	0.00	15.84
		Base		76,489,153.70		76,489,153.70	0.00	15.84
CASH EQUIVALENT Total								
	76,500,000.000	Base		76,489,153.70		76,489,153.70	0.00	15.84
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	99.905858	4,995,292.88	99.514815	4,975,740.75	-19,552.13	1.03
		Base	99.905858	4,995,292.88	99.514815	4,975,740.75	-19,552.13	1.03
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.575470	4,978,773.51	93.678440	4,683,922.00	-294,851.51	0.97
		Base	99.575470	4,978,773.51	93.678440	4,683,922.00	-294,851.51	0.97
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.986304	4,999,315.22	99.083455	4,954,172.75	-45,142.47	1.03
		Base	99.986304	4,999,315.22	99.083455	4,954,172.75	-45,142.47	1.03
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.696511	7,477,238.32	96.839755	7,262,981.63	-214,256.69	1.50
		Base	99.696511	7,477,238.32	96.839755	7,262,981.63	-214,256.69	1.50

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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
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	97.848745	5,194,789.89	97.559938	5,179,457.11	-15,332.78	1.07
		Base	97.848745	5,194,789.89	97.559938	5,179,457.11	-15,332.78	1.07
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.812805	4,990,640.23	109.118000	5,455,900.00	465,259.77	1.13
		Base	99.812805	4,990,640.23	109.118000	5,455,900.00	465,259.77	1.13
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.595305	3,485,835.69	100.371383	3,512,998.41	27,162.72	0.73
		Base	99.595305	3,485,835.69	100.371383	3,512,998.41	27,162.72	0.73
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.850630	25 Jun 2022		
	5,500,000.000	Local	100.109794	5,506,038.68	100.087614	5,504,818.77	-1,219.91	1.14
		Base	100.109794	5,506,038.68	100.087614	5,504,818.77	-1,219.91	1.14
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	100.054946	5,002,747.30	2,747.30	1.04
		Base	100.000000	5,000,000.00	100.054946	5,002,747.30	2,747.30	1.04
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.175750	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.842241	4,992,112.05	-7,887.95	1.03
		Base	100.000000	5,000,000.00	99.842241	4,992,112.05	-7,887.95	1.03
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.984514	4,999,225.69	102.632613	5,131,630.65	132,404.96	1.06
		Base	99.984514	4,999,225.69	102.632613	5,131,630.65	132,404.96	1.06
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.899748	4,994,987.41	111.373730	5,568,686.50	573,699.09	1.15
		Base	99.899748	4,994,987.41	111.373730	5,568,686.50	573,699.09	1.15
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.930066	2,498,251.64	102.979776	2,574,494.40	76,242.76	0.53
		Base	99.930066	2,498,251.64	102.979776	2,574,494.40	76,242.76	0.53
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.902510	4,995,125.51	100.303268	5,015,163.40	20,037.89	1.04
		Base	99.902510	4,995,125.51	100.303268	5,015,163.40	20,037.89	1.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	4,955,129.830	Local	95.349434	4,724,688.27	95.350640	4,724,748.01	59.74	0.98
Original Face:	5,000,000.000	Base	95.349434	4,724,688.27	95.350640	4,724,748.01	59.74	0.98
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	1.02
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	1.02
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	100.740355	5,037,017.75	37,017.75	1.04
		Base	100.000000	5,000,000.00	100.740355	5,037,017.75	37,017.75	1.04
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.517778	4,975,888.89	104.272052	5,213,602.60	237,713.71	1.08
		Base	99.517778	4,975,888.89	104.272052	5,213,602.60	237,713.71	1.08
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.959203	4,997,960.14	100.690392	5,034,519.60	36,559.46	1.04
		Base	99.959203	4,997,960.14	100.690392	5,034,519.60	36,559.46	1.04
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.283276	5,014,163.81	100.326548	5,016,327.40	2,163.59	1.04
		Base	100.283276	5,014,163.81	100.326548	5,016,327.40	2,163.59	1.04
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	127.265809	1,578,096.03	125.385240	1,554,776.98	-23,319.05	0.32
		Base	127.265809	1,578,096.03	125.385240	1,554,776.98	-23,319.05	0.32
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.782380	20 May 2022		
	4,900,000.000	Local	100.072312	4,903,543.27	100.485598	4,923,794.30	20,251.03	1.02
		Base	100.072312	4,903,543.27	100.485598	4,923,794.30	20,251.03	1.02
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.198350	2,479,958.74	96.672437	2,416,810.93	-63,147.81	0.50
		Base	99.198350	2,479,958.74	96.672437	2,416,810.93	-63,147.81	0.50
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.714630	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	101.330020	4,053,200.80	53,200.80	0.84
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	101.330020	4,053,200.80	53,200.80	0.84

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29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.589862	2,987,695.85	104.737593	3,142,127.79	154,431.94	0.65
		Base	99.589862	2,987,695.85	104.737593	3,142,127.79	154,431.94	0.65
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	105.025015	2,625,625.38	125,625.38	0.54
		Base	100.000000	2,500,000.00	105.025015	2,625,625.38	125,625.38	0.54
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,115,019.700	Local	101.210631	1,128,518.47	98.382484	1,096,984.08	-31,534.39	0.23
Original Face:	5,000,000.000	Base	101.210631	1,128,518.47	98.382484	1,096,984.08	-31,534.39	0.23
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,733,705.200	Local	102.598931	1,778,763.00	106.850936	1,852,480.23	73,717.23	0.38
Original Face:	5,000,000.000	Base	102.598931	1,778,763.00	106.850936	1,852,480.23	73,717.23	0.38
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	124.749111	7,484,946.64	117.112749	7,026,764.94	-458,181.70	1.46
		Base	124.749111	7,484,946.64	117.112749	7,026,764.94	-458,181.70	1.46
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	121.955112	4,878,204.48	116.348818	4,653,952.72	-224,251.76	0.96
		Base	121.955112	4,878,204.48	116.348818	4,653,952.72	-224,251.76	0.96
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	127.561025	2,640,513.21	118.623793	2,455,512.52	-185,000.69	0.51
		Base	127.561025	2,640,513.21	118.623793	2,455,512.52	-185,000.69	0.51
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.440380	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.082355	5,004,117.75	4,117.75	1.04
		Base	100.000000	5,000,000.00	100.082355	5,004,117.75	4,117.75	1.04
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.868418	2,496,710.44	96.882852	2,422,071.30	-74,639.14	0.50
		Base	99.868418	2,496,710.44	96.882852	2,422,071.30	-74,639.14	0.50
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.675421	3,987,016.85	98.830989	3,953,239.56	-33,777.29	0.82
		Base	99.675421	3,987,016.85	98.830989	3,953,239.56	-33,777.29	0.82

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	1,063,384.070	102.461133	1,089,555.37	106.708680	1,134,723.10	45,167.73	0.24
Original Face:	5,100,000.000	Base		102.461133	1,089,555.37	106.708680	1,134,723.10	45,167.73	0.24
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.606130	25 Jun 2022		
		Local	979,762.710	100.000000	979,762.71	100.202870	981,750.35	1,987.64	0.20
Original Face:	3,000,000.000	Base		100.000000	979,762.71	100.202870	981,750.35	1,987.64	0.20
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.750000	25 Mar 2040		
		Local	460,898.900	100.365410	462,583.07	100.529250	463,338.21	755.14	0.10
Original Face:	7,000,000.000	Base		100.365410	462,583.07	100.529250	463,338.21	755.14	0.10
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.000000	25 Mar 2039		
		Local	7,498.900	100.195095	7,513.53	99.950370	7,495.18	-18.35	0.00
Original Face:	5,000,000.000	Base		100.195095	7,513.53	99.950370	7,495.18	-18.35	0.00
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.500000	25 Jun 2042		
		Local	0.040	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
Original Face:	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		
		Local	712,544.120	98.758478	703,697.73	103.886330	740,235.94	36,538.21	0.15
Original Face:	2,025,000.000	Base		98.758478	703,697.73	103.886330	740,235.94	36,538.21	0.15
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,851,401.150	98.753492	1,828,323.28	104.535420	1,935,369.97	107,046.69	0.40
Original Face:	5,000,000.000	Base		98.753492	1,828,323.28	104.535420	1,935,369.97	107,046.69	0.40
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	779,648.800	101.507392	791,401.16	99.973700	779,443.75	-11,957.41	0.16
Original Face:	5,000,000.000	Base		101.507392	791,401.16	99.973700	779,443.75	-11,957.41	0.16
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	1,240,870.830	101.257662	1,256,476.79	105.467610	1,308,716.81	52,240.02	0.27
Original Face:	3,000,000.000	Base		101.257662	1,256,476.79	105.467610	1,308,716.81	52,240.02	0.27
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,240,870.830	99.868986	1,239,245.12	105.618700	1,310,591.64	71,346.52	0.27
Original Face:	3,000,000.000	Base		99.868986	1,239,245.12	105.618700	1,310,591.64	71,346.52	0.27

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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
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	508,626.650	101.486739	516,188.60	100.585970	511,607.05	-4,581.55	0.11
Original Face:		Base	5,000,000.000	101.486739	516,188.60	100.585970	511,607.05	-4,581.55	0.11
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	508,626.650	101.710585	517,327.14	100.585970	511,607.05	-5,720.09	0.11
Original Face:		Base	5,000,000.000	101.710585	517,327.14	100.585970	511,607.05	-5,720.09	0.11
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,494,072.050	102.613931	4,611,543.98	102.161500	4,591,211.42	-20,332.56	0.95
Original Face:		Base	5,000,000.000	102.613931	4,611,543.98	102.161500	4,591,211.42	-20,332.56	0.95
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	582,110.730	101.666339	591,810.67	100.771110	586,599.44	-5,211.23	0.12
Original Face:		Base	2,500,000.000	101.666339	591,810.67	100.771110	586,599.44	-5,211.23	0.12
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,852,700.260	104.727620	4,034,841.30	103.284890	3,979,257.23	-55,584.07	0.82
Original Face:		Base	4,036,000.000	104.727620	4,034,841.30	103.284890	3,979,257.23	-55,584.07	0.82
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,772,803.400	105.074349	5,014,992.11	103.490220	4,939,384.74	-75,607.37	1.02
Original Face:		Base	5,000,000.000	105.074349	5,014,992.11	103.490220	4,939,384.74	-75,607.37	1.02
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.933241	4,996,662.05	95.309751	4,765,487.55	-231,174.50	0.99
		Base		99.933241	4,996,662.05	95.309751	4,765,487.55	-231,174.50	0.99
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	646,578.400	101.307942	655,035.27	100.736180	651,338.38	-3,696.89	0.13
Original Face:		Base	40,000,000.000	101.307942	655,035.27	100.736180	651,338.38	-3,696.89	0.13
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	405,134.050	98.345945	398,432.91	102.952750	417,096.65	18,663.74	0.09
Original Face:		Base	5,000,000.000	98.345945	398,432.91	102.952750	417,096.65	18,663.74	0.09
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	289,266.000	101.491216	293,579.58	105.351480	304,746.01	11,166.43	0.06
Original Face:		Base	2,000,000.000	101.491216	293,579.58	105.351480	304,746.01	11,166.43	0.06

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3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	156,940.860	Local	99.434226	156,052.93	102.203360	160,398.83	4,345.90	0.03
Original Face:	2,000,000.000	Base	99.434226	156,052.93	102.203360	160,398.83	4,345.90	0.03
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,190,703.060	Local	102.458626	1,219,977.99	106.508470	1,268,199.61	48,221.62	0.26
Original Face:	2,000,000.000	Base	102.458626	1,219,977.99	106.508470	1,268,199.61	48,221.62	0.26
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	285,940.500	Local	100.171896	286,432.02	105.299070	301,092.69	14,660.67	0.06
Original Face:	2,000,000.000	Base	100.171896	286,432.02	105.299070	301,092.69	14,660.67	0.06
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,425,372.250	Local	102.422234	1,459,898.10	102.207480	1,456,837.06	-3,061.04	0.30
Original Face:	5,000,000.000	Base	102.422234	1,459,898.10	102.207480	1,456,837.06	-3,061.04	0.30
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	2,009,245.480	Local	98.723542	1,983,598.31	102.316900	2,055,797.69	72,199.38	0.43
Original Face:	5,500,000.000	Base	98.723542	1,983,598.31	102.316900	2,055,797.69	72,199.38	0.43
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,077,989.400	Local	103.973392	4,240,023.92	101.977900	4,158,647.95	-81,375.97	0.86
Original Face:	5,000,000.000	Base	103.973392	4,240,023.92	101.977900	4,158,647.95	-81,375.97	0.86
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,182,185.030	Local	102.825724	2,243,847.55	101.850670	2,222,570.07	-21,277.48	0.46
Original Face:	2,500,000.000	Base	102.825724	2,243,847.55	101.850670	2,222,570.07	-21,277.48	0.46
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	474,635.650	Local	101.770305	483,038.15	100.555630	477,272.87	-5,765.28	0.10
Original Face:	5,000,000.000	Base	101.770305	483,038.15	100.555630	477,272.87	-5,765.28	0.10
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	61,988.350	Local	101.143005	62,696.88	106.022128	65,721.37	3,024.49	0.01
Original Face:	500,000.000	Base	101.143005	62,696.88	106.022128	65,721.37	3,024.49	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,808,619.250	Local	100.528296	1,818,174.11	104.962394	1,898,370.06	80,195.95	0.39
Original Face:	5,000,000.000	Base	100.528296	1,818,174.11	104.962394	1,898,370.06	80,195.95	0.39

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3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,193,651.950	Local	104.220423	2,286,233.34	109.853373	2,409,800.66	123,567.32	0.50
Original Face:	7,000,000.000	Base	104.220423	2,286,233.34	109.853373	2,409,800.66	123,567.32	0.50
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,798,131.140	Local	102.229211	2,860,507.40	109.817140	3,072,827.59	212,320.19	0.64
Original Face:	7,000,000.000	Base	102.229211	2,860,507.40	109.817140	3,072,827.59	212,320.19	0.64
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	79,657.410	Local	99.265806	79,072.57	101.522560	80,870.24	1,797.67	0.02
Original Face:	3,000,000.000	Base	99.265806	79,072.57	101.522560	80,870.24	1,797.67	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	153,858.950	Local	104.766834	161,193.15	108.555870	167,022.92	5,829.77	0.03
Original Face:	5,000,000.000	Base	104.766834	161,193.15	108.555870	167,022.92	5,829.77	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,593,060.420	Local	102.220690	1,628,437.36	108.872955	1,734,411.95	105,974.59	0.36
Original Face:	7,000,000.000	Base	102.220690	1,628,437.36	108.872955	1,734,411.95	105,974.59	0.36
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.713855	4,885,692.76	100.214530	5,010,726.50	125,033.74	1.04
Original Face:	5,000,000.000	Base	97.713855	4,885,692.76	100.214530	5,010,726.50	125,033.74	1.04
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.742290	5,735,181.67	99.366490	5,713,573.18	-21,608.49	1.18
Original Face:	5,750,000.000	Base	99.742290	5,735,181.67	99.366490	5,713,573.18	-21,608.49	1.18
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.787878	6,167,272.67	108.306550	6,498,393.00	331,120.33	1.35
Original Face:	6,000,000.000	Base	102.787878	6,167,272.67	108.306550	6,498,393.00	331,120.33	1.35
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.920424	4,996,021.21	96.787742	4,839,387.10	-156,634.11	1.00
		Base	99.920424	4,996,021.21	96.787742	4,839,387.10	-156,634.11	1.00
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.065781	5,003,289.05	3,289.05	1.04
		Base	100.000000	5,000,000.00	100.065781	5,003,289.05	3,289.05	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.977423	1,271,729.08	101.906635	1,222,879.62	-48,849.46	0.25
		Base	105.977423	1,271,729.08	101.906635	1,222,879.62	-48,849.46	0.25
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.997630	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.790850	4,989,542.50	-10,457.50	1.03
		Base	100.000000	5,000,000.00	99.790850	4,989,542.50	-10,457.50	1.03
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	234,549.050	Local	99.969682	234,477.94	101.543710	238,169.81	3,691.87	0.05
Original Face:	5,000,000.000	Base	99.969682	234,477.94	101.543710	238,169.81	3,691.87	0.05
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	221,217.630	Local	99.835221	220,853.11	105.347300	233,046.80	12,193.69	0.05
Original Face:	3,000,000.000	Base	99.835221	220,853.11	105.347300	233,046.80	12,193.69	0.05
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	317,368.600	Local	96.429751	306,037.75	101.370880	321,719.34	15,681.59	0.07
Original Face:	675,000.000	Base	96.429751	306,037.75	101.370880	321,719.34	15,681.59	0.07
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
	0.000	Local	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		
	657,402.200	Local	100.789786	662,594.27	105.088200	690,852.14	28,257.87	0.14
Original Face:	5,000,000.000	Base	100.789786	662,594.27	105.088200	690,852.14	28,257.87	0.14
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	1,016,027.340	Local	96.112988	976,534.24	101.767990	1,033,990.60	57,456.36	0.21
Original Face:	1,600,000.000	Base	96.112988	976,534.24	101.767990	1,033,990.60	57,456.36	0.21
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	4,302,940.600	Local	101.338359	4,360,529.39	104.113974	4,479,962.46	119,433.07	0.93
Original Face:	5,000,000.000	Base	101.338359	4,360,529.39	104.113974	4,479,962.46	119,433.07	0.93
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,602,735.230	Local	101.669639	1,629,495.13	101.118613	1,620,663.63	-8,831.50	0.34
Original Face:	1,758,829.000	Base	101.669639	1,629,495.13	101.118613	1,620,663.63	-8,831.50	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
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.115880	20 Aug 2070		
		Local	4,977,113.830	103.792203	5,165,856.10	104.323040	5,192,276.45	26,420.35	1.08
Original Face:		Base	5,000,000.000	103.792203	5,165,856.10	104.323040	5,192,276.45	26,420.35	1.08
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.265880	20 Aug 2070		
		Local	4,978,380.930	104.844787	5,219,572.86	105.253830	5,239,936.60	20,363.74	1.09
Original Face:		Base	5,000,000.000	104.844787	5,219,572.86	105.253830	5,239,936.60	20,363.74	1.09
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	5,005,790.680	100.735321	5,042,599.31	104.987500	5,255,454.49	212,855.18	1.09
Original Face:		Base	6,180,040.000	100.735321	5,042,599.31	104.987500	5,255,454.49	212,855.18	1.09
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	3,697,116.790	100.544891	3,717,262.06	102.404860	3,786,027.27	68,765.21	0.78
Original Face:		Base	6,993,000.000	100.544891	3,717,262.06	102.404860	3,786,027.27	68,765.21	0.78
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.849423	1,497,741.35	99.995438	1,499,931.57	2,190.22	0.31
		Base		99.849423	1,497,741.35	99.995438	1,499,931.57	2,190.22	0.31
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.589936	4,979,496.78	106.121323	5,306,066.15	326,569.37	1.10
		Base		99.589936	4,979,496.78	106.121323	5,306,066.15	326,569.37	1.10
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
		Local	1,000,000.000	147.193750	1,471,937.50	131.643915	1,316,439.15	-155,498.35	0.27
		Base		147.193750	1,471,937.50	131.643915	1,316,439.15	-155,498.35	0.27
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	5,000,000.000	99.358230	4,967,911.51	91.147928	4,557,396.40	-410,515.11	0.94
		Base		99.358230	4,967,911.51	91.147928	4,557,396.40	-410,515.11	0.94
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.676983	4,983,849.14	103.709178	5,185,458.90	201,609.76	1.07
		Base		99.676983	4,983,849.14	103.709178	5,185,458.90	201,609.76	1.07
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	99.873762	998,737.62	101.793393	1,017,933.93	19,196.31	0.21
		Base		99.873762	998,737.62	101.793393	1,017,933.93	19,196.31	0.21

& 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
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.805530	4,940,276.49	84.846882	4,242,344.10	-697,932.39	0.88
		Base	98.805530	4,940,276.49	84.846882	4,242,344.10	-697,932.39	0.88
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	105.112000	5,255,600.00	105.115596	5,255,779.80	179.80	1.09
		Base	105.112000	5,255,600.00	105.115596	5,255,779.80	179.80	1.09
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.574000	30 Jun 2021		
	5,652,000.000	Local	100.054595	5,655,085.69	100.057523	5,655,251.20	165.51	1.17
		Base	100.054595	5,655,085.69	100.057523	5,655,251.20	165.51	1.17
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.661660	4,983,082.98	103.911752	5,195,587.60	212,504.62	1.08
		Base	99.661660	4,983,082.98	103.911752	5,195,587.60	212,504.62	1.08
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.837500	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.102877	5,005,143.85	5,143.85	1.04
		Base	100.000000	5,000,000.00	100.102877	5,005,143.85	5,143.85	1.04
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.659825	3,488,093.89	98.435224	3,445,232.84	-42,861.05	0.71
		Base	99.659825	3,488,093.89	98.435224	3,445,232.84	-42,861.05	0.71
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.953014	4,997,650.69	100.967000	5,048,350.00	50,699.31	1.05
		Base	99.953014	4,997,650.69	100.967000	5,048,350.00	50,699.31	1.05
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	109.988723	5,499,436.13	105.305554	5,265,277.70	-234,158.43	1.09
		Base	109.988723	5,499,436.13	105.305554	5,265,277.70	-234,158.43	1.09
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.726920	9,972,692.02	95.213653	9,521,365.30	-451,326.72	1.97
		Base	99.726920	9,972,692.02	95.213653	9,521,365.30	-451,326.72	1.97
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.884356	4,994,217.81	99.299358	4,964,967.90	-29,249.91	1.03
		Base	99.884356	4,994,217.81	99.299358	4,964,967.90	-29,249.91	1.03

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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	101.056000	2,021,120.00	21,120.00	0.42
		Base	100.000000	2,000,000.00	101.056000	2,021,120.00	21,120.00	0.42
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	101.553000	2,538,825.00	38,825.00	0.53
		Base	100.000000	2,500,000.00	101.553000	2,538,825.00	38,825.00	0.53
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.885679	4,994,283.95	98.454924	4,922,746.20	-71,537.75	1.02
		Base	99.885679	4,994,283.95	98.454924	4,922,746.20	-71,537.75	1.02
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.950086	4,997,504.29	100.080853	5,004,042.65	6,538.36	1.04
		Base	99.950086	4,997,504.29	100.080853	5,004,042.65	6,538.36	1.04
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.982271	4,999,113.55	102.498660	5,124,933.00	125,819.45	1.06
		Base	99.982271	4,999,113.55	102.498660	5,124,933.00	125,819.45	1.06
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.690890	2,990,726.69	99.834000	2,995,020.00	4,293.31	0.62
		Base	99.690890	2,990,726.69	99.834000	2,995,020.00	4,293.31	0.62
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	105.690409	4,227,616.36	227,616.36	0.88
		Base	100.000000	4,000,000.00	105.690409	4,227,616.36	227,616.36	0.88
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.953456	2,498,836.41	97.778784	2,444,469.60	-54,366.81	0.51
		Base	99.953456	2,498,836.41	97.778784	2,444,469.60	-54,366.81	0.51
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.943616	2,998,308.48	105.136221	3,154,086.63	155,778.15	0.65
		Base	99.943616	2,998,308.48	105.136221	3,154,086.63	155,778.15	0.65
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.974756	2,499,368.89	101.553387	2,538,834.68	39,465.79	0.53
		Base	99.974756	2,499,368.89	101.553387	2,538,834.68	39,465.79	0.53

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91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.815750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.428839	2,510,720.98	10,720.98	0.52
		Base	100.000000	2,500,000.00	100.428839	2,510,720.98	10,720.98	0.52
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	100.166371	5,008,318.57	101.589844	5,079,492.20	71,173.63	1.05
		Base	100.166371	5,008,318.57	101.589844	5,079,492.20	71,173.63	1.05
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	99.896016	1,997,920.31	92.954100	1,859,082.00	-138,838.31	0.39
		Base	99.896016	1,997,920.31	92.954100	1,859,082.00	-138,838.31	0.39
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.800000	20 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	101.664000	5,083,200.00	83,200.00	1.05
		Base	100.000000	5,000,000.00	101.664000	5,083,200.00	83,200.00	1.05
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,185,722.870	Local	99.989443	2,185,492.13	101.272810	2,213,542.97	28,050.84	0.46
Original Face:	2,500,000.000	Base	99.989443	2,185,492.13	101.272810	2,213,542.97	28,050.84	0.46
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	5,000,000.000	Local	99.985561	4,999,278.06	100.149970	5,007,498.50	8,220.44	1.04
Original Face:	5,000,000.000	Base	99.985561	4,999,278.06	100.149970	5,007,498.50	8,220.44	1.04
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.985074	1,999,701.47	102.803990	2,056,079.80	56,378.33	0.43
Original Face:	2,000,000.000	Base	99.985074	1,999,701.47	102.803990	2,056,079.80	56,378.33	0.43

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92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	82,367.230	Local	99.233931	81,736.24	100.189090	82,522.98	786.74	0.02
Original Face:	5,000,000.000	Base	99.233931	81,736.24	100.189090	82,522.98	786.74	0.02
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.610276	5,230,513.81	101.108154	5,055,407.70	-175,106.11	1.05
		Base	104.610276	5,230,513.81	101.108154	5,055,407.70	-175,106.11	1.05
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.902237	4,995,111.83	96.801962	4,840,098.10	-155,013.73	1.00
		Base	99.902237	4,995,111.83	96.801962	4,840,098.10	-155,013.73	1.00
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.809750	27 May 2022		
	5,000,000.000	Local	100.091635	5,004,581.75	100.039477	5,001,973.85	-2,607.90	1.04
		Base	100.091635	5,004,581.75	100.039477	5,001,973.85	-2,607.90	1.04
US DOLLAR Total								
	399,592,365.950	Local		405,388,650.75		406,008,922.56	620,271.81	84.10
Original Face:	272,062,869.000	Base		405,388,650.75		406,008,922.56	620,271.81	84.10
FIXED INCOME Total								
	399,592,365.950	Base		405,388,650.75		406,008,922.56	620,271.81	84.10
Original Face:	272,062,869.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		476,368,250.280	Base		482,153,688.78		482,773,960.59	620,271.81	100.00
	Original Face:	272,062,869.000							

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								
		-1,295.850	Local	1.000000	-1,295.85	1.000000	-1,295.85	0.00	100.00
			Base	1.000000	-1,295.85	1.000000	-1,295.85	0.00	100.00
US DOLLAR Total									
		-1,295.850	Local		-1,295.85		-1,295.85	0.00	100.00
			Base		-1,295.85		-1,295.85	0.00	100.00
CASH Total									
		-1,295.850	Base		-1,295.85		-1,295.85	0.00	100.00

& Issue has redenominated but Local is not converted
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Holdings

ST OF AZ POOL 15 ST OPER FUND
STATE OF ARIZONA
FUND: ATZJ

As of: *April 30, 2021* *View Date:* *May 10, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		-1,295.850	Base		-1,295.85		-1,295.85	0.00	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			466,100.500	1.000000	466,100.50	1.000000	466,100.50	0.00	0.16
		Base		1.000000	466,100.50	1.000000	466,100.50	0.00	0.16
US DOLLAR Total									
			466,100.500		466,100.50		466,100.50	0.00	0.16
		Base			466,100.50		466,100.50	0.00	0.16
CASH Total									
			466,100.500	Base	466,100.50		466,100.50	0.00	0.16
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.899250	4,994,962.50	99.899250	4,994,962.50	0.00	1.76
		Base		99.899250	4,994,962.50	99.899250	4,994,962.50	0.00	1.76
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	99.993713	4,999,685.65	99.993713	4,999,685.65	0.00	1.76
		Base		99.993713	4,999,685.65	99.993713	4,999,685.65	0.00	1.76
41282JSM4	HARLEY-DAVIDSON FND CP					0.290000	21 May 2021		
			2,500,000.000	99.983889	2,499,597.22	99.983889	2,499,597.22	0.00	0.88
		Base		99.983889	2,499,597.22	99.983889	2,499,597.22	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
48783CS30	KELLOGG COMPANY				0.130000	03 May 2021		
	5,000,000.000	Local	99.999278	4,999,963.89	99.999278	4,999,963.89	0.00	1.76
		Base	99.999278	4,999,963.89	99.999278	4,999,963.89	0.00	1.76
979QHR003	SOUTH STREET REPO				0.010000	03 May 2021		
	10,500,000.000	Local	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	3.71
		Base	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	3.71
US DOLLAR Total								
	38,000,000.000	Local		37,994,209.26		37,994,209.26	0.00	13.41
		Base		37,994,209.26		37,994,209.26	0.00	13.41
CASH EQUIVALENT Total								
	38,000,000.000	Base		37,994,209.26		37,994,209.26	0.00	13.41
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	99.986304	4,999,315.22	99.083455	4,954,172.75	-45,142.47	1.75
		Base	99.986304	4,999,315.22	99.083455	4,954,172.75	-45,142.47	1.75
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.696511	4,984,825.55	96.839755	4,841,987.75	-142,837.80	1.71
		Base	99.696511	4,984,825.55	96.839755	4,841,987.75	-142,837.80	1.71
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	97.848745	4,892,437.26	97.559938	4,877,996.90	-14,440.36	1.72
		Base	97.848745	4,892,437.26	97.559938	4,877,996.90	-14,440.36	1.72
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.812805	4,990,640.23	109.118000	5,455,900.00	465,259.77	1.93
		Base	99.812805	4,990,640.23	109.118000	5,455,900.00	465,259.77	1.93
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.595305	3,485,835.69	100.371383	3,512,998.41	27,162.72	1.24
		Base	99.595305	3,485,835.69	100.371383	3,512,998.41	27,162.72	1.24

& 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
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.850630	25 Jun 2022		
		Local	5,395,000.000	100.109794	5,400,923.39	100.087614	5,399,726.78	-1,196.61	1.91
		Base		100.109794	5,400,923.39	100.087614	5,399,726.78	-1,196.61	1.91
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	100.054946	5,002,747.30	2,747.30	1.77
		Base		100.000000	5,000,000.00	100.054946	5,002,747.30	2,747.30	1.77
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.956555	4,997,827.76	106.533444	5,326,672.20	328,844.44	1.88
		Base		99.956555	4,997,827.76	106.533444	5,326,672.20	328,844.44	1.88
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.175750	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.842241	4,992,112.05	-7,887.95	1.76
		Base		100.000000	5,000,000.00	99.842241	4,992,112.05	-7,887.95	1.76
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.984514	4,999,225.69	102.632613	5,131,630.65	132,404.96	1.81
		Base		99.984514	4,999,225.69	102.632613	5,131,630.65	132,404.96	1.81
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.899748	4,994,987.41	111.373730	5,568,686.50	573,699.09	1.97
		Base		99.899748	4,994,987.41	111.373730	5,568,686.50	573,699.09	1.97
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.930066	2,498,251.64	102.979776	2,574,494.40	76,242.76	0.91
		Base		99.930066	2,498,251.64	102.979776	2,574,494.40	76,242.76	0.91
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.902510	4,995,125.51	100.303268	5,015,163.40	20,037.89	1.77
		Base		99.902510	4,995,125.51	100.303268	5,015,163.40	20,037.89	1.77
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	4,955,129.830	95.349434	4,724,688.27	95.350640	4,724,748.01	59.74	1.67
Original Face:		Base	5,000,000.000	95.349434	4,724,688.27	95.350640	4,724,748.01	59.74	1.67
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.760249	4,988,012.47	107.142443	5,357,122.15	369,109.68	1.89
		Base		99.760249	4,988,012.47	107.142443	5,357,122.15	369,109.68	1.89

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
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	3,522,266.000	103.492660	3,645,286.79	102.581620	3,613,197.52	-32,089.27	1.28
Original Face:		Base	3,522,266.000	103.492660	3,645,286.79	102.581620	3,613,197.52	-32,089.27	1.28
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	100.740355	5,037,017.75	37,017.75	1.78
		Base		100.000000	5,000,000.00	100.740355	5,037,017.75	37,017.75	1.78
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.959203	4,997,960.14	100.690392	5,034,519.60	36,559.46	1.78
		Base		99.959203	4,997,960.14	100.690392	5,034,519.60	36,559.46	1.78
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.198350	2,479,958.74	96.672437	2,416,810.93	-63,147.81	0.85
		Base		99.198350	2,479,958.74	96.672437	2,416,810.93	-63,147.81	0.85
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.714630	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	101.330020	4,787,843.45	62,843.45	1.69
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	101.330020	4,787,843.45	62,843.45	1.69
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	105.025015	2,625,625.38	125,625.38	0.93
		Base		100.000000	2,500,000.00	105.025015	2,625,625.38	125,625.38	0.93
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.464630	15 May 2036		
		Local	236,778.720	99.916758	236,581.62	100.283279	237,449.46	867.84	0.08
Original Face:		Base	16,000,000.000	99.916758	236,581.62	100.283279	237,449.46	867.84	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,115,019.700	101.210631	1,128,518.47	98.382484	1,096,984.08	-31,534.39	0.39
Original Face:		Base	5,000,000.000	101.210631	1,128,518.47	98.382484	1,096,984.08	-31,534.39	0.39
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,288,912.400	104.292666	2,387,167.76	102.774376	2,352,415.44	-34,752.32	0.83
Original Face:		Base	10,000,000.000	104.292666	2,387,167.76	102.774376	2,352,415.44	-34,752.32	0.83
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	110.032413	2,750,810.33	123.878114	3,096,952.85	346,142.52	1.09
		Base		110.032413	2,750,810.33	123.878114	3,096,952.85	346,142.52	1.09

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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
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	109.590565	2,739,764.12	124.066931	3,101,673.28	361,909.16	1.09
		Base	109.590565	2,739,764.12	124.066931	3,101,673.28	361,909.16	1.09
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	121.955112	4,878,204.48	116.348818	4,653,952.72	-224,251.76	1.64
		Base	121.955112	4,878,204.48	116.348818	4,653,952.72	-224,251.76	1.64
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.868418	2,496,710.44	96.882852	2,422,071.30	-74,639.14	0.85
		Base	99.868418	2,496,710.44	96.882852	2,422,071.30	-74,639.14	0.85
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.606130	25 Jun 2022		
	979,762.710	Local	100.000000	979,762.71	100.202870	981,750.35	1,987.64	0.35
Original Face:	3,000,000.000	Base	100.000000	979,762.71	100.202870	981,750.35	1,987.64	0.35
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	1,051,122.800	Local	100.176651	1,052,979.62	102.098500	1,073,180.61	20,200.99	0.38
Original Face:	2,000,000.000	Base	100.176651	1,052,979.62	102.098500	1,073,180.61	20,200.99	0.38
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	779,648.800	Local	101.507392	791,401.16	99.973700	779,443.75	-11,957.41	0.28
Original Face:	5,000,000.000	Base	101.507392	791,401.16	99.973700	779,443.75	-11,957.41	0.28
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	827,247.220	Local	99.868985	826,163.40	105.618700	873,727.76	47,564.36	0.31
Original Face:	2,000,000.000	Base	99.868985	826,163.40	105.618700	873,727.76	47,564.36	0.31
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	582,110.730	Local	101.666339	591,810.67	100.771110	586,599.44	-5,211.23	0.21
Original Face:	2,500,000.000	Base	101.666339	591,810.67	100.771110	586,599.44	-5,211.23	0.21
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.933241	2,698,197.51	95.309751	2,573,363.28	-124,834.23	0.91
		Base	99.933241	2,698,197.51	95.309751	2,573,363.28	-124,834.23	0.91
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	576,819.000	Local	100.703727	580,878.23	103.531260	597,187.98	16,309.75	0.21
Original Face:	5,000,000.000	Base	100.703727	580,878.23	103.531260	597,187.98	16,309.75	0.21

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
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.967600	25 Oct 2021		
		Local	4,512,616.700	100.332547	4,527,623.28	100.683070	4,543,441.03	15,817.75	1.60
Original Face:		Base	5,000,000.000	100.332547	4,527,623.28	100.683070	4,543,441.03	15,817.75	1.60
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,786,054.590	102.460870	1,830,007.07	106.508470	1,902,299.42	72,292.35	0.67
Original Face:		Base	3,000,000.000	102.460870	1,830,007.07	106.508470	1,902,299.42	72,292.35	0.67
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	4,065,185.480	101.155574	4,112,161.71	105.557500	4,291,108.16	178,946.45	1.51
Original Face:		Base	5,565,000.000	101.155574	4,112,161.71	105.557500	4,291,108.16	178,946.45	1.51
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.269964	4,730,832.17	104.893950	4,713,934.11	-16,898.06	1.66
Original Face:		Base	4,494,000.000	105.269964	4,730,832.17	104.893950	4,713,934.11	-16,898.06	1.66
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	285,940.500	100.171896	286,432.02	105.299070	301,092.69	14,660.67	0.11
Original Face:		Base	2,000,000.000	100.171896	286,432.02	105.299070	301,092.69	14,660.67	0.11
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	649,349.800	100.349086	651,616.59	103.124660	669,639.77	18,023.18	0.24
Original Face:		Base	5,000,000.000	100.349086	651,616.59	103.124660	669,639.77	18,023.18	0.24
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	1,111,926.580	100.352322	1,115,844.14	101.672820	1,130,527.11	14,682.97	0.40
Original Face:		Base	14,878,168.000	100.352322	1,115,844.14	101.672820	1,130,527.11	14,682.97	0.40
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.157551	4,957,877.57	104.910170	5,245,508.50	287,630.93	1.85
Original Face:		Base	5,000,000.000	99.157551	4,957,877.57	104.910170	5,245,508.50	287,630.93	1.85
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	649,541.450	99.647002	647,248.58	102.190340	663,768.62	16,520.04	0.23
Original Face:		Base	5,000,000.000	99.647002	647,248.58	102.190340	663,768.62	16,520.04	0.23
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,425,372.250	102.422234	1,459,898.10	102.207480	1,456,837.06	-3,061.04	0.51
Original Face:		Base	5,000,000.000	102.422234	1,459,898.10	102.207480	1,456,837.06	-3,061.04	0.51

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,182,185.030	Local	102.825724	2,243,847.55	101.850670	2,222,570.07	-21,277.48	0.78
Original Face:	2,500,000.000	Base	102.825724	2,243,847.55	101.850670	2,222,570.07	-21,277.48	0.78
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
	1,484,476.550	Local	103.406327	1,535,042.68	109.499748	1,625,498.08	90,455.40	0.57
Original Face:	5,000,000.000	Base	103.406327	1,535,042.68	109.499748	1,625,498.08	90,455.40	0.57
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,808,619.250	Local	100.528296	1,818,174.11	104.962394	1,898,370.06	80,195.95	0.67
Original Face:	5,000,000.000	Base	100.528296	1,818,174.11	104.962394	1,898,370.06	80,195.95	0.67
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	290,287.000	Local	105.619508	306,599.70	116.145150	337,154.27	30,554.57	0.12
Original Face:	10,000,000.000	Base	105.619508	306,599.70	116.145150	337,154.27	30,554.57	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM				4.000000	25 Jul 2040		
	3,006,284.940	Local	106.598111	3,204,642.95	107.096320	3,219,620.54	14,977.59	1.14
Original Face:	6,000,000.000	Base	106.598111	3,204,642.95	107.096320	3,219,620.54	14,977.59	1.14
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	153,858.950	Local	104.766834	161,193.15	108.555870	167,022.92	5,829.77	0.06
Original Face:	5,000,000.000	Base	104.766834	161,193.15	108.555870	167,022.92	5,829.77	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.713855	4,885,692.76	100.214530	5,010,726.50	125,033.74	1.77
Original Face:	5,000,000.000	Base	97.713855	4,885,692.76	100.214530	5,010,726.50	125,033.74	1.77
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.997630	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.790850	4,989,542.50	-10,457.50	1.76
		Base	100.000000	5,000,000.00	99.790850	4,989,542.50	-10,457.50	1.76
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,392,460.200	Local	94.629196	2,263,965.84	101.366140	2,425,144.56	161,178.72	0.86
Original Face:	5,000,000.000	Base	94.629196	2,263,965.84	101.366140	2,425,144.56	161,178.72	0.86
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB				3.000000	16 Apr 2025		
	506,525.620	Local	99.955465	506,300.04	103.302930	523,255.81	16,955.77	0.18
Original Face:	1,238,000.000	Base	99.955465	506,300.04	103.302930	523,255.81	16,955.77	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	657,402.200	Local	100.789786	662,594.27	105.088200	690,852.14	28,257.87	0.24
Original Face:	5,000,000.000	Base	100.789786	662,594.27	105.088200	690,852.14	28,257.87	0.24
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,442,352.480	Local	101.338359	3,488,423.53	104.113974	3,583,969.97	95,546.44	1.26
Original Face:	4,000,000.000	Base	101.338359	3,488,423.53	104.113974	3,583,969.97	95,546.44	1.26
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.849423	1,497,741.35	99.995438	1,499,931.57	2,190.22	0.53
		Base	99.849423	1,497,741.35	99.995438	1,499,931.57	2,190.22	0.53
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.954418	3,498,404.64	101.460594	3,551,120.79	52,716.15	1.25
		Base	99.954418	3,498,404.64	101.460594	3,551,120.79	52,716.15	1.25
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.358230	2,483,955.76	91.147928	2,278,698.20	-205,257.56	0.80
		Base	99.358230	2,483,955.76	91.147928	2,278,698.20	-205,257.56	0.80
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.676983	4,983,849.14	103.709178	5,185,458.90	201,609.76	1.83
		Base	99.676983	4,983,849.14	103.709178	5,185,458.90	201,609.76	1.83
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.805530	4,940,276.49	84.846882	4,242,344.10	-697,932.39	1.50
		Base	98.805530	4,940,276.49	84.846882	4,242,344.10	-697,932.39	1.50
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.661660	4,983,082.98	103.911752	5,195,587.60	212,504.62	1.83
		Base	99.661660	4,983,082.98	103.911752	5,195,587.60	212,504.62	1.83
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.837500	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.102877	5,005,143.85	5,143.85	1.77
		Base	100.000000	5,000,000.00	100.102877	5,005,143.85	5,143.85	1.77
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.659825	3,488,093.89	98.435224	3,445,232.84	-42,861.05	1.22
		Base	99.659825	3,488,093.89	98.435224	3,445,232.84	-42,861.05	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
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
		Local	3,000,000.000	99.985337	2,999,560.12	102.123757	3,063,712.71	64,152.59	1.08
		Base		99.985337	2,999,560.12	102.123757	3,063,712.71	64,152.59	1.08
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	109.988723	1,692,726.44	105.305554	1,620,652.48	-72,073.96	0.57
		Base		109.988723	1,692,726.44	105.305554	1,620,652.48	-72,073.96	0.57
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
		Local	3,000,000.000	99.945614	2,998,368.43	101.591913	3,047,757.39	49,388.96	1.08
		Base		99.945614	2,998,368.43	101.591913	3,047,757.39	49,388.96	1.08
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.884356	4,994,217.81	99.299358	4,964,967.90	-29,249.91	1.75
		Base		99.884356	4,994,217.81	99.299358	4,964,967.90	-29,249.91	1.75
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	101.056000	3,031,680.00	31,680.00	1.07
		Base		100.000000	3,000,000.00	101.056000	3,031,680.00	31,680.00	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	101.553000	2,538,825.00	38,825.00	0.90
		Base		100.000000	2,500,000.00	101.553000	2,538,825.00	38,825.00	0.90
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.953456	2,498,836.41	97.778784	2,444,469.60	-54,366.81	0.86
		Base		99.953456	2,498,836.41	97.778784	2,444,469.60	-54,366.81	0.86
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
		Local	4,000,000.000	99.987906	3,999,516.24	102.251313	4,090,052.52	90,536.28	1.44
		Base		99.987906	3,999,516.24	102.251313	4,090,052.52	90,536.28	1.44
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.932924	2,498,323.10	101.553387	2,538,834.68	40,511.58	0.90
		Base		99.932924	2,498,323.10	101.553387	2,538,834.68	40,511.58	0.90
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.815750	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.428839	2,510,720.98	10,720.98	0.89
		Base		100.000000	2,500,000.00	100.428839	2,510,720.98	10,720.98	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
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		
	2,185,722.870	Local	99.989443	2,185,492.13	101.272810	2,213,542.97	28,050.84	0.78
Original Face:	2,500,000.000	Base	99.989443	2,185,492.13	101.272810	2,213,542.97	28,050.84	0.78
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.985561	2,999,566.83	100.149970	3,004,499.10	4,932.27	1.06
Original Face:	3,000,000.000	Base	99.985561	2,999,566.83	100.149970	3,004,499.10	4,932.27	1.06
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.985074	1,999,701.47	102.803990	2,056,079.80	56,378.33	0.73
Original Face:	2,000,000.000	Base	99.985074	1,999,701.47	102.803990	2,056,079.80	56,378.33	0.73
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	82,367.230	Local	99.233931	81,736.24	100.189090	82,522.98	786.74	0.03
Original Face:	5,000,000.000	Base	99.233931	81,736.24	100.189090	82,522.98	786.74	0.03
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.200750	26 Jul 2021		
	5,000,000.000	Local	100.156151	5,007,807.57	100.216409	5,010,820.45	3,012.88	1.77
		Base	100.156151	5,007,807.57	100.216409	5,010,820.45	3,012.88	1.77
US DOLLAR Total								
	239,946,347.580	Local		241,666,527.11		244,912,466.48	3,245,939.37	86.43
Original Face:	184,922,434.000	Base		241,666,527.11		244,912,466.48	3,245,939.37	86.43
FIXED INCOME Total								
	239,946,347.580	Base		241,666,527.11		244,912,466.48	3,245,939.37	86.43
Original Face:	184,922,434.000							

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									
		278,412,448.080	Base		280,126,836.87		283,372,776.24	3,245,939.37	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								
			774,638.540	1.000000	774,638.54	1.000000	774,638.54	0.00	0.18
		Base		1.000000	774,638.54	1.000000	774,638.54	0.00	0.18
US DOLLAR Total									
			774,638.540		774,638.54		774,638.54	0.00	0.18
		Base			774,638.54		774,638.54	0.00	0.18
CASH Total									
			774,638.540	Base	774,638.54		774,638.54	0.00	0.18
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2UF7	AT&T INC					0.290000	15 Jul 2021		
			10,000,000.000	Local	99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	2.33
		Base		99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	2.33
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
			10,000,000.000	Local	99.747778	9,974,777.78	99.747778	9,974,777.78	0.00	2.32
		Base		99.747778	9,974,777.78	99.747778	9,974,777.78	0.00	2.32
02665JSS0	AMERICAN HONDA FINAN					0.240000	26 May 2021		
			15,000,000.000	Local	99.983333	14,997,500.00	99.983333	14,997,500.00	0.00	3.49
		Base		99.983333	14,997,500.00	99.983333	14,997,500.00	0.00	3.49
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	Local	101.532218	5,076,610.88	101.532218	5,076,610.88	0.00	1.18
		Base		101.532218	5,076,610.88	101.532218	5,076,610.88	0.00	1.18
06367CD20	BANK OF MONTREAL-					0.130000	02 Jul 2021		
			5,000,000.000	Local	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

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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
06367CD61	BANK OF MONTREAL-				0.140000	21 Jun 2021		
	5,000,000.000	Local	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
138994009	CANTOR FITZGERALD REPO REPO				0.250000	03 May 2021		
	10,000,000.000	Local	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	10 May 2021		
	15,000,000.000	Local	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
30229ATW9	EXXON MOBIL CORP				0.090000	30 Jun 2021		
	5,000,000.000	Local	99.985000	4,999,250.00	99.985000	4,999,250.00	0.00	1.16
		Base	99.985000	4,999,250.00	99.985000	4,999,250.00	0.00	1.16
30229AU23	EXXON MOBIL CORP				0.120000	02 Jul 2021		
	2,000,000.000	Local	99.979334	1,999,586.67	99.979334	1,999,586.67	0.00	0.47
		Base	99.979334	1,999,586.67	99.979334	1,999,586.67	0.00	0.47
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.993713	4,999,685.65	99.993713	4,999,685.65	0.00	1.16
		Base	99.993713	4,999,685.65	99.993713	4,999,685.65	0.00	1.16
38346LS72	GOTHAM FDG CORP				0.110000	07 May 2021		
	2,500,000.000	Local	99.998167	2,499,954.17	99.998167	2,499,954.17	0.00	0.58
		Base	99.998167	2,499,954.17	99.998167	2,499,954.17	0.00	0.58
38346LUD6	GOTHAM FDG CORP				0.120000	13 Jul 2021		
	4,000,000.000	Local	99.975667	3,999,026.67	99.975667	3,999,026.67	0.00	0.93
		Base	99.975667	3,999,026.67	99.975667	3,999,026.67	0.00	0.93
45779PSL3	INSTITUTIONAL SECURED				0.160000	20 May 2021		
	1,200,000.000	Local	99.991556	1,199,898.67	99.991556	1,199,898.67	0.00	0.28
		Base	99.991556	1,199,898.67	99.991556	1,199,898.67	0.00	0.28
59157TSM6	METLIFE SHORT TERM FDG				0.080000	21 May 2021		
	9,000,000.000	Local	99.995556	8,999,600.00	99.995556	8,999,600.00	0.00	2.09
		Base	99.995556	8,999,600.00	99.995556	8,999,600.00	0.00	2.09

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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
59157TU27	METLIFE SHORT TERM FDG				0.100000	02 Jul 2021		
	5,000,000.000	Local	99.982778	4,999,138.89	99.982778	4,999,138.89	0.00	1.16
		Base	99.982778	4,999,138.89	99.982778	4,999,138.89	0.00	1.16
63763PS34	NATIONAL SECS CLEARING				0.090000	03 May 2021		
	5,000,000.000	Local	99.999500	4,999,975.00	99.999500	4,999,975.00	0.00	1.16
		Base	99.999500	4,999,975.00	99.999500	4,999,975.00	0.00	1.16
64105GT46	NESTLE CAP CORP				0.060000	04 Jun 2021		
	15,000,000.000	Local	99.994333	14,999,150.00	99.994333	14,999,150.00	0.00	3.49
		Base	99.994333	14,999,150.00	99.994333	14,999,150.00	0.00	3.49
8225X2TN4	SHELL INTNL FNC B.V				0.100000	22 Jun 2021		
	5,000,000.000	Local	99.985556	4,999,277.78	99.985556	4,999,277.78	0.00	1.16
		Base	99.985556	4,999,277.78	99.985556	4,999,277.78	0.00	1.16
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.926667	4,996,333.33	99.926667	4,996,333.33	0.00	1.16
		Base	99.926667	4,996,333.33	99.926667	4,996,333.33	0.00	1.16
8225X2W18	SHELL INTNL FNC B.V				0.200000	01 Sep 2021		
	5,000,000.000	Local	99.931667	4,996,583.33	99.931667	4,996,583.33	0.00	1.16
		Base	99.931667	4,996,583.33	99.931667	4,996,583.33	0.00	1.16
90477DU20	UNILEVER CAPITAL CRP				0.050000	02 Jul 2021		
	5,000,000.000	Local	99.991389	4,999,569.45	99.991389	4,999,569.45	0.00	1.16
		Base	99.991389	4,999,569.45	99.991389	4,999,569.45	0.00	1.16
92646KS37	VICTORY RECEIVABLES				0.110000	03 May 2021		
	6,201,000.000	Local	99.999389	6,200,962.10	99.999389	6,200,962.10	0.00	1.44
		Base	99.999389	6,200,962.10	99.999389	6,200,962.10	0.00	1.44
926NKW009	AMHERST PIERPONT 04/15 VAR				0.030000	07 May 2021		
	15,000,000.000	Local	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
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.658111	4,982,905.56	99.658111	4,982,905.56	0.00	1.16
		Base	99.658111	4,982,905.56	99.658111	4,982,905.56	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
966VMM002	JP MORGAN MONEY MARKET					0.000000	03 May 2021		
		Local	15,010,593.360	100.000000	15,010,593.36	100.000000	15,010,593.36	0.00	3.49
		Base		100.000000	15,010,593.36	100.000000	15,010,593.36	0.00	3.49
979QHR003	SOUTH STREET REPO					0.010000	03 May 2021		
		Local	49,209,174.290	100.000000	49,209,174.29	100.000000	49,209,174.29	0.00	11.45
		Base		100.000000	49,209,174.29	100.000000	49,209,174.29	0.00	11.45
979QHR003	SOUTH STREET REPO					0.100000	03 May 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
US DOLLAR Total									
		Local	244,120,767.650		244,133,511.91		244,133,511.91	0.00	56.80
		Base			244,133,511.91		244,133,511.91	0.00	56.80
CASH EQUIVALENT Total									
		Base	244,120,767.650		244,133,511.91		244,133,511.91	0.00	56.80
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	100.221423	5,011,071.15	11,071.15	1.17
		Base		100.000000	5,000,000.00	100.221423	5,011,071.15	11,071.15	1.17
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.850630	25 Jun 2022		
		Local	10,000,000.000	100.108875	10,010,887.49	100.087614	10,008,761.40	-2,126.09	2.33
		Base		100.108875	10,010,887.49	100.087614	10,008,761.40	-2,126.09	2.33
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	2,000,000.000	99.893503	1,997,870.05	99.931300	1,998,626.00	755.95	0.46
		Base		99.893503	1,997,870.05	99.931300	1,998,626.00	755.95	0.46
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.270000	26 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.029000	2,000,580.00	580.00	0.47
		Base		100.000000	2,000,000.00	100.029000	2,000,580.00	580.00	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	10,000,000.000	99.984514	9,998,451.37	102.632613	10,263,261.30	264,809.93	2.39
		Base		99.984514	9,998,451.37	102.632613	10,263,261.30	264,809.93	2.39
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					0.782380	20 May 2022		
		Local	10,000,000.000	100.072312	10,007,231.17	100.485598	10,048,559.80	41,328.63	2.34
		Base		100.072312	10,007,231.17	100.485598	10,048,559.80	41,328.63	2.34
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	100.038475	10,003,847.50	3,847.50	2.33
		Base		100.000000	10,000,000.00	100.038475	10,003,847.50	3,847.50	2.33
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
		Local	10,000,000.000	99.979961	9,997,996.05	101.553640	10,155,364.00	157,367.95	2.36
Original Face:		Base	10,000,000.000	99.979961	9,997,996.05	101.553640	10,155,364.00	157,367.95	2.36
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	286,583.480	101.159823	289,907.34	106.021771	303,840.88	13,933.54	0.07
Original Face:		Base	2,096,032.000	101.159823	289,907.34	106.021771	303,840.88	13,933.54	0.07
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	1,904,675.450	100.937975	1,922,540.83	106.967115	2,037,376.38	114,835.55	0.47
Original Face:		Base	5,000,000.000	100.937975	1,922,540.83	106.967115	2,037,376.38	114,835.55	0.47
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	2,499,469.030	104.469241	2,611,176.33	109.928474	2,747,628.16	136,451.83	0.64
Original Face:		Base	8,645,247.000	104.469241	2,611,176.33	109.928474	2,747,628.16	136,451.83	0.64
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	896,880.720	104.385988	936,217.80	108.920882	976,890.39	40,672.59	0.23
Original Face:		Base	4,322,624.000	104.385988	936,217.80	108.920882	976,890.39	40,672.59	0.23
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25					0.250000	01 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.955476	9,995,547.60	-4,452.40	2.33
		Base		100.000000	10,000,000.00	99.955476	9,995,547.60	-4,452.40	2.33
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	63,487.420	102.656936	65,174.24	101.691590	64,561.37	-612.87	0.02
Original Face:		Base	2,161,312.000	102.656936	65,174.24	101.691590	64,561.37	-612.87	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
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	617,907.390	Local	101.421868	626,693.22	103.604480	640,179.74	13,486.52	0.15
Original Face:	4,322,624.000	Base	101.421868	626,693.22	103.604480	640,179.74	13,486.52	0.15
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	0.010	Local	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
Original Face:	8,584,720.000	Base	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	587,982.210	Local	101.338932	595,854.89	103.477630	608,430.06	12,575.17	0.14
Original Face:	4,322,624.000	Base	101.338932	595,854.89	103.477630	608,430.06	12,575.17	0.14
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	1,127,598.420	Local	100.761431	1,136,184.30	101.860530	1,148,577.73	12,393.43	0.27
Original Face:	5,111,816.000	Base	100.761431	1,136,184.30	101.860530	1,148,577.73	12,393.43	0.27
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	874,921.530	Local	99.781257	873,007.70	101.652750	889,381.80	16,374.10	0.21
Original Face:	4,322,624.000	Base	99.781257	873,007.70	101.652750	889,381.80	16,374.10	0.21
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,318,422.020	Local	101.446328	1,337,490.73	102.750670	1,354,687.46	17,196.73	0.32
Original Face:	5,326,337.000	Base	101.446328	1,337,490.73	102.750670	1,354,687.46	17,196.73	0.32
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	874,921.530	Local	100.211688	876,773.63	102.395940	895,884.12	19,110.49	0.21
Original Face:	4,322,624.000	Base	100.211688	876,773.63	102.395940	895,884.12	19,110.49	0.21
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	1,394,991.780	Local	100.656584	1,404,151.07	102.594370	1,431,183.03	27,031.96	0.33
Original Face:	8,645,247.000	Base	100.656584	1,404,151.07	102.594370	1,431,183.03	27,031.96	0.33
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	6,482.990	Local	100.378221	6,507.51	99.949690	6,479.73	-27.78	0.00
Original Face:	4,322,624.000	Base	100.378221	6,507.51	99.949690	6,479.73	-27.78	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	1,076,715.440	Local	101.518930	1,093,069.99	103.477630	1,114,159.62	21,089.63	0.26
Original Face:	6,483,935.000	Base	101.518930	1,093,069.99	103.477630	1,114,159.62	21,089.63	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
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	734,530.870	99.896243	733,768.74	101.465540	745,295.71	11,526.97	0.17
Original Face:		Base	4,322,624.000	99.896243	733,768.74	101.465540	745,295.71	11,526.97	0.17
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	1,068,307.790	99.655171	1,064,623.96	105.103960	1,122,833.79	58,209.83	0.26
Original Face:		Base	4,507,221.000	99.655171	1,064,623.96	105.103960	1,122,833.79	58,209.83	0.26
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,851,401.150	98.753492	1,828,323.28	104.535420	1,935,369.97	107,046.69	0.45
Original Face:		Base	5,000,000.000	98.753492	1,828,323.28	104.535420	1,935,369.97	107,046.69	0.45
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	175,124.220	98.345940	172,227.56	102.952750	180,295.20	8,067.64	0.04
Original Face:		Base	2,161,312.000	98.345940	172,227.56	102.952750	180,295.20	8,067.64	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	301,391.500	100.124801	301,767.64	101.304690	305,323.72	3,556.08	0.07
Original Face:		Base	4,527,840.000	100.124801	301,767.64	101.304690	305,323.72	3,556.08	0.07
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	277,752.680	101.304657	281,376.40	101.549780	282,057.24	680.84	0.07
Original Face:		Base	8,645,247.000	101.304657	281,376.40	101.549780	282,057.24	680.84	0.07
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	169,599.080	99.434219	168,639.52	102.203360	173,335.96	4,696.44	0.04
Original Face:		Base	2,161,312.000	99.434219	168,639.52	102.203360	173,335.96	4,696.44	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	285,162.960	99.978672	285,102.14	102.853950	293,301.37	8,199.23	0.07
Original Face:		Base	2,161,312.000	99.978672	285,102.14	102.853950	293,301.37	8,199.23	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	199,573.370	99.957509	199,488.57	103.249660	206,058.83	6,570.26	0.05
Original Face:		Base	2,472,541.000	99.957509	199,488.57	103.249660	206,058.83	6,570.26	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	618,006.630	100.171888	619,068.91	105.299070	650,755.23	31,686.32	0.15
Original Face:		Base	4,322,624.000	100.171888	619,068.91	105.299070	650,755.23	31,686.32	0.15

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3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	774,801.570	100.346001	777,482.39	102.041650	790,620.31	13,137.92	0.18
Original Face:		Base	6,483,935.000	100.346001	777,482.39	102.041650	790,620.31	13,137.92	0.18
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,081,551.060	100.057019	1,082,167.75	102.064450	1,103,879.14	21,711.39	0.26
Original Face:		Base	5,619,411.000	100.057019	1,082,167.75	102.064450	1,103,879.14	21,711.39	0.26
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,476,881.850	101.211521	1,494,774.58	101.606120	1,500,602.34	5,827.76	0.35
Original Face:		Base	4,322,624.000	101.211521	1,494,774.58	101.606120	1,500,602.34	5,827.76	0.35
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	883,291.650	100.022810	883,493.13	101.106890	893,068.72	9,575.59	0.21
Original Face:		Base	4,322,624.000	100.022810	883,493.13	101.106890	893,068.72	9,575.59	0.21
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,208,228.910	100.707198	2,223,845.47	102.255560	2,258,036.84	34,191.37	0.53
Original Face:		Base	10,806,559.000	100.707198	2,223,845.47	102.255560	2,258,036.84	34,191.37	0.53
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,403,861.600	100.450730	1,410,189.22	102.190340	1,434,610.94	24,421.72	0.33
Original Face:		Base	10,806,559.000	100.450730	1,410,189.22	102.190340	1,434,610.94	24,421.72	0.33
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	762,522.630	100.495162	766,298.35	101.082170	770,774.42	4,476.07	0.18
Original Face:		Base	4,322,624.000	100.495162	766,298.35	101.082170	770,774.42	4,476.07	0.18
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,493,128.140	99.909008	1,491,769.51	102.565230	1,531,430.31	39,660.80	0.36
Original Face:		Base	6,483,935.000	99.909008	1,491,769.51	102.565230	1,531,430.31	39,660.80	0.36
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	1,155,436.920	102.222770	1,181,119.63	106.189280	1,226,950.15	45,830.52	0.29
Original Face:		Base	6,000,000.000	102.222770	1,181,119.63	106.189280	1,226,950.15	45,830.52	0.29
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	2,850,744.500	102.422233	2,919,796.16	102.207480	2,913,674.11	-6,122.05	0.68
Original Face:		Base	10,000,000.000	102.422233	2,919,796.16	102.207480	2,913,674.11	-6,122.05	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
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,850,744.500	102.386845	2,918,787.36	101.921360	2,905,517.56	-13,269.80	0.68
Original Face:		Base	10,000,000.000	102.386845	2,918,787.36	101.921360	2,905,517.56	-13,269.80	0.68
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	5,203,772.330	100.528296	5,231,263.63	104.962394	5,462,004.02	230,740.39	1.27
Original Face:		Base	14,386,036.000	100.528296	5,231,263.63	104.962394	5,462,004.02	230,740.39	1.27
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,692,325.580	102.275120	1,730,828.01	104.838663	1,774,211.51	43,383.50	0.41
Original Face:		Base	6,483,935.000	102.275120	1,730,828.01	104.838663	1,774,211.51	43,383.50	0.41
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	363,233.160	101.084160	367,171.19	107.172730	389,286.89	22,115.70	0.09
Original Face:		Base	33,932,595.000	101.084160	367,171.19	107.172730	389,286.89	22,115.70	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	550,293.180	105.619919	581,219.21	116.145150	639,138.84	57,919.63	0.15
Original Face:		Base	18,956,866.000	105.619919	581,219.21	116.145150	639,138.84	57,919.63	0.15
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	114,776.340	99.265824	113,933.68	101.522560	116,523.88	2,590.20	0.03
Original Face:		Base	4,322,624.000	99.265824	113,933.68	101.522560	116,523.88	2,590.20	0.03
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	199,522.290	104.766841	209,033.20	108.555870	216,593.16	7,559.96	0.05
Original Face:		Base	6,483,935.000	104.766841	209,033.20	108.555870	216,593.16	7,559.96	0.05
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	10,000,000.000	97.713855	9,771,385.51	100.214530	10,021,453.00	250,067.49	2.33
Original Face:		Base	10,000,000.000	97.713855	9,771,385.51	100.214530	10,021,453.00	250,067.49	2.33
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.129560	2,002,591.20	2,591.20	0.47
		Base		100.000000	2,000,000.00	100.129560	2,002,591.20	2,591.20	0.47
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,704,927.930	101.986411	1,738,794.81	103.307890	1,761,325.07	22,530.26	0.41
Original Face:		Base	7,989,505.000	101.986411	1,738,794.81	103.307890	1,761,325.07	22,530.26	0.41

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	4,784,920.400	94.629196	4,527,931.68	101.366140	4,850,289.11	322,357.43	1.13
Original Face:		Base	10,000,000.000	94.629196	4,527,931.68	101.366140	4,850,289.11	322,357.43	1.13
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,207,549.700	97.795978	3,136,854.61	103.570140	3,322,063.71	185,209.10	0.77
Original Face:		Base	5,000,000.000	97.795978	3,136,854.61	103.570140	3,322,063.71	185,209.10	0.77
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,314,804.400	100.789787	1,325,188.56	105.088200	1,381,704.28	56,515.72	0.32
Original Face:		Base	10,000,000.000	100.789787	1,325,188.56	105.088200	1,381,704.28	56,515.72	0.32
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,136,928.950	96.502042	3,027,200.48	101.874610	3,195,734.13	168,533.65	0.74
Original Face:		Base	5,000,000.000	96.502042	3,027,200.48	101.874610	3,195,734.13	168,533.65	0.74
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	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
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.954418	3,498,404.64	101.460594	3,551,120.79	52,716.15	0.83
		Base		99.954418	3,498,404.64	101.460594	3,551,120.79	52,716.15	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	98.963110	4,948,155.50	-51,844.50	1.15
		Base		100.000000	5,000,000.00	98.963110	4,948,155.50	-51,844.50	1.15
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	1,000,000.000	99.990630	999,906.30	100.307610	1,003,076.10	3,169.80	0.23
		Base		99.990630	999,906.30	100.307610	1,003,076.10	3,169.80	0.23
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.996525	6,999,756.77	101.878446	7,131,491.22	131,734.45	1.66
		Base		99.996525	6,999,756.77	101.878446	7,131,491.22	131,734.45	1.66
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.806130	25 Jan 2029		
		Local	637,197.530	100.000002	637,197.54	97.950260	624,136.64	-13,060.90	0.15
Original Face:		Base	2,161,312.000	100.000002	637,197.54	97.950260	624,136.64	-13,060.90	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
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.365000	04 Mar 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	100.157000	6,009,420.00	9,420.00	1.40
		Base	100.000000	6,000,000.00	100.157000	6,009,420.00	9,420.00	1.40
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.921451	999,214.51	100.328601	1,003,286.01	4,071.50	0.23
		Base	99.921451	999,214.51	100.328601	1,003,286.01	4,071.50	0.23
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.166371	5,008,318.57	101.589844	5,079,492.20	71,173.63	1.18
		Base	100.166371	5,008,318.57	101.589844	5,079,492.20	71,173.63	1.18
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	106.298290	8,503,863.16	106.500169	8,520,013.52	16,150.36	1.98
		Base	106.298290	8,503,863.16	106.500169	8,520,013.52	16,150.36	1.98
US DOLLAR Total								
	181,563,334.790	Local		181,998,760.61		184,931,781.87	2,933,021.26	43.02
Original Face:	342,157,502.000	Base		181,998,760.61		184,931,781.87	2,933,021.26	43.02
FIXED INCOME Total								
	181,563,334.790	Base		181,998,760.61		184,931,781.87	2,933,021.26	43.02
Original Face:	342,157,502.000							

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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									
		426,458,740.980	Base		426,906,911.06		429,839,932.32	2,933,021.26	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		
		Local	15,000,000.000	99.899250	14,984,887.50	99.899250	14,984,887.50	0.00	3.32
		Base		99.899250	14,984,887.50	99.899250	14,984,887.50	0.00	3.32
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
		Local	5,000,000.000	99.864944	4,993,247.22	99.864944	4,993,247.22	0.00	1.11
		Base		99.864944	4,993,247.22	99.864944	4,993,247.22	0.00	1.11
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
		Local	10,000,000.000	99.812347	9,981,234.72	99.812347	9,981,234.72	0.00	2.21
		Base		99.812347	9,981,234.72	99.812347	9,981,234.72	0.00	2.21
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
		Local	76,943,649.640	100.050308	76,982,358.42	100.050000	76,982,121.46	-236.96	17.07
		Base		100.050308	76,982,358.42	100.050000	76,982,121.46	-236.96	17.07
02665JTQ3	AMERICAN HONDA FINAN					0.200000	24 Jun 2021		
		Local	10,000,000.000	99.970000	9,997,000.00	99.970000	9,997,000.00	0.00	2.22
		Base		99.970000	9,997,000.00	99.970000	9,997,000.00	0.00	2.22
02665JU81	AMERICAN HONDA FINAN					0.240000	08 Jul 2021		
		Local	10,000,000.000	99.954667	9,995,466.67	99.954667	9,995,466.67	0.00	2.22
		Base		99.954667	9,995,466.67	99.954667	9,995,466.67	0.00	2.22
0347M2US3	ANGLESEA FDG PLC and ANG					0.150000	26 Jul 2021		
		Local	15,000,000.000	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	3.32
		Base		99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	3.32
15060XUS9	CEDAR SPRING CPTL CO					0.200000	26 Jul 2021		
		Local	10,000,000.000	99.952222	9,995,222.22	99.952222	9,995,222.22	0.00	2.22
		Base		99.952222	9,995,222.22	99.952222	9,995,222.22	0.00	2.22
15060XWM0	CEDAR SPRING CPTL CO					0.210000	21 Sep 2021		
		Local	15,000,000.000	99.916583	14,987,487.50	99.916583	14,987,487.50	0.00	3.32
		Base		99.916583	14,987,487.50	99.916583	14,987,487.50	0.00	3.32

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
17177LX41	CIESCO LLC				0.170000	04 Oct 2021		
	15,000,000.000	Local	99.926333	14,988,950.00	99.926333	14,988,950.00	0.00	3.32
		Base	99.926333	14,988,950.00	99.926333	14,988,950.00	0.00	3.32
2063C0SA1	CONCORD MIN CPTL CO				0.170000	10 May 2021		
	10,000,000.000	Local	99.995750	9,999,575.00	99.995750	9,999,575.00	0.00	2.22
		Base	99.995750	9,999,575.00	99.995750	9,999,575.00	0.00	2.22
2546R2TF3	WALT DISNEY CO				0.350000	15 Jun 2021		
	10,000,000.000	Local	99.956250	9,995,625.00	99.956250	9,995,625.00	0.00	2.22
		Base	99.956250	9,995,625.00	99.956250	9,995,625.00	0.00	2.22
2546R2UG9	WALT DISNEY CO				0.350000	16 Jul 2021		
	15,000,000.000	Local	99.926111	14,988,916.66	99.926111	14,988,916.66	0.00	3.32
		Base	99.926111	14,988,916.66	99.926111	14,988,916.66	0.00	3.32
2546R2XF8	WALT DISNEY CO				0.240000	15 Oct 2021		
	10,000,000.000	Local	99.888667	9,988,866.67	99.888667	9,988,866.67	0.00	2.21
		Base	99.888667	9,988,866.67	99.888667	9,988,866.67	0.00	2.21
30229AYG8	EXXON MOBIL CORP				0.120000	16 Nov 2021		
	10,000,000.000	Local	99.933667	9,993,366.67	99.933667	9,993,366.67	0.00	2.22
		Base	99.933667	9,993,366.67	99.933667	9,993,366.67	0.00	2.22
36955DYA2	GEN DYNAMICS CORP				0.190000	10 Nov 2021		
	15,000,000.000	Local	99.898139	14,984,720.83	99.898139	14,984,720.83	0.00	3.32
		Base	99.898139	14,984,720.83	99.898139	14,984,720.83	0.00	3.32
40588LY11	HALKIN FINANCE LLC USC				0.200000	01 Nov 2021		
	15,000,000.000	Local	99.898889	14,984,833.33	99.898889	14,984,833.33	0.00	3.32
		Base	99.898889	14,984,833.33	99.898889	14,984,833.33	0.00	3.32
41282JSM4	HARLEY-DAVIDSON FND CP				0.290000	21 May 2021		
	5,000,000.000	Local	99.983889	4,999,194.44	99.983889	4,999,194.44	0.00	1.11
		Base	99.983889	4,999,194.44	99.983889	4,999,194.44	0.00	1.11
48783CS30	KELLOGG COMPANY				0.130000	03 May 2021		
	15,000,000.000	Local	99.999278	14,999,891.67	99.999278	14,999,891.67	0.00	3.33
		Base	99.999278	14,999,891.67	99.999278	14,999,891.67	0.00	3.33

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
52953AU78	LEXINGTN PKR CAP CO LL					0.180000	07 Jul 2021		
		Local	20,000,000.000	99.966500	19,993,300.00	99.966500	19,993,300.00	0.00	4.43
		Base		99.966500	19,993,300.00	99.966500	19,993,300.00	0.00	4.43
52953AU78	LEXINGTN PKR CAP CO LL					0.190000	07 Jul 2021		
		Local	10,000,000.000	99.964639	9,996,463.89	99.964639	9,996,463.89	0.00	2.22
		Base		99.964639	9,996,463.89	99.964639	9,996,463.89	0.00	2.22
59157TUU5	METLIFE SHORT TERM FDG					0.140000	28 Jul 2021		
		Local	15,252,000.000	99.965778	15,246,780.43	99.965778	15,246,780.43	0.00	3.38
		Base		99.965778	15,246,780.43	99.965778	15,246,780.43	0.00	3.38
82124LU91	SHEFFIELD RECEIVABLE					0.150000	09 Jul 2021		
		Local	15,000,000.000	99.971250	14,995,687.50	99.971250	14,995,687.50	0.00	3.32
		Base		99.971250	14,995,687.50	99.971250	14,995,687.50	0.00	3.32
8225X2UC6	SHELL INTNL FNC B.V					0.300000	12 Jul 2021		
		Local	1,000,000.000	99.940000	999,400.00	99.940000	999,400.00	0.00	0.22
		Base		99.940000	999,400.00	99.940000	999,400.00	0.00	0.22
92646KUT7	VICTORY RECEIVABLES					0.170000	27 Jul 2021		
		Local	15,000,000.000	99.958917	14,993,837.50	99.958917	14,993,837.50	0.00	3.32
		Base		99.958917	14,993,837.50	99.958917	14,993,837.50	0.00	3.32
93142WSR5	WALGREENS BOOTS					0.440000	25 May 2021		
		Local	15,000,000.000	99.970667	14,995,600.00	99.970667	14,995,600.00	0.00	3.32
		Base		99.970667	14,995,600.00	99.970667	14,995,600.00	0.00	3.32
94107MVT0	WASTE MANAGEMENT INC					0.360000	27 Aug 2021		
		Local	15,000,000.000	99.882000	14,982,300.00	99.882000	14,982,300.00	0.00	3.32
		Base		99.882000	14,982,300.00	99.882000	14,982,300.00	0.00	3.32
94107MWA0	WASTE MANAGEMENT INC					0.350000	10 Sep 2021		
		Local	3,700,000.000	99.871666	3,695,251.66	99.871666	3,695,251.66	0.00	0.82
		Base		99.871666	3,695,251.66	99.871666	3,695,251.66	0.00	0.82
US DOLLAR Total									
		Local	396,895,649.640		396,734,215.50		396,733,978.54	-236.96	87.95
		Base			396,734,215.50		396,733,978.54	-236.96	87.95

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Base Currency: 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	396,895,649.640		396,734,215.50		396,733,978.54	-236.96	87.95
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	34,367,269.890	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.62
		Base		0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.62
US DOLLAR Total									
		Local	34,367,269.890		34,366,584.52		34,367,269.89	685.37	7.62
		Base			34,366,584.52		34,367,269.89	685.37	7.62
EQUITY Total									
		Base	34,367,269.890		34,366,584.52		34,367,269.89	685.37	7.62
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.332000	17 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.025247	5,001,262.35	1,262.35	1.11
		Base		100.000000	5,000,000.00	100.025247	5,001,262.35	1,262.35	1.11
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					0.574000	30 Jun 2021		
		Local	15,000,000.000	100.054595	15,008,189.19	100.057523	15,008,628.45	439.26	3.33
		Base		100.054595	15,008,189.19	100.057523	15,008,628.45	439.26	3.33
9127963G2	TREASURY BILL 07/20 0.00000						28 Jul 2020		
		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
US DOLLAR Total									
		Local	20,000,000.000		20,008,189.14		20,009,890.80	1,701.66	4.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base		20,008,189.14		20,009,890.80	1,701.66	4.44
FIXED INCOME Total									
		20,000,000.000	Base		20,008,189.14		20,009,890.80	1,701.66	4.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		451,262,919.530	Base	451,108,989.16		451,111,139.23	2,150.07	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			18,195.220	100.000000	18,195.22	100.000000	18,195.22	0.00	0.32
		Base		100.000000	18,195.22	100.000000	18,195.22	0.00	0.32
US DOLLAR Total									
			18,195.220		18,195.22		18,195.22	0.00	0.32
		Base			18,195.22		18,195.22	0.00	0.32
CASH EQUIVALENT Total									
			18,195.220		18,195.22		18,195.22	0.00	0.32
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	418.880000	360,236.80	82,253.58	6.40
		Base		323.236302	277,983.22	418.880000	360,236.80	82,253.58	6.40
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			12,578.000	319.992104	4,024,860.69	417.300000	5,248,799.40	1,223,938.71	93.27
		Base		319.992104	4,024,860.69	417.300000	5,248,799.40	1,223,938.71	93.27
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									
			13,643.510		4,303,048.64		5,609,241.71	1,306,193.07	99.68
		Base			4,303,048.64		5,609,241.71	1,306,193.07	99.68
EQUITY Total									
			13,643.510		4,303,048.64		5,609,241.71	1,306,193.07	99.68

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

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		31,838.730	Base		4,321,243.86		5,627,436.93	1,306,193.07	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					0.025112	31 Dec 2030		
			9,208.130	100.000000	9,208.13	100.000000	9,208.13	0.00	0.38
		Base		100.000000	9,208.13	100.000000	9,208.13	0.00	0.38
US DOLLAR Total									
			9,208.130		9,208.13		9,208.13	0.00	0.38
		Base			9,208.13		9,208.13	0.00	0.38
CASH EQUIVALENT Total									
			9,208.130		9,208.13		9,208.13	0.00	0.38
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			4,906.000	369.522554	1,812,877.65	496.580000	2,436,221.48	623,343.83	99.62
		Base		369.522554	1,812,877.65	496.580000	2,436,221.48	623,343.83	99.62
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									
			5,054.450		1,813,025.54		2,436,369.93	623,344.39	99.62
		Base			1,813,025.54		2,436,369.93	623,344.39	99.62
EQUITY Total									
			5,054.450		1,813,025.54		2,436,369.93	623,344.39	99.62

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

Base Currency: 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									
		14,262.580	Base		1,822,233.67		2,445,578.06	623,344.39	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						0.025112	31 Dec 2030		
			6,332.480	Local	100.000000	6,332.48	100.000000	6,332.48	0.00	0.39
				Base	100.000000	6,332.48	100.000000	6,332.48	0.00	0.39
US DOLLAR Total										
			6,332.480	Local		6,332.48		6,332.48	0.00	0.39
				Base		6,332.48		6,332.48	0.00	0.39
CASH EQUIVALENT Total										
			6,332.480	Base		6,332.48		6,332.48	0.00	0.39
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E									
			14,599.000	Local	83.337543	1,216,644.79	110.540000	1,613,773.46	397,128.67	99.59
				Base	83.337543	1,216,644.79	110.540000	1,613,773.46	397,128.67	99.59
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
			235.520	Local	0.997580	234.95	1.000000	235.52	0.57	0.01
				Base	0.997580	234.95	1.000000	235.52	0.57	0.01
US DOLLAR Total										
			14,834.520	Local		1,216,879.74		1,614,008.98	397,129.24	99.61
				Base		1,216,879.74		1,614,008.98	397,129.24	99.61
EQUITY Total										
			14,834.520	Base		1,216,879.74		1,614,008.98	397,129.24	99.61

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total		21,167.000	Base	1,223,212.22		1,620,341.46	397,129.24	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			17,534.560	100.000000	17,534.56	100.000000	17,534.56	0.00	0.29
		Base		100.000000	17,534.56	100.000000	17,534.56	0.00	0.29
US DOLLAR Total									
			17,534.560		17,534.56		17,534.56	0.00	0.29
		Base			17,534.56		17,534.56	0.00	0.29
CASH EQUIVALENT Total									
			17,534.560	Base	17,534.56		17,534.56	0.00	0.29
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			51,889.000	114.045318	5,917,697.49	114.490000	5,940,771.61	23,074.12	99.70
		Base		114.045318	5,917,697.49	114.490000	5,940,771.61	23,074.12	99.70
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.00
		Base		0.996239	288.72	1.000000	289.81	1.09	0.00
US DOLLAR Total									
			52,178.810		5,917,986.21		5,941,061.42	23,075.21	99.71
		Base			5,917,986.21		5,941,061.42	23,075.21	99.71
EQUITY Total									
			52,178.810	Base	5,917,986.21		5,941,061.42	23,075.21	99.71

& 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									
		69,713.370	Base		5,935,520.77		5,958,595.98	23,075.21	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								
	2,654,274.480	Local	2,655,640.19	2,655,601.62	0.23	-38.57		-38.57
		Base	2,655,640.19	2,655,601.62	0.23	-38.57	0.00	-38.57
EQUITY								
	19,586,463.000	Local	705,708,928.90	1,150,302,323.69	99.77	444,593,394.79		444,593,394.79
		Base	705,708,928.90	1,150,302,323.69	99.77	444,593,394.79	0.00	444,593,394.79
US DOLLAR Total								
	22,240,737.480	Local	708,364,569.09	1,152,957,925.31	100.00	444,593,356.22		444,593,356.22
		Base	708,364,569.09	1,152,957,925.31	100.00	444,593,356.22	0.00	444,593,356.22
FUND Total								
	22,240,737.480	Base	708,364,569.09	1,152,957,925.31	100.00	444,593,356.22	0.00	444,593,356.22

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								
	20,134,498.990	Local	20,144,862.95	20,144,566.24	2.81	-296.71		-296.71
		Base	20,144,862.95	20,144,566.24	2.81	-296.71	0.00	-296.71
EQUITY								
	20,326,996.000	Local	427,467,539.04	696,709,954.34	97.19	269,242,415.30		269,242,415.30
		Base	427,467,539.04	696,709,954.34	97.19	269,242,415.30	0.00	269,242,415.30
US DOLLAR Total								
	40,461,494.990	Local	447,612,401.99	716,854,520.58	100.00	269,242,118.59		269,242,118.59
		Base	447,612,401.99	716,854,520.58	100.00	269,242,118.59	0.00	269,242,118.59
FUND Total								
	40,461,494.990	Base	447,612,401.99	716,854,520.58	100.00	269,242,118.59	0.00	269,242,118.59

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3.430	Local	-3.43	-3.43	0.00	0.00		0.00
		Base	-3.43	-3.43	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	440,872,548.110	Local	440,789,905.77	440,787,395.08	17.56	-2,510.69		-2,510.69
		Base	440,789,905.77	440,787,395.08	17.56	-2,510.69	0.00	-2,510.69
EQUITY								
	6,131,813.000	Local	21,914,694.68	21,923,932.87	0.87	9,238.19		9,238.19
		Base	21,914,694.68	21,923,932.87	0.87	9,238.19	0.00	9,238.19
FIXED INCOME								
	1,910,883,316.160	Local	1,970,108,263.78	2,047,802,063.04	81.57	77,693,799.26		77,693,799.26
Original Face:	1,941,549,811.000	Base	1,970,108,263.78	2,047,802,063.04	81.57	77,693,799.26	0.00	77,693,799.26
US DOLLAR Total								
	2,357,887,673.840	Local	2,432,812,860.80	2,510,513,387.56	100.00	77,700,526.76		77,700,526.76
Original Face:	1,941,549,811.000	Base	2,432,812,860.80	2,510,513,387.56	100.00	77,700,526.76	0.00	77,700,526.76
FUND Total								
	2,357,887,673.840	Base	2,432,812,860.80	2,510,513,387.56	100.00	77,700,526.76	0.00	77,700,526.76
Original Face:	1,941,549,811.000							

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								
	47,952.200	Local	47,952.20	47,952.20	0.01	0.00		0.00
		Base	47,952.20	47,952.20	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	197,296,000.000	Local	197,174,720.19	197,174,720.19	31.67	0.00		0.00
		Base	197,174,720.19	197,174,720.19	31.67	0.00	0.00	0.00
FIXED INCOME								
	420,690,476.010	Local	421,217,972.04	425,386,439.13	68.32	4,168,467.09		4,168,467.09
Original Face:	190,011,032.000	Base	421,217,972.04	425,386,439.13	68.32	4,168,467.09	0.00	4,168,467.09
US DOLLAR Total								
	618,034,428.210	Local	618,440,644.43	622,609,111.52	100.00	4,168,467.09		4,168,467.09
Original Face:	190,011,032.000	Base	618,440,644.43	622,609,111.52	100.00	4,168,467.09	0.00	4,168,467.09
FUND Total								
	618,034,428.210	Base	618,440,644.43	622,609,111.52	100.00	4,168,467.09	0.00	4,168,467.09
Original Face:	190,011,032.000							

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								
	356,579.750	Local	356,579.75	356,579.75	0.12	0.00		0.00
		Base	356,579.75	356,579.75	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	48,500,221.090	Local	48,500,221.09	48,500,221.09	16.86	0.00		0.00
		Base	48,500,221.09	48,500,221.09	16.86	0.00	0.00	0.00
FIXED INCOME								
	237,871,761.820	Local	238,815,363.40	238,817,577.74	83.02	2,214.34		2,214.34
Original Face:	100,500,867.000	Base	238,815,363.40	238,817,577.74	83.02	2,214.34	0.00	2,214.34
US DOLLAR Total								
	286,728,562.660	Local	287,672,164.24	287,674,378.58	100.00	2,214.34		2,214.34
Original Face:	100,500,867.000	Base	287,672,164.24	287,674,378.58	100.00	2,214.34	0.00	2,214.34
FUND Total								
	286,728,562.660	Base	287,672,164.24	287,674,378.58	100.00	2,214.34	0.00	2,214.34
Original Face:	100,500,867.000							

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								
	-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								
	17,128,387.020	Local	17,138,034.06	17,136,951.21	0.62	-1,082.85		-1,082.85
		Base	17,138,034.06	17,136,951.21	0.62	-1,082.85	0.00	-1,082.85
EQUITY								
	23,024,287.000	Local	1,084,975,420.97	2,743,163,144.85	99.38	1,658,187,723.88		1,658,187,723.88
		Base	1,084,975,420.97	2,743,163,144.85	99.38	1,658,187,723.88	0.00	1,658,187,723.88
US DOLLAR Total								
	40,152,674.010	Local	1,102,113,455.02	2,760,300,096.05	100.00	1,658,186,641.03		1,658,186,641.03
		Base	1,102,113,455.02	2,760,300,096.05	100.00	1,658,186,641.03	0.00	1,658,186,641.03
FUND Total								
	40,152,674.010	Base	1,102,113,455.02	2,760,300,096.05	100.00	1,658,186,641.03	0.00	1,658,186,641.03

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								
	350,000.020	Local	350,000.02	350,000.02	0.03	0.00		0.00
		Base	350,000.02	350,000.02	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	890,370,210.720	Local	890,242,268.00	890,242,268.00	66.59	0.00		0.00
		Base	890,242,268.00	890,242,268.00	66.59	0.00	0.00	0.00
FIXED INCOME								
	442,250,694.130	Local	443,172,183.05	446,309,785.54	33.38	3,137,602.49		3,137,602.49
Original Face:	709,044,659.000	Base	443,172,183.05	446,309,785.54	33.38	3,137,602.49	0.00	3,137,602.49
US DOLLAR Total								
	1,332,970,904.870	Local	1,333,764,451.07	1,336,902,053.56	100.00	3,137,602.49		3,137,602.49
Original Face:	709,044,659.000	Base	1,333,764,451.07	1,336,902,053.56	100.00	3,137,602.49	0.00	3,137,602.49
FUND Total								
	1,332,970,904.870	Base	1,333,764,451.07	1,336,902,053.56	100.00	3,137,602.49	0.00	3,137,602.49
Original Face:	709,044,659.000							

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								
	681,736.290	Local	681,736.29	681,736.29	0.01	0.00		0.00
		Base	681,736.29	681,736.29	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	4,566,145,488.070	Local	4,565,434,765.23	4,561,117,531.40	68.39	-4,317,233.83		-4,317,233.83
		Base	4,565,434,765.23	4,561,117,531.40	68.39	-4,317,233.83	0.00	-4,317,233.83
FIXED INCOME								
	2,089,864,044.110	Local	2,102,683,603.92	2,107,336,742.77	31.60	4,653,138.85		4,653,138.85
Original Face:	547,876,704.000	Base	2,102,683,603.92	2,107,336,742.77	31.60	4,653,138.85	0.00	4,653,138.85
US DOLLAR Total								
	6,656,691,268.470	Local	6,668,800,105.44	6,669,136,010.46	100.00	335,905.02		335,905.02
Original Face:	547,876,704.000	Base	6,668,800,105.44	6,669,136,010.46	100.00	335,905.02	0.00	335,905.02
FUND Total								
	6,656,691,268.470	Base	6,668,800,105.44	6,669,136,010.46	100.00	335,905.02	0.00	335,905.02
Original Face:	547,876,704.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-5,239.620	Local	-5,239.62	-5,239.62	0.00	0.00		0.00
		Base	-5,239.62	-5,239.62	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,219,885.690	Local	2,220,836.14	2,223,215.55	1.96	2,379.41		2,379.41
		Base	2,220,836.14	2,223,215.55	1.96	2,379.41	0.00	2,379.41
FIXED INCOME								
	109,602,674.480	Local	110,359,841.96	110,981,764.84	98.03	621,922.88		621,922.88
Original Face:	41,680,000.000	Base	110,359,841.96	110,981,764.84	98.03	621,922.88	0.00	621,922.88
US DOLLAR Total								
	111,817,320.550	Local	112,575,438.48	113,199,740.77	100.00	624,302.29		624,302.29
Original Face:	41,680,000.000	Base	112,575,438.48	113,199,740.77	100.00	624,302.29	0.00	624,302.29
FUND Total								
	111,817,320.550	Base	112,575,438.48	113,199,740.77	100.00	624,302.29	0.00	624,302.29
Original Face:	41,680,000.000							

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								
	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								
	759,843,160.690	Local	759,760,105.22	759,760,105.22	65.79	0.00		0.00
		Base	759,760,105.22	759,760,105.22	65.79	0.00	0.00	0.00
FIXED INCOME								
	390,983,395.060	Local	391,439,559.06	394,986,385.81	34.21	3,546,826.75		3,546,826.75
Original Face:	338,105,540.000	Base	391,439,559.06	394,986,385.81	34.21	3,546,826.75	0.00	3,546,826.75
US DOLLAR Total								
	1,150,826,555.760	Local	1,151,199,664.29	1,154,746,491.04	100.00	3,546,826.75		3,546,826.75
Original Face:	338,105,540.000	Base	1,151,199,664.29	1,154,746,491.04	100.00	3,546,826.75	0.00	3,546,826.75
FUND Total								
	1,150,826,555.760	Base	1,151,199,664.29	1,154,746,491.04	100.00	3,546,826.75	0.00	3,546,826.75
Original Face:	338,105,540.000							

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								
	111,638.910	Local	111,638.91	111,638.91	0.01	0.00		0.00
		Base	111,638.91	111,638.91	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,850,495,332.310	Local	1,850,079,350.13	1,850,079,350.13	96.61	0.00		0.00
		Base	1,850,079,350.13	1,850,079,350.13	96.61	0.00	0.00	0.00
FIXED INCOME								
	64,886,193.250	Local	64,886,285.76	64,891,634.51	3.39	5,348.75		5,348.75
Original Face:	94,250,000.000	Base	64,886,285.76	64,891,634.51	3.39	5,348.75	0.00	5,348.75
US DOLLAR Total								
	1,915,493,164.470	Local	1,915,077,274.80	1,915,082,623.55	100.00	5,348.75		5,348.75
Original Face:	94,250,000.000	Base	1,915,077,274.80	1,915,082,623.55	100.00	5,348.75	0.00	5,348.75
FUND Total								
	1,915,493,164.470	Base	1,915,077,274.80	1,915,082,623.55	100.00	5,348.75	0.00	5,348.75
Original Face:	94,250,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,168.220	Local	2,168.22	2,168.22	0.00	0.00		0.00
		Base	2,168.22	2,168.22	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,249,603,325.220	Local	1,249,595,908.76	1,249,595,908.76	69.50	0.00		0.00
		Base	1,249,595,908.76	1,249,595,908.76	69.50	0.00	0.00	0.00
FIXED INCOME								
	548,000,000.000	Local	548,426,593.02	548,382,502.84	30.50	-44,090.18		-44,090.18
		Base	548,426,593.02	548,382,502.84	30.50	-44,090.18	0.00	-44,090.18
US DOLLAR Total								
	1,797,605,493.440	Local	1,798,024,670.00	1,797,980,579.82	100.00	-44,090.18		-44,090.18
		Base	1,798,024,670.00	1,797,980,579.82	100.00	-44,090.18	0.00	-44,090.18
FUND Total								
	1,797,605,493.440	Base	1,798,024,670.00	1,797,980,579.82	100.00	-44,090.18	0.00	-44,090.18

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								
	-29,715.980	Local	-29,715.98	-29,715.98	0.00	0.00		0.00
		Base	-29,715.98	-29,715.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.620	Local	1,698.45	1,698.45	0.00	0.00		0.00
		Base	1,698.45	1,698.45	0.00	0.00	0.00	0.00
EQUITY								
	289,735,771.037	Local	289,800,475.41	289,793,718.19	45.62	-6,757.22		-6,757.22
		Base	289,800,475.41	289,793,718.19	45.62	-6,757.22	0.00	-6,757.22
FIXED INCOME								
	342,570,000.000	Local	344,887,827.20	345,406,489.87	54.37	518,662.67		518,662.67
Original Face:	155,930,000.000	Base	344,887,827.20	345,406,489.87	54.37	518,662.67	0.00	518,662.67
US DOLLAR Total								
	632,277,753.677	Local	634,660,285.08	635,172,190.53	100.00	511,905.45		511,905.45
Original Face:	155,930,000.000	Base	634,660,285.08	635,172,190.53	100.00	511,905.45	0.00	511,905.45
FUND Total								
	632,277,753.677	Base	634,660,285.08	635,172,190.53	100.00	511,905.45	0.00	511,905.45
Original Face:	155,930,000.000							

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								
	275,884.330	Local	275,884.33	275,884.33	0.06	0.00		0.00
		Base	275,884.33	275,884.33	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	76,500,000.000	Local	76,489,153.70	76,489,153.70	15.84	0.00		0.00
		Base	76,489,153.70	76,489,153.70	15.84	0.00	0.00	0.00
FIXED INCOME								
	399,592,365.950	Local	405,388,650.75	406,008,922.56	84.10	620,271.81		620,271.81
Original Face:	272,062,869.000	Base	405,388,650.75	406,008,922.56	84.10	620,271.81	0.00	620,271.81
US DOLLAR Total								
	476,368,250.280	Local	482,153,688.78	482,773,960.59	100.00	620,271.81		620,271.81
Original Face:	272,062,869.000	Base	482,153,688.78	482,773,960.59	100.00	620,271.81	0.00	620,271.81
FUND Total								
	476,368,250.280	Base	482,153,688.78	482,773,960.59	100.00	620,271.81	0.00	620,271.81
Original Face:	272,062,869.000							

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								
	-1,295.850	Local	-1,295.85	-1,295.85	100.00	0.00		0.00
		Base	-1,295.85	-1,295.85	100.00	0.00	0.00	0.00
US DOLLAR Total								
	-1,295.850	Local	-1,295.85	-1,295.85	100.00	0.00		0.00
		Base	-1,295.85	-1,295.85	100.00	0.00	0.00	0.00
FUND Total								
	-1,295.850	Base	-1,295.85	-1,295.85	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								
	466,100.500	Local	466,100.50	466,100.50	0.16	0.00		0.00
		Base	466,100.50	466,100.50	0.16	0.00	0.00	0.00
CASH EQUIVALENT								
	38,000,000.000	Local	37,994,209.26	37,994,209.26	13.41	0.00		0.00
		Base	37,994,209.26	37,994,209.26	13.41	0.00	0.00	0.00
FIXED INCOME								
	239,946,347.580	Local	241,666,527.11	244,912,466.48	86.43	3,245,939.37		3,245,939.37
Original Face:	184,922,434.000	Base	241,666,527.11	244,912,466.48	86.43	3,245,939.37	0.00	3,245,939.37
US DOLLAR Total								
	278,412,448.080	Local	280,126,836.87	283,372,776.24	100.00	3,245,939.37		3,245,939.37
Original Face:	184,922,434.000	Base	280,126,836.87	283,372,776.24	100.00	3,245,939.37	0.00	3,245,939.37
FUND Total								
	278,412,448.080	Base	280,126,836.87	283,372,776.24	100.00	3,245,939.37	0.00	3,245,939.37
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								
	774,638.540	Local	774,638.54	774,638.54	0.18	0.00		0.00
		Base	774,638.54	774,638.54	0.18	0.00	0.00	0.00
CASH EQUIVALENT								
	244,120,767.650	Local	244,133,511.91	244,133,511.91	56.80	0.00		0.00
		Base	244,133,511.91	244,133,511.91	56.80	0.00	0.00	0.00
FIXED INCOME								
	181,563,334.790	Local	181,998,760.61	184,931,781.87	43.02	2,933,021.26		2,933,021.26
Original Face:	342,157,502.000	Base	181,998,760.61	184,931,781.87	43.02	2,933,021.26	0.00	2,933,021.26
US DOLLAR Total								
	426,458,740.980	Local	426,906,911.06	429,839,932.32	100.00	2,933,021.26		2,933,021.26
Original Face:	342,157,502.000	Base	426,906,911.06	429,839,932.32	100.00	2,933,021.26	0.00	2,933,021.26
FUND Total								
	426,458,740.980	Base	426,906,911.06	429,839,932.32	100.00	2,933,021.26	0.00	2,933,021.26
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								
	396,895,649.640	Local	396,734,215.50	396,733,978.54	87.95	-236.96		-236.96
		Base	396,734,215.50	396,733,978.54	87.95	-236.96	0.00	-236.96
EQUITY								
	34,367,269.890	Local	34,366,584.52	34,367,269.89	7.62	685.37		685.37
		Base	34,366,584.52	34,367,269.89	7.62	685.37	0.00	685.37
FIXED INCOME								
	20,000,000.000	Local	20,008,189.14	20,009,890.80	4.44	1,701.66		1,701.66
		Base	20,008,189.14	20,009,890.80	4.44	1,701.66	0.00	1,701.66
US DOLLAR Total								
	451,262,919.530	Local	451,108,989.16	451,111,139.23	100.00	2,150.07		2,150.07
		Base	451,108,989.16	451,111,139.23	100.00	2,150.07	0.00	2,150.07
FUND Total								
	451,262,919.530	Base	451,108,989.16	451,111,139.23	100.00	2,150.07	0.00	2,150.07

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								
	18,195.220	Local	18,195.22	18,195.22	0.32	0.00		0.00
		Base	18,195.22	18,195.22	0.32	0.00	0.00	0.00
EQUITY								
	13,643.510	Local	4,303,048.64	5,609,241.71	99.68	1,306,193.07		1,306,193.07
		Base	4,303,048.64	5,609,241.71	99.68	1,306,193.07	0.00	1,306,193.07
US DOLLAR Total								
	31,838.730	Local	4,321,243.86	5,627,436.93	100.00	1,306,193.07		1,306,193.07
		Base	4,321,243.86	5,627,436.93	100.00	1,306,193.07	0.00	1,306,193.07
FUND Total								
	31,838.730	Base	4,321,243.86	5,627,436.93	100.00	1,306,193.07	0.00	1,306,193.07

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								
	9,208.130	Local	9,208.13	9,208.13	0.38	0.00		0.00
		Base	9,208.13	9,208.13	0.38	0.00	0.00	0.00
EQUITY								
	5,054.450	Local	1,813,025.54	2,436,369.93	99.62	623,344.39		623,344.39
		Base	1,813,025.54	2,436,369.93	99.62	623,344.39	0.00	623,344.39
US DOLLAR Total								
	14,262.580	Local	1,822,233.67	2,445,578.06	100.00	623,344.39		623,344.39
		Base	1,822,233.67	2,445,578.06	100.00	623,344.39	0.00	623,344.39
FUND Total								
	14,262.580	Base	1,822,233.67	2,445,578.06	100.00	623,344.39	0.00	623,344.39

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	6,332.480	Local	6,332.48	6,332.48	0.39	0.00			0.00
		Base	6,332.48	6,332.48	0.39	0.00		0.00	0.00
EQUITY									
	14,834.520	Local	1,216,879.74	1,614,008.98	99.61	397,129.24			397,129.24
		Base	1,216,879.74	1,614,008.98	99.61	397,129.24		0.00	397,129.24
US DOLLAR Total									
	21,167.000	Local	1,223,212.22	1,620,341.46	100.00	397,129.24			397,129.24
		Base	1,223,212.22	1,620,341.46	100.00	397,129.24		0.00	397,129.24
FUND Total									
	21,167.000	Base	1,223,212.22	1,620,341.46	100.00	397,129.24		0.00	397,129.24

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								
	17,534.560	Local	17,534.56	17,534.56	0.29	0.00		0.00
		Base	17,534.56	17,534.56	0.29	0.00	0.00	0.00
EQUITY								
	52,178.810	Local	5,917,986.21	5,941,061.42	99.71	23,075.21		23,075.21
		Base	5,917,986.21	5,941,061.42	99.71	23,075.21	0.00	23,075.21
US DOLLAR Total								
	69,713.370	Local	5,935,520.77	5,958,595.98	100.00	23,075.21		23,075.21
		Base	5,935,520.77	5,958,595.98	100.00	23,075.21	0.00	23,075.21
FUND Total								
	69,713.370	Base	5,935,520.77	5,958,595.98	100.00	23,075.21	0.00	23,075.21

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	2,654,274.480	2,655,640.19	2,655,601.62	0.23	-38.57	0.00	-38.57
CASH EQUIVALENT Total	2,654,274.480	2,655,640.19	2,655,601.62	0.23	-38.57	0.00	-38.57

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,586,463.000	705,708,928.90	1,150,302,323.69	99.77	444,593,394.79	0.00	444,593,394.79
EQUITY Total	19,586,463.000	705,708,928.90	1,150,302,323.69	99.77	444,593,394.79	0.00	444,593,394.79

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	22,240,737.480	708,364,569.09	1,152,957,925.31	100.00	444,593,356.22	0.00	444,593,356.22

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	20,134,498.990	20,144,862.95	20,144,566.24	2.81	-296.71	0.00	-296.71
CASH EQUIVALENT Total	20,134,498.990	20,144,862.95	20,144,566.24	2.81	-296.71	0.00	-296.71

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	20,326,996.000	427,467,539.04	696,709,954.34	97.19	269,242,415.30	0.00	269,242,415.30
EQUITY Total	20,326,996.000	427,467,539.04	696,709,954.34	97.19	269,242,415.30	0.00	269,242,415.30

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	40,461,494.990	447,612,401.99	716,854,520.58	100.00	269,242,118.59	0.00	269,242,118.59

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	-3.430	-3.43	-3.43	0.00	0.00	0.00	0.00
CASH Total	-3.430	-3.43	-3.43	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
CASH EQUIVALENT							
US DOLLAR	440,872,548.110	440,789,905.77	440,787,395.08	17.56	-2,510.69	0.00	-2,510.69
CASH EQUIVALENT Total	440,872,548.110	440,789,905.77	440,787,395.08	17.56	-2,510.69	0.00	-2,510.69

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	6,131,813.000	21,914,694.68	21,923,932.87	0.87	9,238.19	0.00	9,238.19
EQUITY Total	6,131,813.000	21,914,694.68	21,923,932.87	0.87	9,238.19	0.00	9,238.19

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,910,883,316.160	1,970,108,263.78	2,047,802,063.04	81.57	77,693,799.26	0.00	77,693,799.26
FIXED INCOME Total	1,910,883,316.160	1,970,108,263.78	2,047,802,063.04	81.57	77,693,799.26	0.00	77,693,799.26

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,357,887,673.840	2,432,812,860.80	2,510,513,387.56	100.00	77,700,526.76	0.00	77,700,526.76

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	47,952.200	47,952.20	47,952.20	0.01	0.00	0.00	0.00
CASH Total	47,952.200	47,952.20	47,952.20	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	197,296,000.000	197,174,720.19	197,174,720.19	31.67	0.00	0.00	0.00
CASH EQUIVALENT Total	197,296,000.000	197,174,720.19	197,174,720.19	31.67	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							
	420,690,476.010	421,217,972.04	425,386,439.13	68.32	4,168,467.09	0.00	4,168,467.09
FIXED INCOME Total							
	420,690,476.010	421,217,972.04	425,386,439.13	68.32	4,168,467.09	0.00	4,168,467.09

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	618,034,428.210	618,440,644.43	622,609,111.52	100.00	4,168,467.09	0.00	4,168,467.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	356,579.750	356,579.75	356,579.75	0.12	0.00	0.00	0.00
CASH Total	356,579.750	356,579.75	356,579.75	0.12	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	48,500,221.090	48,500,221.09	48,500,221.09	16.86	0.00	0.00	0.00
CASH EQUIVALENT Total	48,500,221.090	48,500,221.09	48,500,221.09	16.86	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	237,871,761.820	238,815,363.40	238,817,577.74	83.02	2,214.34	0.00	2,214.34
FIXED INCOME Total	237,871,761.820	238,815,363.40	238,817,577.74	83.02	2,214.34	0.00	2,214.34

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	286,728,562.660	287,672,164.24	287,674,378.58	100.00	2,214.34	0.00	2,214.34

STATE STREET.

Base Currency: USD - US DOLLAR

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

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	17,128,387.020	17,138,034.06	17,136,951.21	0.62	-1,082.85	0.00	-1,082.85
CASH EQUIVALENT Total	17,128,387.020	17,138,034.06	17,136,951.21	0.62	-1,082.85	0.00	-1,082.85

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,024,287.000	1,084,975,420.97	2,743,163,144.85	99.38	1,658,187,723.88	0.00	1,658,187,723.88
EQUITY Total	23,024,287.000	1,084,975,420.97	2,743,163,144.85	99.38	1,658,187,723.88	0.00	1,658,187,723.88

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	40,152,674.010	1,102,113,455.02	2,760,300,096.05	100.00	1,658,186,641.03	0.00	1,658,186,641.03

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	350,000.020	350,000.02	350,000.02	0.03	0.00	0.00	0.00
CASH Total	350,000.020	350,000.02	350,000.02	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	890,370,210.720	890,242,268.00	890,242,268.00	66.59	0.00	0.00	0.00
CASH EQUIVALENT Total	890,370,210.720	890,242,268.00	890,242,268.00	66.59	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							
	442,250,694.130	443,172,183.05	446,309,785.54	33.38	3,137,602.49	0.00	3,137,602.49
FIXED INCOME Total							
	442,250,694.130	443,172,183.05	446,309,785.54	33.38	3,137,602.49	0.00	3,137,602.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,332,970,904.870	1,333,764,451.07	1,336,902,053.56	100.00	3,137,602.49	0.00	3,137,602.49

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	681,736.290	681,736.29	681,736.29	0.01	0.00	0.00	0.00
CASH Total	681,736.290	681,736.29	681,736.29	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	4,566,145,488.070	4,565,434,765.23	4,561,117,531.40	68.39	-4,317,233.83	0.00	-4,317,233.83
CASH EQUIVALENT Total	4,566,145,488.070	4,565,434,765.23	4,561,117,531.40	68.39	-4,317,233.83	0.00	-4,317,233.83

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							
	2,089,864,044.110	2,102,683,603.92	2,107,336,742.77	31.60	4,653,138.85	0.00	4,653,138.85
FIXED INCOME Total							
	2,089,864,044.110	2,102,683,603.92	2,107,336,742.77	31.60	4,653,138.85	0.00	4,653,138.85

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	6,656,691,268.470	6,668,800,105.44	6,669,136,010.46	100.00	335,905.02	0.00	335,905.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-5,239.620	-5,239.62	-5,239.62	0.00	0.00	0.00	0.00
CASH Total	-5,239.620	-5,239.62	-5,239.62	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,219,885.690	2,220,836.14	2,223,215.55	1.96	2,379.41	0.00	2,379.41
CASH EQUIVALENT Total	2,219,885.690	2,220,836.14	2,223,215.55	1.96	2,379.41	0.00	2,379.41

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							
	109,602,674.480	110,359,841.96	110,981,764.84	98.03	621,922.88	0.00	621,922.88
FIXED INCOME Total							
	109,602,674.480	110,359,841.96	110,981,764.84	98.03	621,922.88	0.00	621,922.88

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	111,817,320.550	112,575,438.48	113,199,740.77	100.00	624,302.29	0.00	624,302.29

STATE STREET.

Base Currency: USD - US DOLLAR

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

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	759,843,160.690	759,760,105.22	759,760,105.22	65.79	0.00	0.00	0.00
CASH EQUIVALENT Total	759,843,160.690	759,760,105.22	759,760,105.22	65.79	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							
	390,983,395.060	391,439,559.06	394,986,385.81	34.21	3,546,826.75	0.00	3,546,826.75
FIXED INCOME Total							
	390,983,395.060	391,439,559.06	394,986,385.81	34.21	3,546,826.75	0.00	3,546,826.75

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,150,826,555.760	1,151,199,664.29	1,154,746,491.04	100.00	3,546,826.75	0.00	3,546,826.75

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	111,638.910	111,638.91	111,638.91	0.01	0.00	0.00	0.00
CASH Total	111,638.910	111,638.91	111,638.91	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,850,495,332.310	1,850,079,350.13	1,850,079,350.13	96.61	0.00	0.00	0.00
CASH EQUIVALENT Total	1,850,495,332.310	1,850,079,350.13	1,850,079,350.13	96.61	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	64,886,193.250	64,886,285.76	64,891,634.51	3.39	5,348.75	0.00	5,348.75
FIXED INCOME Total	64,886,193.250	64,886,285.76	64,891,634.51	3.39	5,348.75	0.00	5,348.75

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,915,493,164.470	1,915,077,274.80	1,915,082,623.55	100.00	5,348.75	0.00	5,348.75

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,168.220	2,168.22	2,168.22	0.00	0.00	0.00	0.00
CASH Total	2,168.220	2,168.22	2,168.22	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	1,249,603,325.220	1,249,595,908.76	1,249,595,908.76	69.50	0.00	0.00	0.00
CASH EQUIVALENT Total	1,249,603,325.220	1,249,595,908.76	1,249,595,908.76	69.50	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							
	548,000,000.000	548,426,593.02	548,382,502.84	30.50	-44,090.18	0.00	-44,090.18
FIXED INCOME Total							
	548,000,000.000	548,426,593.02	548,382,502.84	30.50	-44,090.18	0.00	-44,090.18

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	1,797,605,493.440	1,798,024,670.00	1,797,980,579.82	100.00	-44,090.18	0.00	-44,090.18

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	-29,715.980	-29,715.98	-29,715.98	0.00	0.00	0.00	0.00
CASH Total	-29,715.980	-29,715.98	-29,715.98	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,698.620	1,698.45	1,698.45	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.620	1,698.45	1,698.45	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	289,735,771.037	289,800,475.41	289,793,718.19	45.62	-6,757.22	0.00	-6,757.22
EQUITY Total	289,735,771.037	289,800,475.41	289,793,718.19	45.62	-6,757.22	0.00	-6,757.22

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							
	342,570,000.000	344,887,827.20	345,406,489.87	54.37	518,662.67	0.00	518,662.67
FIXED INCOME Total							
	342,570,000.000	344,887,827.20	345,406,489.87	54.37	518,662.67	0.00	518,662.67

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	632,277,753.677	634,660,285.08	635,172,190.53	100.00	511,905.45	0.00	511,905.45

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	275,884.330	275,884.33	275,884.33	0.06	0.00	0.00	0.00
CASH Total	275,884.330	275,884.33	275,884.33	0.06	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	76,500,000.000	76,489,153.70	76,489,153.70	15.84	0.00	0.00	0.00
CASH EQUIVALENT Total	76,500,000.000	76,489,153.70	76,489,153.70	15.84	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							
	399,592,365.950	405,388,650.75	406,008,922.56	84.10	620,271.81	0.00	620,271.81
FIXED INCOME Total							
	399,592,365.950	405,388,650.75	406,008,922.56	84.10	620,271.81	0.00	620,271.81

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	476,368,250.280	482,153,688.78	482,773,960.59	100.00	620,271.81	0.00	620,271.81

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,295.850	-1,295.85	-1,295.85	100.00	0.00	0.00	0.00
CASH Total	-1,295.850	-1,295.85	-1,295.85	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	-1,295.850	-1,295.85	-1,295.85	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	466,100.500	466,100.50	466,100.50	0.16	0.00	0.00	0.00
CASH Total	466,100.500	466,100.50	466,100.50	0.16	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	38,000,000.000	37,994,209.26	37,994,209.26	13.41	0.00	0.00	0.00
CASH EQUIVALENT Total	38,000,000.000	37,994,209.26	37,994,209.26	13.41	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	239,946,347.580	241,666,527.11	244,912,466.48	86.43	3,245,939.37	0.00	3,245,939.37
FIXED INCOME Total							
	239,946,347.580	241,666,527.11	244,912,466.48	86.43	3,245,939.37	0.00	3,245,939.37

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	278,412,448.080	280,126,836.87	283,372,776.24	100.00	3,245,939.37	0.00	3,245,939.37

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	774,638.540	774,638.54	774,638.54	0.18	0.00	0.00	0.00
CASH Total	774,638.540	774,638.54	774,638.54	0.18	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	244,120,767.650	244,133,511.91	244,133,511.91	56.80	0.00	0.00	0.00
CASH EQUIVALENT Total	244,120,767.650	244,133,511.91	244,133,511.91	56.80	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	181,563,334.790	181,998,760.61	184,931,781.87	43.02	2,933,021.26	0.00	2,933,021.26
FIXED INCOME Total	181,563,334.790	181,998,760.61	184,931,781.87	43.02	2,933,021.26	0.00	2,933,021.26

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	426,458,740.980	426,906,911.06	429,839,932.32	100.00	2,933,021.26	0.00	2,933,021.26

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	396,895,649.640	396,734,215.50	396,733,978.54	87.95	-236.96	0.00	-236.96
CASH EQUIVALENT Total	396,895,649.640	396,734,215.50	396,733,978.54	87.95	-236.96	0.00	-236.96

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	34,367,269.890	34,366,584.52	34,367,269.89	7.62	685.37	0.00	685.37
EQUITY Total	34,367,269.890	34,366,584.52	34,367,269.89	7.62	685.37	0.00	685.37

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	20,000,000.000	20,008,189.14	20,009,890.80	4.44	1,701.66	0.00	1,701.66
FIXED INCOME Total							
	20,000,000.000	20,008,189.14	20,009,890.80	4.44	1,701.66	0.00	1,701.66

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	451,262,919.530	451,108,989.16	451,111,139.23	100.00	2,150.07	0.00	2,150.07

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	18,195.220	18,195.22	18,195.22	0.32	0.00	0.00	0.00
CASH EQUIVALENT Total	18,195.220	18,195.22	18,195.22	0.32	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	13,643.510	4,303,048.64	5,609,241.71	99.68	1,306,193.07	0.00	1,306,193.07
EQUITY Total	13,643.510	4,303,048.64	5,609,241.71	99.68	1,306,193.07	0.00	1,306,193.07

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	31,838.730	4,321,243.86	5,627,436.93	100.00	1,306,193.07	0.00	1,306,193.07

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	9,208.130	9,208.13	9,208.13	0.38	0.00	0.00	0.00
CASH EQUIVALENT Total	9,208.130	9,208.13	9,208.13	0.38	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	5,054.450	1,813,025.54	2,436,369.93	99.62	623,344.39	0.00	623,344.39
EQUITY Total	5,054.450	1,813,025.54	2,436,369.93	99.62	623,344.39	0.00	623,344.39

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	14,262.580	1,822,233.67	2,445,578.06	100.00	623,344.39	0.00	623,344.39

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,332.480	6,332.48	6,332.48	0.39	0.00	0.00	0.00
CASH EQUIVALENT Total	6,332.480	6,332.48	6,332.48	0.39	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	14,834.520	1,216,879.74	1,614,008.98	99.61	397,129.24	0.00	397,129.24
EQUITY Total	14,834.520	1,216,879.74	1,614,008.98	99.61	397,129.24	0.00	397,129.24

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	21,167.000	1,223,212.22	1,620,341.46	100.00	397,129.24	0.00	397,129.24

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	17,534.560	17,534.56	17,534.56	0.29	0.00	0.00	0.00
CASH EQUIVALENT Total	17,534.560	17,534.56	17,534.56	0.29	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	52,178.810	5,917,986.21	5,941,061.42	99.71	23,075.21	0.00	23,075.21
EQUITY Total	52,178.810	5,917,986.21	5,941,061.42	99.71	23,075.21	0.00	23,075.21

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	69,713.370	5,935,520.77	5,958,595.98	100.00	23,075.21	0.00	23,075.21

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							
	2,654,274.480	2,655,640.19	2,655,601.62	0.23	-38.57	0.00	-38.57
					0.00 GN	0.00 GN	0.00 GN
					-38.57 LS	0.00 LS	-38.57 LS
EQUITY							
	19,586,463.000	705,708,928.90	1,150,302,323.69	99.77	444,593,394.79	0.00	444,593,394.79
					466,982,523.79 GN	0.00 GN	466,982,523.79 GN
					-22,389,129.00 LS	0.00 LS	-22,389,129.00 LS
FUND Total							
0.000	22,240,737.480	708,364,569.09	1,152,957,925.31	100.00	444,593,356.22	0.00	444,593,356.22
					466,982,523.79 GN	0.00 GN	466,982,523.79 GN
					-22,389,167.57 LS	0.00 LS	-22,389,167.57 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							
	20,134,498.990	20,144,862.95	20,144,566.24	2.81	-296.71	0.00	-296.71
					0.00 GN	0.00 GN	0.00 GN
					-296.71 LS	0.00 LS	-296.71 LS
EQUITY							
	20,326,996.000	427,467,539.04	696,709,954.34	97.19	269,242,415.30	0.00	269,242,415.30
					292,383,773.69 GN	0.00 GN	292,383,773.69 GN
					-23,141,358.39 LS	0.00 LS	-23,141,358.39 LS
FUND Total							
0.000	40,461,494.990	447,612,401.99	716,854,520.58	100.00	269,242,118.59	0.00	269,242,118.59
					292,383,773.69 GN	0.00 GN	292,383,773.69 GN
					-23,141,655.10 LS	0.00 LS	-23,141,655.10 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								
		-3.430	-3.43	-3.43	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
CASH EQUIVALENT								
		440,872,548.110	440,789,905.77	440,787,395.08	17.56	-2,510.69	0.00	-2,510.69
						0.00 GN	0.00 GN	0.00 GN
						-2,510.69 LS	0.00 LS	-2,510.69 LS
EQUITY								
		6,131,813.000	21,914,694.68	21,923,932.87	0.87	9,238.19	0.00	9,238.19
						9,238.19 GN	0.00 GN	9,238.19 GN
						0.00 LS	0.00 LS	0.00 LS
FIXED INCOME								
		1,910,883,316.160	1,970,108,263.78	2,047,802,063.04	81.57	77,693,799.26	0.00	77,693,799.26
						89,891,500.21 GN	0.00 GN	89,891,500.21 GN
						-12,197,700.95 LS	0.00 LS	-12,197,700.95 LS
	Original Face:	1,941,549,811.000						
FUND Total								
	0.000	2,357,887,673.840	2,432,812,860.80	2,510,513,387.56	100.00	77,700,526.76	0.00	77,700,526.76
						89,900,738.40 GN	0.00 GN	89,900,738.40 GN
						-12,200,211.64 LS	0.00 LS	-12,200,211.64 LS
	Original Face:	1,941,549,811.000						

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							
	47,952.200	47,952.20	47,952.20	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							
	197,296,000.000	197,174,720.19	197,174,720.19	31.67	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							
	420,690,476.010	421,217,972.04	425,386,439.13	68.32	4,168,467.09	0.00	4,168,467.09
					5,136,787.29 GN	0.00 GN	5,136,787.29 GN
					-968,320.20 LS	0.00 LS	-968,320.20 LS
Original Face:	190,011,032.000						
FUND Total							
0.000	618,034,428.210	618,440,644.43	622,609,111.52	100.00	4,168,467.09	0.00	4,168,467.09
					5,136,787.29 GN	0.00 GN	5,136,787.29 GN
					-968,320.20 LS	0.00 LS	-968,320.20 LS
Original Face:	190,011,032.000						

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							
	356,579.750	356,579.75	356,579.75	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	48,500,221.090	48,500,221.09	48,500,221.09	16.86	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							
	237,871,761.820	238,815,363.40	238,817,577.74	83.02	2,214.34	0.00	2,214.34
					439,891.44 GN	0.00 GN	439,891.44 GN
					-437,677.10 LS	0.00 LS	-437,677.10 LS
Original Face:	100,500,867.000						
FUND Total							
0.000	286,728,562.660	287,672,164.24	287,674,378.58	100.00	2,214.34	0.00	2,214.34
					439,891.44 GN	0.00 GN	439,891.44 GN
					-437,677.10 LS	0.00 LS	-437,677.10 LS
Original Face:	100,500,867.000						

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							
	-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							
	17,128,387.020	17,138,034.06	17,136,951.21	0.62	-1,082.85	0.00	-1,082.85
					0.00 GN	0.00 GN	0.00 GN
					-1,082.85 LS	0.00 LS	-1,082.85 LS
EQUITY							
	23,024,287.000	1,084,975,420.97	2,743,163,144.85	99.38	1,658,187,723.88	0.00	1,658,187,723.88
					1,699,351,093.83 GN	0.00 GN	1,699,351,093.83 GN
					-41,163,369.95 LS	0.00 LS	-41,163,369.95 LS
FUND Total							
0.000	40,152,674.010	1,102,113,455.02	2,760,300,096.05	100.00	1,658,186,641.03	0.00	1,658,186,641.03
					1,699,351,093.83 GN	0.00 GN	1,699,351,093.83 GN
					-41,164,452.80 LS	0.00 LS	-41,164,452.80 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							
	350,000.020	350,000.02	350,000.02	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							
	890,370,210.720	890,242,268.00	890,242,268.00	66.59	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							
	442,250,694.130	443,172,183.05	446,309,785.54	33.38	3,137,602.49	0.00	3,137,602.49
					3,361,140.30 GN	0.00 GN	3,361,140.30 GN
					-223,537.81 LS	0.00 LS	-223,537.81 LS
Original Face:	709,044,659.000						
FUND Total							
0.000	1,332,970,904.870	1,333,764,451.07	1,336,902,053.56	100.00	3,137,602.49	0.00	3,137,602.49
					3,361,140.30 GN	0.00 GN	3,361,140.30 GN
					-223,537.81 LS	0.00 LS	-223,537.81 LS
Original Face:	709,044,659.000						

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							
	681,736.290	681,736.29	681,736.29	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							
	4,566,145,488.070	4,565,434,765.23	4,561,117,531.40	68.39	-4,317,233.83	0.00	-4,317,233.83
					170,274.54 GN	0.00 GN	170,274.54 GN
					-4,487,508.37 LS	0.00 LS	-4,487,508.37 LS
FIXED INCOME							
	2,089,864,044.110	2,102,683,603.92	2,107,336,742.77	31.60	4,653,138.85	0.00	4,653,138.85
					12,057,925.18 GN	0.00 GN	12,057,925.18 GN
					-7,404,786.33 LS	0.00 LS	-7,404,786.33 LS
Original Face:	547,876,704.000						
FUND Total							
0.000	6,656,691,268.470	6,668,800,105.44	6,669,136,010.46	100.00	335,905.02	0.00	335,905.02
					12,228,199.72 GN	0.00 GN	12,228,199.72 GN
					-11,892,294.70 LS	0.00 LS	-11,892,294.70 LS
Original Face:	547,876,704.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-5,239.620	-5,239.62	-5,239.62	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,219,885.690	2,220,836.14	2,223,215.55	1.96	2,379.41	0.00	2,379.41
					2,397.34 GN	0.00 GN	2,397.34 GN
					-17.93 LS	0.00 LS	-17.93 LS
FIXED INCOME							
	109,602,674.480	110,359,841.96	110,981,764.84	98.03	621,922.88	0.00	621,922.88
					666,675.04 GN	0.00 GN	666,675.04 GN
					-44,752.16 LS	0.00 LS	-44,752.16 LS
Original Face:	41,680,000.000						
FUND Total							
0.000	111,817,320.550	112,575,438.48	113,199,740.77	100.00	624,302.29	0.00	624,302.29
					669,072.38 GN	0.00 GN	669,072.38 GN
					-44,770.09 LS	0.00 LS	-44,770.09 LS
Original Face:	41,680,000.000						

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							
	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							
	759,843,160.690	759,760,105.22	759,760,105.22	65.79	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							
	390,983,395.060	391,439,559.06	394,986,385.81	34.21	3,546,826.75	0.00	3,546,826.75
					3,740,153.40 GN	0.00 GN	3,740,153.40 GN
					-193,326.65 LS	0.00 LS	-193,326.65 LS
Original Face:	338,105,540.000						
FUND Total							
0.000	1,150,826,555.760	1,151,199,664.29	1,154,746,491.04	100.00	3,546,826.75	0.00	3,546,826.75
					3,740,153.40 GN	0.00 GN	3,740,153.40 GN
					-193,326.65 LS	0.00 LS	-193,326.65 LS
Original Face:	338,105,540.000						

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							
	111,638.910	111,638.91	111,638.91	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,850,495,332.310	1,850,079,350.13	1,850,079,350.13	96.61	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							
	64,886,193.250	64,886,285.76	64,891,634.51	3.39	5,348.75	0.00	5,348.75
					5,789.30 GN	0.00 GN	5,789.30 GN
					-440.55 LS	0.00 LS	-440.55 LS
Original Face:	94,250,000.000						
FUND Total							
0.000	1,915,493,164.470	1,915,077,274.80	1,915,082,623.55	100.00	5,348.75	0.00	5,348.75
					5,789.30 GN	0.00 GN	5,789.30 GN
					-440.55 LS	0.00 LS	-440.55 LS
Original Face:	94,250,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,168.220	2,168.22	2,168.22	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							
	1,249,603,325.220	1,249,595,908.76	1,249,595,908.76	69.50	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							
	548,000,000.000	548,426,593.02	548,382,502.84	30.50	-44,090.18	0.00	-44,090.18
					54,207.33 GN	0.00 GN	54,207.33 GN
					-98,297.51 LS	0.00 LS	-98,297.51 LS
FUND Total							
0.000	1,797,605,493.440	1,798,024,670.00	1,797,980,579.82	100.00	-44,090.18	0.00	-44,090.18
					54,207.33 GN	0.00 GN	54,207.33 GN
					-98,297.51 LS	0.00 LS	-98,297.51 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							
	-29,715.980	-29,715.98	-29,715.98	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,698.620	1,698.45	1,698.45	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							
	289,735,771.037	289,800,475.41	289,793,718.19	45.62	-6,757.22	0.00	-6,757.22
					0.00 GN	0.00 GN	0.00 GN
					-6,757.22 LS	0.00 LS	-6,757.22 LS
FIXED INCOME							
	342,570,000.000	344,887,827.20	345,406,489.87	54.37	518,662.67	0.00	518,662.67
					519,227.62 GN	0.00 GN	519,227.62 GN
					-564.95 LS	0.00 LS	-564.95 LS
Original Face:	155,930,000.000						
FUND Total							
0.000	632,277,753.677	634,660,285.08	635,172,190.53	100.00	511,905.45	0.00	511,905.45
					519,227.62 GN	0.00 GN	519,227.62 GN
					-7,322.17 LS	0.00 LS	-7,322.17 LS
Original Face:	155,930,000.000						

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							
	275,884.330	275,884.33	275,884.33	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	76,500,000.000	76,489,153.70	76,489,153.70	15.84	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							
	399,592,365.950	405,388,650.75	406,008,922.56	84.10	620,271.81	0.00	620,271.81
					5,780,274.50 GN	0.00 GN	5,780,274.50 GN
					-5,160,002.69 LS	0.00 LS	-5,160,002.69 LS
Original Face:	272,062,869.000						
FUND Total							
0.000	476,368,250.280	482,153,688.78	482,773,960.59	100.00	620,271.81	0.00	620,271.81
					5,780,274.50 GN	0.00 GN	5,780,274.50 GN
					-5,160,002.69 LS	0.00 LS	-5,160,002.69 LS
Original Face:	272,062,869.000						

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							
	-1,295.850	-1,295.85	-1,295.85	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	-1,295.850	-1,295.85	-1,295.85	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							
	466,100.500	466,100.50	466,100.50	0.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	38,000,000.000	37,994,209.26	37,994,209.26	13.41	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	239,946,347.580	241,666,527.11	244,912,466.48	86.43	3,245,939.37	0.00	3,245,939.37
					5,213,297.88 GN	0.00 GN	5,213,297.88 GN
					-1,967,358.51 LS	0.00 LS	-1,967,358.51 LS
Original Face:	184,922,434.000						
FUND Total							
0.000	278,412,448.080	280,126,836.87	283,372,776.24	100.00	3,245,939.37	0.00	3,245,939.37
					5,213,297.88 GN	0.00 GN	5,213,297.88 GN
					-1,967,358.51 LS	0.00 LS	-1,967,358.51 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							
	774,638.540	774,638.54	774,638.54	0.18	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	244,120,767.650	244,133,511.91	244,133,511.91	56.80	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	181,563,334.790	181,998,760.61	184,931,781.87	43.02	2,933,021.26	0.00	2,933,021.26
					3,024,537.65 GN	0.00 GN	3,024,537.65 GN
					-91,516.39 LS	0.00 LS	-91,516.39 LS
Original Face:	342,157,502.000						
FUND Total							
0.000	426,458,740.980	426,906,911.06	429,839,932.32	100.00	2,933,021.26	0.00	2,933,021.26
					3,024,537.65 GN	0.00 GN	3,024,537.65 GN
					-91,516.39 LS	0.00 LS	-91,516.39 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							
	396,895,649.640	396,734,215.50	396,733,978.54	87.95	-236.96	0.00	-236.96
					0.00 GN	0.00 GN	0.00 GN
					-236.96 LS	0.00 LS	-236.96 LS
EQUITY							
	34,367,269.890	34,366,584.52	34,367,269.89	7.62	685.37	0.00	685.37
					685.37 GN	0.00 GN	685.37 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	20,000,000.000	20,008,189.14	20,009,890.80	4.44	1,701.66	0.00	1,701.66
					1,701.66 GN	0.00 GN	1,701.66 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	451,262,919.530	451,108,989.16	451,111,139.23	100.00	2,150.07	0.00	2,150.07
					2,387.03 GN	0.00 GN	2,387.03 GN
					-236.96 LS	0.00 LS	-236.96 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							
	18,195.220	18,195.22	18,195.22	0.32	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	13,643.510	4,303,048.64	5,609,241.71	99.68	1,306,193.07	0.00	1,306,193.07
					1,306,193.07 GN	0.00 GN	1,306,193.07 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	31,838.730	4,321,243.86	5,627,436.93	100.00	1,306,193.07	0.00	1,306,193.07
					1,306,193.07 GN	0.00 GN	1,306,193.07 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							
	9,208.130	9,208.13	9,208.13	0.38	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							
	5,054.450	1,813,025.54	2,436,369.93	99.62	623,344.39	0.00	623,344.39
					623,344.39 GN	0.00 GN	623,344.39 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	14,262.580	1,822,233.67	2,445,578.06	100.00	623,344.39	0.00	623,344.39
					623,344.39 GN	0.00 GN	623,344.39 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							
	6,332.480	6,332.48	6,332.48	0.39	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	14,834.520	1,216,879.74	1,614,008.98	99.61	397,129.24	0.00	397,129.24
					397,129.24 GN	0.00 GN	397,129.24 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	21,167.000	1,223,212.22	1,620,341.46	100.00	397,129.24	0.00	397,129.24
					397,129.24 GN	0.00 GN	397,129.24 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							
	17,534.560	17,534.56	17,534.56	0.29	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							
	52,178.810	5,917,986.21	5,941,061.42	99.71	23,075.21	0.00	23,075.21
					23,075.21 GN	0.00 GN	23,075.21 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	69,713.370	5,935,520.77	5,958,595.98	100.00	23,075.21	0.00	23,075.21
					23,075.21 GN	0.00 GN	23,075.21 GN
					0.00 LS	0.00 LS	0.00 LS