Holdings

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

As of: *January 31, 2021* *View Date:* *February 8, 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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-86,548.060	1.000000	-86,548.06	1.000000	-86,548.06	0.00	0.01
		Base		1.000000	-86,548.06	1.000000	-86,548.06	0.00	0.01
US DOLLAR Total									
			-86,548.060		-86,548.06		-86,548.06	0.00	0.01
		Base			-86,548.06		-86,548.06	0.00	0.01
CASH Total									
			-86,548.060	Base	-86,548.06		-86,548.06	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.059532	31 Dec 2030		
			2,322,667.280	100.061004	2,324,084.20	100.060000	2,324,060.88	-23.32	0.22
		Base		100.061004	2,324,084.20	100.060000	2,324,060.88	-23.32	0.22
US DOLLAR Total									
			2,322,667.280		2,324,084.20		2,324,060.88	-23.32	0.22
		Base			2,324,084.20		2,324,060.88	-23.32	0.22
CASH EQUIVALENT Total									
			2,322,667.280	Base	2,324,084.20		2,324,060.88	-23.32	0.22
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			31,228.000	42.827729	1,337,424.33	110.900000	3,463,185.20	2,125,760.87	0.33
		Base		42.827729	1,337,424.33	110.900000	3,463,185.20	2,125,760.87	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
00191U102	ASGN INC COMMON STOCK USD.01							
	26,897.000	Local	64.710452	1,740,517.04	82.910000	2,230,030.27	489,513.23	0.21
		Base	64.710452	1,740,517.04	82.910000	2,230,030.27	489,513.23	0.21
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	45,248.000	Local	38.842400	1,757,540.91	50.680000	2,293,168.64	535,627.73	0.22
		Base	38.842400	1,757,540.91	50.680000	2,293,168.64	535,627.73	0.22
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	59,368.000	Local	14.490677	860,282.49	38.390000	2,279,137.52	1,418,855.03	0.22
		Base	14.490677	860,282.49	38.390000	2,279,137.52	1,418,855.03	0.22
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	18,733.000	Local	116.839744	2,188,758.93	120.240000	2,252,455.92	63,696.99	0.21
		Base	116.839744	2,188,758.93	120.240000	2,252,455.92	63,696.99	0.21
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	26,486.000	Local	27.208510	720,644.60	38.590000	1,022,094.74	301,450.14	0.10
		Base	27.208510	720,644.60	38.590000	1,022,094.74	301,450.14	0.10
00766T100	AECOM COMMON STOCK USD.01							
	27,906.000	Local	32.711278	912,840.91	50.100000	1,398,090.60	485,249.69	0.13
		Base	32.711278	912,840.91	50.100000	1,398,090.60	485,249.69	0.13
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	23,073.000	Local	82.517406	1,903,924.10	110.190000	2,542,413.87	638,489.77	0.24
		Base	82.517406	1,903,924.10	110.190000	2,542,413.87	638,489.77	0.24
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	7,274.000	Local	403.352029	2,933,982.66	566.850000	4,123,266.90	1,189,284.24	0.39
		Base	403.352029	2,933,982.66	566.850000	4,123,266.90	1,189,284.24	0.39
018522300	ALLETE INC COMMON STOCK							
	26,431.000	Local	67.824192	1,792,661.21	62.840000	1,660,924.04	-131,737.17	0.16
		Base	67.824192	1,792,661.21	62.840000	1,660,924.04	-131,737.17	0.16
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	24,291.000	Local	45.302696	1,100,447.78	67.650000	1,643,286.15	542,838.37	0.16
		Base	45.302696	1,100,447.78	67.650000	1,643,286.15	542,838.37	0.16

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023436108	AMEDISYS INC COMMON STOCK USD.001							
	16,671.000	Local	135.183230	2,253,639.63	287.310000	4,789,745.01	2,536,105.38	0.45
		Base	135.183230	2,253,639.63	287.310000	4,789,745.01	2,536,105.38	0.45
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	69,980.000	Local	40.980020	2,867,781.78	41.160000	2,880,376.80	12,595.02	0.27
		Base	40.980020	2,867,781.78	41.160000	2,880,376.80	12,595.02	0.27
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	76,114.000	Local	16.636238	1,266,250.65	22.690000	1,727,026.66	460,776.01	0.16
		Base	16.636238	1,266,250.65	22.690000	1,727,026.66	460,776.01	0.16
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	35,759.000	Local	49.455976	1,768,496.24	94.140000	3,366,352.26	1,597,856.02	0.32
		Base	49.455976	1,768,496.24	94.140000	3,366,352.26	1,597,856.02	0.32
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	145,585.000	Local	6.488982	944,698.48	8.100000	1,179,238.50	234,540.02	0.11
		Base	6.488982	944,698.48	8.100000	1,179,238.50	234,540.02	0.11
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	75,593.000	Local	38.480500	2,908,856.43	38.770000	2,930,740.61	21,884.18	0.28
		Base	38.480500	2,908,856.43	38.770000	2,930,740.61	21,884.18	0.28
038336103	APTARGROUP INC COMMON STOCK USD.01							
	32,918.000	Local	57.076109	1,878,831.35	132.970000	4,377,106.46	2,498,275.11	0.41
		Base	57.076109	1,878,831.35	132.970000	4,377,106.46	2,498,275.11	0.41
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	38,411.000	Local	37.964685	1,458,261.51	97.630000	3,750,065.93	2,291,804.42	0.35
		Base	37.964685	1,458,261.51	97.630000	3,750,065.93	2,291,804.42	0.35
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	52,260.000	Local	59.537001	3,111,403.65	77.170000	4,032,904.20	921,500.55	0.38
		Base	59.537001	3,111,403.65	77.170000	4,032,904.20	921,500.55	0.38
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	27,725.000	Local	32.907739	912,367.06	79.990000	2,217,722.75	1,305,355.69	0.21
		Base	32.907739	912,367.06	79.990000	2,217,722.75	1,305,355.69	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
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	78,094.000	Local	18.216548	1,422,603.13	17.940000	1,401,006.36	-21,596.77	0.13
		Base	18.216548	1,422,603.13	17.940000	1,401,006.36	-21,596.77	0.13
05329W102	AUTONATION INC COMMON STOCK USD.01							
	29,941.000	Local	40.910687	1,224,906.89	71.280000	2,134,194.48	909,287.59	0.20
		Base	40.910687	1,224,906.89	71.280000	2,134,194.48	909,287.59	0.20
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	24,326.000	Local	37.952176	923,224.63	45.300000	1,101,967.80	178,743.17	0.10
		Base	37.952176	923,224.63	45.300000	1,101,967.80	178,743.17	0.10
05368V106	AVIENT CORP COMMON STOCK USD.01							
	46,533.000	Local	33.637041	1,565,232.44	38.430000	1,788,263.19	223,030.75	0.17
		Base	33.637041	1,565,232.44	38.430000	1,788,263.19	223,030.75	0.17
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	26,233.000	Local	33.884140	888,882.64	41.340000	1,084,472.22	195,589.58	0.10
		Base	33.884140	888,882.64	41.340000	1,084,472.22	195,589.58	0.10
053807103	AVNET INC COMMON STOCK USD1.0							
	50,250.000	Local	29.636587	1,489,238.50	35.310000	1,774,327.50	285,089.00	0.17
		Base	29.636587	1,489,238.50	35.310000	1,774,327.50	285,089.00	0.17
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	32,245.000	Local	66.827828	2,154,863.32	164.160000	5,293,339.20	3,138,475.88	0.50
		Base	66.827828	2,154,863.32	164.160000	5,293,339.20	3,138,475.88	0.50
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	69,801.000	Local	27.659490	1,930,660.07	42.070000	2,936,528.07	1,005,868.00	0.28
		Base	27.659490	1,930,660.07	42.070000	2,936,528.07	1,005,868.00	0.28
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	49,027.000	Local	20.238899	992,252.48	27.650000	1,355,596.55	363,344.07	0.13
		Base	20.238899	992,252.48	27.650000	1,355,596.55	363,344.07	0.13
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	20,369.000	Local	56.336343	1,147,514.98	78.190000	1,592,652.11	445,137.13	0.15
		Base	56.336343	1,147,514.98	78.190000	1,592,652.11	445,137.13	0.15

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Base Currency: USD - US DOLLAR

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06417N103	BANK OZK COMMON STOCK								
		Local	61,465.000	40.583909	2,494,489.96	37.160000	2,284,039.40	-210,450.56	0.22
		Base		40.583909	2,494,489.96	37.160000	2,284,039.40	-210,450.56	0.22
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	22,682.000	66.470619	1,507,686.58	47.240000	1,071,497.68	-436,188.90	0.10
		Base		66.470619	1,507,686.58	47.240000	1,071,497.68	-436,188.90	0.10
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	19,671.000	99.193569	1,951,236.69	324.910000	6,391,304.61	4,440,067.92	0.60
		Base		99.193569	1,951,236.69	324.910000	6,391,304.61	4,440,067.92	0.60
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	31,904.000	45.621139	1,455,496.82	59.120000	1,886,164.48	430,667.66	0.18
		Base		45.621139	1,455,496.82	59.120000	1,886,164.48	430,667.66	0.18
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	25,199.000	84.801113	2,136,903.25	66.490000	1,675,481.51	-461,421.74	0.16
		Base		84.801113	2,136,903.25	66.490000	1,675,481.51	-461,421.74	0.16
093671105	H+R BLOCK INC COMMON STOCK								
		Local	93,317.000	15.814600	1,475,771.03	17.230000	1,607,851.91	132,080.88	0.15
		Base		15.814600	1,475,771.03	17.230000	1,607,851.91	132,080.88	0.15
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,653.000	326.874296	1,520,946.10	916.890000	4,266,289.17	2,745,343.07	0.40
		Base		326.874296	1,520,946.10	916.890000	4,266,289.17	2,745,343.07	0.40
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	40,834.000	32.619572	1,331,987.61	45.160000	1,844,063.44	512,075.83	0.17
		Base		32.619572	1,331,987.61	45.160000	1,844,063.44	512,075.83	0.17
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	45,509.000	37.513139	1,707,185.45	35.360000	1,609,198.24	-97,987.21	0.15
		Base		37.513139	1,707,185.45	35.360000	1,609,198.24	-97,987.21	0.15
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	58.880000	239,759.36	148,115.52	0.02
		Base		22.505855	91,643.84	58.880000	239,759.36	148,115.52	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
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	25,159.000	78.408356	1,972,675.83	68.130000	1,714,082.67	-258,593.16	0.16
		Base		78.408356	1,972,675.83	68.130000	1,714,082.67	-258,593.16	0.16
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	150,748.000	17.021332	2,565,931.70	16.930000	2,552,163.64	-13,768.06	0.24
		Base		17.021332	2,565,931.70	16.930000	2,552,163.64	-13,768.06	0.24
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	37,576.000	79.697500	2,994,713.26	75.760000	2,846,757.76	-147,955.50	0.27
		Base		79.697500	2,994,713.26	75.760000	2,846,757.76	-147,955.50	0.27
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	119,878.000	16.805287	2,014,584.15	43.090000	5,165,543.02	3,150,958.87	0.49
		Base		16.805287	2,014,584.15	43.090000	5,165,543.02	3,150,958.87	0.49
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	39,852.000	29.151247	1,161,735.49	86.460000	3,445,603.92	2,283,868.43	0.33
		Base		29.151247	1,161,735.49	86.460000	3,445,603.92	2,283,868.43	0.33
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	104,300.000	35.304343	3,682,242.96	38.250000	3,989,475.00	307,232.04	0.38
		Base		35.304343	3,682,242.96	38.250000	3,989,475.00	307,232.04	0.38
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	61,923.000	34.736648	2,150,997.48	49.900000	3,089,957.70	938,960.22	0.29
		Base		34.736648	2,150,997.48	49.900000	3,089,957.70	938,960.22	0.29
125581801	CIT GROUP INC COMMON STOCK USD.01								
		Local	50,084.000	42.469382	2,127,036.52	36.900000	1,848,099.60	-278,936.92	0.17
		Base		42.469382	2,127,036.52	36.900000	1,848,099.60	-278,936.92	0.17
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	14,787.000	128.464534	1,899,605.07	147.310000	2,178,272.97	278,667.90	0.21
		Base		128.464534	1,899,605.07	147.310000	2,178,272.97	278,667.90	0.21
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	70,698.000	17.140074	1,211,768.95	21.210000	1,499,504.58	287,735.63	0.14
		Base		17.140074	1,211,768.95	21.210000	1,499,504.58	287,735.63	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
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	114,163.000	Local	10.037511	1,145,912.36	12.670000	1,446,445.21	300,532.85	0.14
		Base	10.037511	1,145,912.36	12.670000	1,446,445.21	300,532.85	0.14
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,748.000	Local	684.810036	1,881,857.98	2,000.000000	5,496,000.00	3,614,142.02	0.52
		Base	684.810036	1,881,857.98	2,000.000000	5,496,000.00	3,614,142.02	0.52
127055101	CABOT CORP COMMON STOCK USD1.0							
	28,773.000	Local	31.804317	915,105.60	43.910000	1,263,422.43	348,316.83	0.12
		Base	31.804317	915,105.60	43.910000	1,263,422.43	348,316.83	0.12
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	12,834.000	Local	173.976494	2,232,814.32	241.220000	3,095,817.48	863,003.16	0.29
		Base	173.976494	2,232,814.32	241.220000	3,095,817.48	863,003.16	0.29
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	105,845.000	Local	47.524270	5,030,206.41	70.390000	7,450,429.55	2,420,223.14	0.70
		Base	47.524270	5,030,206.41	70.390000	7,450,429.55	2,420,223.14	0.70
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	49,522.000	Local	60.068809	2,974,727.56	102.150000	5,058,672.30	2,083,944.74	0.48
		Base	60.068809	2,974,727.56	102.150000	5,058,672.30	2,083,944.74	0.48
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	19,119.000	Local	100.636558	1,924,070.35	78.970000	1,509,827.43	-414,242.92	0.14
		Base	100.636558	1,924,070.35	78.970000	1,509,827.43	-414,242.92	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	27,143.000	Local	62.916590	1,707,745.01	144.930000	3,933,834.99	2,226,089.98	0.37
		Base	62.916590	1,707,745.01	144.930000	3,933,834.99	2,226,089.98	0.37
146229109	CARTER S INC COMMON STOCK USD.01							
	22,206.000	Local	57.819805	1,283,946.60	88.040000	1,955,016.24	671,069.64	0.18
		Base	57.819805	1,283,946.60	88.040000	1,955,016.24	671,069.64	0.18
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	18,781.000	Local	108.523107	2,038,172.48	187.480000	3,521,061.88	1,482,889.40	0.33
		Base	108.523107	2,038,172.48	187.480000	3,521,061.88	1,482,889.40	0.33

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149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	38,074.000	Local	17.885605	680,976.52	33.820000	1,287,662.68	606,686.16	0.12
		Base	17.885605	680,976.52	33.820000	1,287,662.68	606,686.16	0.12
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	66,133.000	Local	67.083711	4,436,447.07	92.910000	6,144,417.03	1,707,969.96	0.58
		Base	67.083711	4,436,447.07	92.910000	6,144,417.03	1,707,969.96	0.58
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	94,494.000	Local	21.629764	2,043,882.88	15.290000	1,444,813.26	-599,069.62	0.14
		Base	21.629764	2,043,882.88	15.290000	1,444,813.26	-599,069.62	0.14
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	25,292.000	Local	62.348717	1,576,923.75	259.050000	6,551,892.60	4,974,968.85	0.62
		Base	62.348717	1,576,923.75	259.050000	6,551,892.60	4,974,968.85	0.62
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	8,118.000	Local	342.168769	2,777,726.07	517.900000	4,204,312.20	1,426,586.13	0.40
		Base	342.168769	2,777,726.07	517.900000	4,204,312.20	1,426,586.13	0.40
163851108	CHEMOURS CO/THE COMMON STOCK							
	83,670.000	Local	20.876462	1,746,733.58	26.340000	2,203,867.80	457,134.22	0.21
		Base	20.876462	1,746,733.58	26.340000	2,203,867.80	457,134.22	0.21
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	14,663.000	Local	98.313825	1,441,575.62	100.640000	1,475,684.32	34,108.70	0.14
		Base	98.313825	1,441,575.62	100.640000	1,475,684.32	34,108.70	0.14
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	18,056.000	Local	56.857574	1,026,620.36	187.450000	3,384,597.20	2,357,976.84	0.32
		Base	56.857574	1,026,620.36	187.450000	3,384,597.20	2,357,976.84	0.32
171779309	CIENA CORP COMMON STOCK USD.01							
	78,465.000	Local	23.197768	1,820,212.86	53.390000	4,189,246.35	2,369,033.49	0.40
		Base	23.197768	1,820,212.86	53.390000	4,189,246.35	2,369,033.49	0.40
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	51,844.000	Local	27.905627	1,446,739.33	42.180000	2,186,779.92	740,040.59	0.21
		Base	27.905627	1,446,739.33	42.180000	2,186,779.92	740,040.59	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
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	54,702.000	Local	24.645552	1,348,160.97	20.240000	1,107,168.48	-240,992.49	0.10
		Base	24.645552	1,348,160.97	20.240000	1,107,168.48	-240,992.49	0.10
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	29,476.000	Local	58.113072	1,712,940.91	93.690000	2,761,606.44	1,048,665.53	0.26
		Base	58.113072	1,712,940.91	93.690000	2,761,606.44	1,048,665.53	0.26
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	25,843.000	Local	45.311311	1,170,980.21	77.460000	2,001,798.78	830,818.57	0.19
		Base	45.311311	1,170,980.21	77.460000	2,001,798.78	830,818.57	0.19
192422103	COGNEX CORP COMMON STOCK USD.002							
	88,762.000	Local	27.138542	2,408,871.27	82.130000	7,290,023.06	4,881,151.79	0.69
		Base	27.138542	2,408,871.27	82.130000	7,290,023.06	4,881,151.79	0.69
192479103	COHERENT INC COMMON STOCK USD.01							
	12,420.000	Local	180.830576	2,245,915.75	200.840000	2,494,432.80	248,517.05	0.24
		Base	180.830576	2,245,915.75	200.840000	2,494,432.80	248,517.05	0.24
194014106	COLFAX CORP COMMON STOCK USD.001							
	51,209.000	Local	28.514249	1,460,186.19	37.120000	1,900,878.08	440,691.89	0.18
		Base	28.514249	1,460,186.19	37.120000	1,900,878.08	440,691.89	0.18
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	15,490.000	Local	96.092299	1,488,469.71	87.460000	1,354,755.40	-133,714.31	0.13
		Base	96.092299	1,488,469.71	87.460000	1,354,755.40	-133,714.31	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	53,594.000	Local	31.948583	1,712,252.38	66.850000	3,582,758.90	1,870,506.52	0.34
		Base	31.948583	1,712,252.38	66.850000	3,582,758.90	1,870,506.52	0.34
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	61,077.000	Local	15.130244	924,109.89	19.690000	1,202,606.13	278,496.24	0.11
		Base	15.130244	924,109.89	19.690000	1,202,606.13	278,496.24	0.11
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	23,964.000	Local	64.328986	1,541,579.83	62.780000	1,504,459.92	-37,119.91	0.14
		Base	64.328986	1,541,579.83	62.780000	1,504,459.92	-37,119.91	0.14

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	17,267.000	Local	79.530950	1,373,260.91	58.260000	1,005,975.42	-367,285.49	0.10
		Base	79.530950	1,373,260.91	58.260000	1,005,975.42	-367,285.49	0.10
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,946.000	Local	45.506142	953,171.64	106.920000	2,239,546.32	1,286,374.68	0.21
		Base	45.506142	953,171.64	106.920000	2,239,546.32	1,286,374.68	0.21
21870Q105	CORESITE REALTY CORP REIT USD.01							
	21,756.000	Local	107.923864	2,347,991.58	134.440000	2,924,876.64	576,885.06	0.28
		Base	107.923864	2,347,991.58	134.440000	2,924,876.64	576,885.06	0.28
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	39,547.000	Local	23.401569	925,461.85	75.290000	2,977,493.63	2,052,031.78	0.28
		Base	23.401569	925,461.85	75.290000	2,977,493.63	2,052,031.78	0.28
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	57,036.000	Local	30.262702	1,726,063.48	26.270000	1,498,335.72	-227,727.76	0.14
		Base	30.262702	1,726,063.48	26.270000	1,498,335.72	-227,727.76	0.14
222070203	COTY INC CL A COMMON STOCK USD.01							
	144,290.000	Local	2.752800	397,201.52	6.370000	919,127.30	521,925.78	0.09
		Base	2.752800	397,201.52	6.370000	919,127.30	521,925.78	0.09
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	75,561.000	Local	37.521478	2,835,160.40	31.540000	2,383,193.94	-451,966.46	0.23
		Base	37.521478	2,835,160.40	31.540000	2,383,193.94	-451,966.46	0.23
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	12,061.000	Local	145.995428	1,760,850.86	135.310000	1,631,973.91	-128,876.95	0.15
		Base	145.995428	1,760,850.86	135.310000	1,631,973.91	-128,876.95	0.15
224399105	CRANE CO COMMON STOCK USD1.0							
	25,114.000	Local	44.303633	1,112,641.44	75.680000	1,900,627.52	787,986.08	0.18
		Base	44.303633	1,112,641.44	75.680000	1,900,627.52	787,986.08	0.18
225447101	CREE INC COMMON STOCK USD.00125							
	56,159.000	Local	36.330965	2,040,310.66	101.080000	5,676,551.72	3,636,241.06	0.54
		Base	36.330965	2,040,310.66	101.080000	5,676,551.72	3,636,241.06	0.54

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229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	28,444.000	Local	66.348416	1,887,214.35	92.240000	2,623,674.56	736,460.21	0.25
		Base	66.348416	1,887,214.35	92.240000	2,623,674.56	736,460.21	0.25
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	21,100.000	Local	78.068246	1,647,240.00	103.790000	2,189,969.00	542,729.00	0.21
		Base	78.068246	1,647,240.00	103.790000	2,189,969.00	542,729.00	0.21
23283R100	CYRUSONE INC REIT USD.01							
	61,230.000	Local	54.644016	3,345,853.08	72.950000	4,466,728.50	1,120,875.42	0.42
		Base	54.644016	3,345,853.08	72.950000	4,466,728.50	1,120,875.42	0.42
235825205	DANA INC COMMON STOCK USD.01							
	73,467.000	Local	19.653021	1,443,848.51	19.360000	1,422,321.12	-21,527.39	0.13
		Base	19.653021	1,443,848.51	19.360000	1,422,321.12	-21,527.39	0.13
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	82,429.000	Local	27.441518	2,261,976.91	62.010000	5,111,422.29	2,849,445.38	0.48
		Base	27.441518	2,261,976.91	62.010000	5,111,422.29	2,849,445.38	0.48
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	14,281.000	Local	79.810395	1,139,772.25	291.980000	4,169,766.38	3,029,994.13	0.39
		Base	79.810395	1,139,772.25	291.980000	4,169,766.38	3,029,994.13	0.39
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	108,702.000	Local	25.748312	2,798,893.03	16.460000	1,789,234.92	-1,009,658.11	0.17
		Base	25.748312	2,798,893.03	16.460000	1,789,234.92	-1,009,658.11	0.17
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	33,422.000	Local	32.911635	1,099,972.65	67.010000	2,239,608.22	1,139,635.57	0.21
		Base	32.911635	1,099,972.65	67.010000	2,239,608.22	1,139,635.57	0.21
257559203	DOMTAR CORP COMMON STOCK USD.01							
	28,073.000	Local	45.904868	1,288,687.35	29.970000	841,347.81	-447,339.54	0.08
		Base	45.904868	1,288,687.35	29.970000	841,347.81	-447,339.54	0.08
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	64,198.000	Local	30.110995	1,933,065.65	59.440000	3,815,929.12	1,882,863.47	0.36
		Base	30.110995	1,933,065.65	59.440000	3,815,929.12	1,882,863.47	0.36

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25960P109	DOUGLAS EMMETT INC REIT USD.01							
	83,820.000	Local	31.898709	2,673,749.78	27.710000	2,322,652.20	-351,097.58	0.22
		Base	31.898709	2,673,749.78	27.710000	2,322,652.20	-351,097.58	0.22
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	16,226.000	Local	77.749514	1,261,563.61	81.140000	1,316,577.64	55,014.03	0.12
		Base	77.749514	1,261,563.61	81.140000	1,316,577.64	55,014.03	0.12
26884L109	EQT CORP COMMON STOCK							
	140,130.000	Local	17.143218	2,402,279.09	16.310000	2,285,520.30	-116,758.79	0.22
		Base	17.143218	2,402,279.09	16.310000	2,285,520.30	-116,758.79	0.22
26884U109	EPR PROPERTIES REIT USD.01							
	37,939.000	Local	55.237426	2,095,652.71	39.640000	1,503,901.96	-591,750.75	0.14
		Base	55.237426	2,095,652.71	39.640000	1,503,901.96	-591,750.75	0.14
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	21,282.000	Local	70.539694	1,501,225.77	110.030000	2,341,658.46	840,432.69	0.22
		Base	70.539694	1,501,225.77	110.030000	2,341,658.46	840,432.69	0.22
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	71,967.000	Local	26.154438	1,882,256.43	59.940000	4,313,701.98	2,431,445.55	0.41
		Base	26.154438	1,882,256.43	59.940000	4,313,701.98	2,431,445.55	0.41
277276101	EASTGROUP PROPERTIES INC REIT							
	20,113.000	Local	117.822795	2,369,769.87	135.140000	2,718,070.82	348,300.95	0.26
		Base	117.822795	2,369,769.87	135.140000	2,718,070.82	348,300.95	0.26
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
	58,072.000	Local	30.974865	1,798,772.36	67.140000	3,898,954.08	2,100,181.72	0.37
		Base	30.974865	1,798,772.36	67.140000	3,898,954.08	2,100,181.72	0.37
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	27,637.000	Local	43.371287	1,198,652.25	33.400000	923,075.80	-275,576.45	0.09
		Base	43.371287	1,198,652.25	33.400000	923,075.80	-275,576.45	0.09
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	27,930.000	Local	53.517233	1,494,736.32	88.300000	2,466,219.00	971,482.68	0.23
		Base	53.517233	1,494,736.32	88.300000	2,466,219.00	971,482.68	0.23

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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	22,906.000	Local	103.888075	2,379,660.25	106.850000	2,447,506.10	67,845.85	0.23
		Base	103.888075	2,379,660.25	106.850000	2,447,506.10	67,845.85	0.23
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	50,557.000	Local	46.779850	2,365,048.90	80.400000	4,064,782.80	1,699,733.90	0.38
		Base	46.779850	2,365,048.90	80.400000	4,064,782.80	1,699,733.90	0.38
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	29,607.000	Local	29.595472	876,233.13	43.840000	1,297,970.88	421,737.75	0.12
		Base	29.595472	876,233.13	43.840000	1,297,970.88	421,737.75	0.12
29275Y102	ENERSYS COMMON STOCK USD.01							
	21,653.000	Local	66.516863	1,440,289.63	82.230000	1,780,526.19	340,236.56	0.17
		Base	66.516863	1,440,289.63	82.230000	1,780,526.19	340,236.56	0.17
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	206,943.000	Local	14.206831	2,940,004.33	6.650000	1,376,170.95	-1,563,833.38	0.13
		Base	14.206831	2,940,004.33	6.650000	1,376,170.95	-1,563,833.38	0.13
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	113,413.000	Local	25.668274	2,911,116.01	46.300000	5,251,021.90	2,339,905.89	0.50
		Base	25.668274	2,911,116.01	46.300000	5,251,021.90	2,339,905.89	0.50
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	20,670.000	Local	79.272768	1,638,568.11	109.100000	2,255,097.00	616,528.89	0.21
		Base	79.272768	1,638,568.11	109.100000	2,255,097.00	616,528.89	0.21
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	157,746.000	Local	20.996861	3,312,170.91	22.210000	3,503,538.66	191,367.75	0.33
		Base	20.996861	3,312,170.91	22.210000	3,503,538.66	191,367.75	0.33
302520101	FNB CORP COMMON STOCK USD.01							
	164,046.000	Local	12.167905	1,996,096.10	9.860000	1,617,493.56	-378,602.54	0.15
		Base	12.167905	1,996,096.10	9.860000	1,617,493.56	-378,602.54	0.15
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	18,136.000	Local	110.317115	2,000,711.19	109.970000	1,994,415.92	-6,295.27	0.19
		Base	110.317115	2,000,711.19	109.970000	1,994,415.92	-6,295.27	0.19

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303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	19,328.000	Local	106.311916	2,054,796.72	302.340000	5,843,627.52	3,788,830.80	0.55
		Base	106.311916	2,054,796.72	302.340000	5,843,627.52	3,788,830.80	0.55
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	14,801.000	Local	88.002401	1,302,523.54	450.110000	6,662,078.11	5,359,554.57	0.63
		Base	88.002401	1,302,523.54	450.110000	6,662,078.11	5,359,554.57	0.63
314211103	FEDERATED HERMES INC COMMON STOCK							
	48,010.000	Local	22.762795	1,092,841.80	27.000000	1,296,270.00	203,428.20	0.12
		Base	22.762795	1,092,841.80	27.000000	1,296,270.00	203,428.20	0.12
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	56,756.000	Local	24.182656	1,372,510.80	52.290000	2,967,771.24	1,595,260.44	0.28
		Base	24.182656	1,372,510.80	52.290000	2,967,771.24	1,595,260.44	0.28
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	72,259.000	Local	27.636195	1,996,963.78	37.880000	2,737,170.92	740,207.14	0.26
		Base	27.636195	1,996,963.78	37.880000	2,737,170.92	740,207.14	0.26
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	282,086.000	Local	11.588318	3,268,902.33	13.890000	3,918,174.54	649,272.21	0.37
		Base	11.588318	3,268,902.33	13.890000	3,918,174.54	649,272.21	0.37
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	65,600.000	Local	26.231455	1,720,783.47	40.640000	2,665,984.00	945,200.53	0.25
		Base	26.231455	1,720,783.47	40.640000	2,665,984.00	945,200.53	0.25
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	43,132.000	Local	39.456422	1,701,834.41	99.150000	4,276,537.80	2,574,703.39	0.40
		Base	39.456422	1,701,834.41	99.150000	4,276,537.80	2,574,703.39	0.40
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	21,071.000	Local	88.859409	1,872,356.61	58.880000	1,240,660.48	-631,696.13	0.12
		Base	88.859409	1,872,356.61	58.880000	1,240,660.48	-631,696.13	0.12
33829M101	FIVE BELOW COMMON STOCK USD.01							
	28,434.000	Local	80.127250	2,278,338.23	175.730000	4,996,706.82	2,718,368.59	0.47
		Base	80.127250	2,278,338.23	175.730000	4,996,706.82	2,718,368.59	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
343412102	FLUOR CORP COMMON STOCK USD.01							
	63,667.000	Local	28.550851	1,817,747.03	17.290000	1,100,802.43	-716,944.60	0.10
		Base	28.550851	1,817,747.03	17.290000	1,100,802.43	-716,944.60	0.10
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	100,105.000	Local	15.296771	1,531,283.25	22.960000	2,298,410.80	767,127.55	0.22
		Base	15.296771	1,531,283.25	22.960000	2,298,410.80	767,127.55	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	53,078.000	Local	36.243064	1,923,709.35	43.820000	2,325,877.96	402,168.61	0.22
		Base	36.243064	1,923,709.35	43.820000	2,325,877.96	402,168.61	0.22
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	21,207.000	Local	75.892500	1,609,452.25	119.640000	2,537,205.48	927,753.23	0.24
		Base	75.892500	1,609,452.25	119.640000	2,537,205.48	927,753.23	0.24
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	82,497.000	Local	10.835950	893,933.40	13.400000	1,105,459.80	211,526.40	0.10
		Base	10.835950	893,933.40	13.400000	1,105,459.80	211,526.40	0.10
361448103	GATX CORP COMMON STOCK USD.625							
	17,796.000	Local	38.435713	684,001.94	92.800000	1,651,468.80	967,466.86	0.16
		Base	38.435713	684,001.94	92.800000	1,651,468.80	967,466.86	0.16
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	31,952.000	Local	108.939395	3,480,831.54	246.420000	7,873,611.84	4,392,780.30	0.74
		Base	108.939395	3,480,831.54	246.420000	7,873,611.84	4,392,780.30	0.74
371901109	GENTEX CORP COMMON STOCK USD.06							
	124,670.000	Local	12.836997	1,600,388.45	33.050000	4,120,343.50	2,519,955.05	0.39
		Base	12.836997	1,600,388.45	33.050000	4,120,343.50	2,519,955.05	0.39
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	257,285.000	Local	4.794058	1,233,439.21	2.840000	730,689.40	-502,749.81	0.07
		Base	4.794058	1,233,439.21	2.840000	730,689.40	-502,749.81	0.07
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	48,564.000	Local	34.104847	1,656,267.77	46.650000	2,265,510.60	609,242.83	0.21
		Base	34.104847	1,656,267.77	46.650000	2,265,510.60	609,242.83	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
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	38,766.000	Local	30.306633	1,174,866.95	61.690000	2,391,474.54	1,216,607.59	0.23
		Base	30.306633	1,174,866.95	61.690000	2,391,474.54	1,216,607.59	0.23
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	118,742.000	Local	17.933272	2,129,432.53	10.550000	1,252,728.10	-876,704.43	0.12
		Base	17.933272	2,129,432.53	10.550000	1,252,728.10	-876,704.43	0.12
384109104	GRACO INC COMMON STOCK USD1.0							
	85,187.000	Local	19.546629	1,665,118.71	68.940000	5,872,791.78	4,207,673.07	0.55
		Base	19.546629	1,665,118.71	68.940000	5,872,791.78	4,207,673.07	0.55
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,049.000	Local	443.139561	907,992.96	568.110000	1,164,057.39	256,064.43	0.11
		Base	443.139561	907,992.96	568.110000	1,164,057.39	256,064.43	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	23,825.000	Local	93.492498	2,227,458.76	84.940000	2,023,695.50	-203,763.26	0.19
		Base	93.492498	2,227,458.76	84.940000	2,023,695.50	-203,763.26	0.19
397624107	GREIF INC CL A COMMON STOCK							
	13,447.000	Local	49.217793	661,831.66	45.160000	607,266.52	-54,565.14	0.06
		Base	49.217793	661,831.66	45.160000	607,266.52	-54,565.14	0.06
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	43,575.000	Local	38.571068	1,680,734.29	42.690000	1,860,216.75	179,482.46	0.18
		Base	38.571068	1,680,734.29	42.690000	1,860,216.75	179,482.46	0.18
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	47,162.000	Local	56.628629	2,670,719.40	75.270000	3,549,883.74	879,164.34	0.34
		Base	56.628629	2,670,719.40	75.270000	3,549,883.74	879,164.34	0.34
404251100	HNI CORP COMMON STOCK USD1.0							
	21,719.000	Local	30.941497	672,018.37	32.260000	700,654.94	28,636.57	0.07
		Base	30.941497	672,018.37	32.260000	700,654.94	28,636.57	0.07
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	25,818.000	Local	95.430380	2,463,821.54	114.290000	2,950,739.22	486,917.68	0.28
		Base	95.430380	2,463,821.54	114.290000	2,950,739.22	486,917.68	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
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	41,970.000	Local	25.375321	1,065,002.23	41.585000	1,745,322.45	680,320.22	0.16
		Base	25.375321	1,065,002.23	41.585000	1,745,322.45	680,320.22	0.16
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	64,596.000	Local	42.910300	2,771,833.74	47.590000	3,074,123.64	302,289.90	0.29
		Base	42.910300	2,771,833.74	47.590000	3,074,123.64	302,289.90	0.29
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	43,948.000	Local	32.222687	1,416,122.63	34.140000	1,500,384.72	84,262.09	0.14
		Base	32.222687	1,416,122.63	34.140000	1,500,384.72	84,262.09	0.14
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	18,943.000	Local	60.438346	1,144,883.58	112.470000	2,130,519.21	985,635.63	0.20
		Base	60.438346	1,144,883.58	112.470000	2,130,519.21	985,635.63	0.20
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	77,936.000	Local	23.448400	1,827,474.50	40.090000	3,124,454.24	1,296,979.74	0.30
		Base	23.448400	1,827,474.50	40.090000	3,124,454.24	1,296,979.74	0.30
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	55,497.000	Local	28.017720	1,554,899.41	33.060000	1,834,730.82	279,831.41	0.17
		Base	28.017720	1,554,899.41	33.060000	1,834,730.82	279,831.41	0.17
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	38,853.000	Local	46.808787	1,818,661.80	32.420000	1,259,614.26	-559,047.54	0.12
		Base	46.808787	1,818,661.80	32.420000	1,259,614.26	-559,047.54	0.12
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	69,201.000	Local	30.559435	2,114,743.48	30.010000	2,076,722.01	-38,021.47	0.20
		Base	30.559435	2,114,743.48	30.010000	2,076,722.01	-38,021.47	0.20
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	39,087.000	Local	83.498015	3,263,686.91	83.550000	3,265,718.85	2,031.94	0.31
		Base	83.498015	3,263,686.91	83.550000	3,265,718.85	2,031.94	0.31
428291108	HEXCEL CORP COMMON STOCK USD.01							
	42,474.000	Local	42.077100	1,787,182.75	43.660000	1,854,414.84	67,232.09	0.18
		Base	42.077100	1,787,182.75	43.660000	1,854,414.84	67,232.09	0.18

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	52,846.000	Local	35.062606	1,852,918.48	37.490000	1,981,196.54	128,278.06	0.19
		Base	35.062606	1,852,918.48	37.490000	1,981,196.54	128,278.06	0.19
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	33,975.000	Local	52.763392	1,792,636.26	96.040000	3,262,959.00	1,470,322.74	0.31
		Base	52.763392	1,792,636.26	96.040000	3,262,959.00	1,470,322.74	0.31
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	77,262.000	Local	21.617915	1,670,243.38	21.200000	1,637,954.40	-32,288.98	0.15
		Base	21.617915	1,670,243.38	21.200000	1,637,954.40	-32,288.98	0.15
443510607	HUBBELL INC COMMON STOCK USD.01							
	27,578.000	Local	72.915681	2,010,868.66	155.600000	4,291,136.80	2,280,268.14	0.41
		Base	72.915681	2,010,868.66	155.600000	4,291,136.80	2,280,268.14	0.41
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	77,359.000	Local	23.798500	1,841,028.16	23.440000	1,813,294.96	-27,733.20	0.17
		Base	23.798500	1,841,028.16	23.440000	1,813,294.96	-27,733.20	0.17
449253103	IAA INC COMMON STOCK USD.01							
	68,359.000	Local	52.128012	3,563,418.79	57.140000	3,906,033.26	342,614.47	0.37
		Base	52.128012	3,563,418.79	57.140000	3,906,033.26	342,614.47	0.37
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,915.000	Local	232.139590	2,301,664.03	204.480000	2,027,419.20	-274,244.83	0.19
		Base	232.139590	2,301,664.03	204.480000	2,027,419.20	-274,244.83	0.19
45073V108	ITT INC COMMON STOCK USD1.0							
	43,953.000	Local	28.360114	1,246,512.10	74.710000	3,283,728.63	2,037,216.53	0.31
		Base	28.360114	1,246,512.10	74.710000	3,283,728.63	2,037,216.53	0.31
451107106	IDACORP INC COMMON STOCK							
	25,658.000	Local	50.433111	1,294,012.75	88.300000	2,265,601.40	971,588.65	0.21
		Base	50.433111	1,294,012.75	88.300000	2,265,601.40	971,588.65	0.21
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	20,991.000	Local	94.532646	1,984,334.78	65.690000	1,378,898.79	-605,435.99	0.13
		Base	94.532646	1,984,334.78	65.690000	1,378,898.79	-605,435.99	0.13

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457187102	INGREDION INC COMMON STOCK USD.01							
	34,066.000	Local	53.377220	1,818,348.37	75.470000	2,570,961.02	752,612.65	0.24
		Base	53.377220	1,818,348.37	75.470000	2,570,961.02	752,612.65	0.24
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	18,151.000	Local	91.604677	1,662,716.49	78.490000	1,424,671.99	-238,044.50	0.13
		Base	91.604677	1,662,716.49	78.490000	1,424,671.99	-238,044.50	0.13
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	35,999.000	Local	60.329689	2,171,808.47	66.040000	2,377,373.96	205,565.49	0.22
		Base	60.329689	2,171,808.47	66.040000	2,377,373.96	205,565.49	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	41,098.000	Local	56.510837	2,322,482.39	61.190000	2,514,786.62	192,304.23	0.24
		Base	56.510837	2,322,482.39	61.190000	2,514,786.62	192,304.23	0.24
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	15,666.000	Local	42.162438	660,516.76	64.210000	1,005,913.86	345,397.10	0.10
		Base	42.162438	660,516.76	64.210000	1,005,913.86	345,397.10	0.10
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	28,319.000	Local	22.794511	645,517.76	37.810000	1,070,741.39	425,223.63	0.10
		Base	22.794511	645,517.76	37.810000	1,070,741.39	425,223.63	0.10
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	22,105.000	Local	145.423569	3,214,587.99	233.250000	5,155,991.25	1,941,403.26	0.49
		Base	145.423569	3,214,587.99	233.250000	5,155,991.25	1,941,403.26	0.49
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	56,613.000	Local	36.256615	2,052,595.76	29.860000	1,690,464.18	-362,131.58	0.16
		Base	36.256615	2,052,595.76	29.860000	1,690,464.18	-362,131.58	0.16
466313103	JABIL INC COMMON STOCK USD.001							
	68,366.000	Local	22.747048	1,555,124.70	41.370000	2,828,301.42	1,273,176.72	0.27
		Base	22.747048	1,555,124.70	41.370000	2,828,301.42	1,273,176.72	0.27
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	11,555.000	Local	83.844463	968,822.77	94.140000	1,087,787.70	118,964.93	0.10
		Base	83.844463	968,822.77	94.140000	1,087,787.70	118,964.93	0.10

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47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	105,240.000	Local	17.826216	1,876,030.93	23.350000	2,457,354.00	581,323.07	0.23
		Base	17.826216	1,876,030.93	23.350000	2,457,354.00	581,323.07	0.23
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	159,996.000	Local	12.350791	1,976,077.09	14.340000	2,294,342.64	318,265.55	0.22
		Base	12.350791	1,976,077.09	14.340000	2,294,342.64	318,265.55	0.22
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	26,085.000	Local	96.033036	2,505,021.74	146.210000	3,813,887.85	1,308,866.11	0.36
		Base	96.033036	2,505,021.74	146.210000	3,813,887.85	1,308,866.11	0.36
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	21,795.000	Local	78.252663	1,705,516.78	102.640000	2,237,038.80	531,522.02	0.21
		Base	78.252663	1,705,516.78	102.640000	2,237,038.80	531,522.02	0.21
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	65,719.000	Local	22.697428	1,491,652.24	18.460000	1,213,172.74	-278,479.50	0.11
		Base	22.697428	1,491,652.24	18.460000	1,213,172.74	-278,479.50	0.11
48242W106	KBR INC COMMON STOCK USD.001							
	72,469.000	Local	25.312971	1,834,405.68	29.050000	2,105,224.45	270,818.77	0.20
		Base	25.312971	1,834,405.68	29.050000	2,105,224.45	270,818.77	0.20
48666K109	KB HOME COMMON STOCK USD1.0							
	44,783.000	Local	16.403944	734,617.84	41.640000	1,864,764.12	1,130,146.28	0.18
		Base	16.403944	734,617.84	41.640000	1,864,764.12	1,130,146.28	0.18
488401100	KEMPER CORP COMMON STOCK USD.1							
	31,266.000	Local	44.840849	1,401,993.98	70.350000	2,199,563.10	797,569.12	0.21
		Base	44.840849	1,401,993.98	70.350000	2,199,563.10	797,569.12	0.21
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	42,353.000	Local	29.334936	1,242,422.53	37.880000	1,604,331.64	361,909.11	0.15
		Base	29.334936	1,242,422.53	37.880000	1,604,331.64	361,909.11	0.15
49427F108	KILROY REALTY CORP REIT USD.01							
	53,326.000	Local	60.613825	3,232,292.82	56.630000	3,019,851.38	-212,441.44	0.29
		Base	60.613825	3,232,292.82	56.630000	3,019,851.38	-212,441.44	0.29

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49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,839.000	Local	200.137500	2,169,290.36	187.560000	2,032,962.84	-136,327.52	0.19
		Base	200.137500	2,169,290.36	187.560000	2,032,962.84	-136,327.52	0.19
497266106	KIRBY CORP COMMON STOCK USD.1							
	30,538.000	Local	54.182049	1,654,611.42	50.760000	1,550,108.88	-104,502.54	0.15
		Base	54.182049	1,654,611.42	50.760000	1,550,108.88	-104,502.54	0.15
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	63,930.000	Local	37.785433	2,415,622.72	40.000000	2,557,200.00	141,577.28	0.24
		Base	37.785433	2,415,622.72	40.000000	2,557,200.00	141,577.28	0.24
500255104	KOHLS CORP COMMON STOCK USD.01							
	80,177.000	Local	19.489400	1,562,601.63	44.060000	3,532,598.62	1,969,996.99	0.33
		Base	19.489400	1,562,601.63	44.060000	3,532,598.62	1,969,996.99	0.33
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	16,064.000	Local	126.382666	2,030,211.15	199.220000	3,200,270.08	1,170,058.93	0.30
		Base	126.382666	2,030,211.15	199.220000	3,200,270.08	1,170,058.93	0.30
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	43,972.000	Local	44.096621	1,939,016.64	80.780000	3,552,058.16	1,613,041.52	0.34
		Base	44.096621	1,939,016.64	80.780000	3,552,058.16	1,613,041.52	0.34
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,951.000	Local	78.775734	783,897.33	174.580000	1,737,245.58	953,348.25	0.16
		Base	78.775734	783,897.33	174.580000	1,737,245.58	953,348.25	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	19,515.000	Local	56.011061	1,093,055.85	139.400000	2,720,391.00	1,627,335.15	0.26
		Base	56.011061	1,093,055.85	139.400000	2,720,391.00	1,627,335.15	0.26
521865204	LEAR CORP COMMON STOCK USD.01							
	27,778.000	Local	131.880707	3,663,382.27	150.760000	4,187,811.28	524,429.01	0.40
		Base	131.880707	3,663,382.27	150.760000	4,187,811.28	524,429.01	0.40
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	5,538.000	Local	314.177775	1,739,916.52	325.520000	1,802,729.76	62,813.24	0.17
		Base	314.177775	1,739,916.52	325.520000	1,802,729.76	62,813.24	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
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	17,704.000	Local	83.140186	1,471,913.85	275.490000	4,877,274.96	3,405,361.11	0.46
		Base	83.140186	1,471,913.85	275.490000	4,877,274.96	3,405,361.11	0.46
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,185.000	Local	151.528272	1,240,258.91	185.350000	1,517,089.75	276,830.84	0.14
		Base	151.528272	1,240,258.91	185.350000	1,517,089.75	276,830.84	0.14
53223X107	LIFE STORAGE INC REIT USD.01							
	37,057.500	Local	68.051499	2,521,818.42	81.580000	3,023,150.85	501,332.43	0.29
		Base	68.051499	2,521,818.42	81.580000	3,023,150.85	501,332.43	0.29
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	30,261.000	Local	44.614414	1,350,076.79	114.500000	3,464,884.50	2,114,807.71	0.33
		Base	44.614414	1,350,076.79	114.500000	3,464,884.50	2,114,807.71	0.33
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	1,037.000	Local	238.226268	247,040.64	318.680000	330,471.16	83,430.52	0.03
		Base	238.226268	247,040.64	318.680000	330,471.16	83,430.52	0.03
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	12,398.000	Local	155.428092	1,926,997.49	243.370000	3,017,301.26	1,090,303.77	0.29
		Base	155.428092	1,926,997.49	243.370000	3,017,301.26	1,090,303.77	0.29
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	33,717.000	Local	21.321129	718,884.50	75.710000	2,552,714.07	1,833,829.57	0.24
		Base	21.321129	718,884.50	75.710000	2,552,714.07	1,833,829.57	0.24
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	55,587.000	Local	12.244724	680,647.49	38.010000	2,112,861.87	1,432,214.38	0.20
		Base	12.244724	680,647.49	38.010000	2,112,861.87	1,432,214.38	0.20
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	38,392.000	Local	59.317131	2,277,303.28	93.800000	3,601,169.60	1,323,866.32	0.34
		Base	59.317131	2,277,303.28	93.800000	3,601,169.60	1,323,866.32	0.34
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	101,957.000	Local	21.511645	2,193,262.82	26.290000	2,680,449.53	487,186.71	0.25
		Base	21.511645	2,193,262.82	26.290000	2,680,449.53	487,186.71	0.25

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552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	172,281.000	Local	12.567500	2,165,141.47	11.720000	2,019,133.32	-146,008.15	0.19
		Base	12.567500	2,165,141.47	11.720000	2,019,133.32	-146,008.15	0.19
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	28,035.000	Local	102.750880	2,880,620.91	158.070000	4,431,492.45	1,550,871.54	0.42
		Base	102.750880	2,880,620.91	158.070000	4,431,492.45	1,550,871.54	0.42
553498106	MSA SAFETY INC COMMON STOCK							
	18,420.000	Local	51.915894	956,290.76	156.120000	2,875,730.40	1,919,439.64	0.27
		Base	51.915894	956,290.76	156.120000	2,875,730.40	1,919,439.64	0.27
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	23,288.000	Local	64.292311	1,497,239.33	77.570000	1,806,450.16	309,210.83	0.17
		Base	64.292311	1,497,239.33	77.570000	1,806,450.16	309,210.83	0.17
554382101	MACERICH CO/THE REIT USD.01							
	60,294.000	Local	23.393879	1,410,510.56	15.700000	946,615.80	-463,894.76	0.09
		Base	23.393879	1,410,510.56	15.700000	946,615.80	-463,894.76	0.09
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	32,340.000	Local	59.027531	1,908,950.36	113.230000	3,661,858.20	1,752,907.84	0.35
		Base	59.027531	1,908,950.36	113.230000	3,661,858.20	1,752,907.84	0.35
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	29,253.000	Local	54.360230	1,590,199.82	88.440000	2,587,135.32	996,935.50	0.24
		Base	54.360230	1,590,199.82	88.440000	2,587,135.32	996,935.50	0.24
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,879.000	Local	111.188129	2,321,496.94	122.760000	2,563,106.04	241,609.10	0.24
		Base	111.188129	2,321,496.94	122.760000	2,563,106.04	241,609.10	0.24
574795100	MASIMO CORP COMMON STOCK USD.001							
	25,756.000	Local	109.506829	2,820,457.88	255.920000	6,591,475.52	3,771,017.64	0.62
		Base	109.506829	2,820,457.88	255.920000	6,591,475.52	3,771,017.64	0.62
576323109	MASTEC INC COMMON STOCK USD.1							
	28,548.000	Local	44.915528	1,282,248.50	77.150000	2,202,478.20	920,229.70	0.21
		Base	44.915528	1,282,248.50	77.150000	2,202,478.20	920,229.70	0.21

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577081102	MATTEL INC COMMON STOCK USD1.0							
	177,057.000	Local	10.702945	1,895,031.29	18.120000	3,208,272.84	1,313,241.55	0.30
		Base	10.702945	1,895,031.29	18.120000	3,208,272.84	1,313,241.55	0.30
577933104	MAXIMUS INC COMMON STOCK							
	31,271.000	Local	63.441395	1,983,875.87	75.060000	2,347,201.26	363,325.39	0.22
		Base	63.441395	1,983,875.87	75.060000	2,347,201.26	363,325.39	0.22
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	289,074.000	Local	16.351664	4,726,841.04	21.110000	6,102,352.14	1,375,511.10	0.58
		Base	16.351664	4,726,841.04	21.110000	6,102,352.14	1,375,511.10	0.58
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	14,011.000	Local	109.845100	1,539,039.70	132.790000	1,860,520.69	321,480.99	0.18
		Base	109.845100	1,539,039.70	132.790000	1,860,520.69	321,480.99	0.18
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	28,490.000	Local	73.358259	2,089,976.80	71.060000	2,024,499.40	-65,477.40	0.19
		Base	73.358259	2,089,976.80	71.060000	2,024,499.40	-65,477.40	0.19
589400100	MERCURY GENERAL CORP COMMON STOCK							
	13,513.000	Local	43.610084	589,303.06	53.010000	716,324.13	127,021.07	0.07
		Base	43.610084	589,303.06	53.010000	716,324.13	127,021.07	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	28,247.000	Local	76.727200	2,167,313.22	135.720000	3,833,682.84	1,666,369.62	0.36
		Base	76.727200	2,167,313.22	135.720000	3,833,682.84	1,666,369.62	0.36
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	29,949.000	Local	22.997023	688,737.84	34.250000	1,025,753.25	337,015.41	0.10
		Base	22.997023	688,737.84	34.250000	1,025,753.25	337,015.41	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	17,282.000	Local	34.304284	592,846.64	61.630000	1,065,089.66	472,243.02	0.10
		Base	34.304284	592,846.64	61.630000	1,065,089.66	472,243.02	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	30,144.000	Local	95.661754	2,883,627.92	213.610000	6,439,059.84	3,555,431.92	0.61
		Base	95.661754	2,883,627.92	213.610000	6,439,059.84	3,555,431.92	0.61

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609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	21,555.000	Local	99.048450	2,134,989.33	355.290000	7,658,275.95	5,523,286.62	0.72
		Base	99.048450	2,134,989.33	355.290000	7,658,275.95	5,523,286.62	0.72
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	73,413.000	Local	24.628879	1,808,079.90	12.370000	908,118.81	-899,961.09	0.09
		Base	24.628879	1,808,079.90	12.370000	908,118.81	-899,961.09	0.09
626755102	MURPHY USA INC COMMON STOCK							
	13,520.000	Local	50.632429	684,550.44	124.570000	1,684,186.40	999,635.96	0.16
		Base	50.632429	684,550.44	124.570000	1,684,186.40	999,635.96	0.16
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	65,559.000	Local	19.282231	1,264,123.80	33.360000	2,187,048.24	922,924.44	0.21
		Base	19.282231	1,264,123.80	33.360000	2,187,048.24	922,924.44	0.21
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	46,252.000	Local	44.313113	2,049,570.12	40.260000	1,862,105.52	-187,464.60	0.18
		Base	44.313113	2,049,570.12	40.260000	1,862,105.52	-187,464.60	0.18
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	66,747.000	Local	29.364036	1,959,961.28	41.400000	2,763,325.80	803,364.52	0.26
		Base	29.364036	1,959,961.28	41.400000	2,763,325.80	803,364.52	0.26
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	88,333.000	Local	35.000000	3,091,655.02	39.000000	3,444,987.00	353,331.98	0.33
		Base	35.000000	3,091,655.02	39.000000	3,444,987.00	353,331.98	0.33
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	94,715.000	Local	12.067143	1,142,939.49	11.255000	1,066,017.33	-76,922.16	0.10
		Base	12.067143	1,142,939.49	11.255000	1,066,017.33	-76,922.16	0.10
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	91,217.000	Local	17.392391	1,586,481.75	19.700000	1,796,974.90	210,493.15	0.17
		Base	17.392391	1,586,481.75	19.700000	1,796,974.90	210,493.15	0.17
640491106	NEOGEN CORP COMMON STOCK USD.16							
	26,969.000	Local	69.217531	1,866,727.60	80.870000	2,180,983.03	314,255.43	0.21
		Base	69.217531	1,866,727.60	80.870000	2,180,983.03	314,255.43	0.21

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64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	37,410.000	Local	34.418635	1,287,601.15	29.235000	1,093,681.35	-193,919.80	0.10
		Base	34.418635	1,287,601.15	29.235000	1,093,681.35	-193,919.80	0.10
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	48,879.000	Local	35.318041	1,726,310.55	35.010000	1,711,253.79	-15,056.76	0.16
		Base	35.318041	1,726,310.55	35.010000	1,711,253.79	-15,056.76	0.16
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	235,875.000	Local	14.891284	3,512,481.53	10.460000	2,467,252.50	-1,045,229.03	0.23
		Base	14.891284	3,512,481.53	10.460000	2,467,252.50	-1,045,229.03	0.23
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	73,624.000	Local	16.301047	1,200,148.27	49.590000	3,651,014.16	2,450,865.89	0.34
		Base	16.301047	1,200,148.27	49.590000	3,651,014.16	2,450,865.89	0.34
651587107	NEWMARKET CORP COMMON STOCK							
	3,720.000	Local	209.387516	778,921.56	392.190000	1,458,946.80	680,025.24	0.14
		Base	209.387516	778,921.56	392.190000	1,458,946.80	680,025.24	0.14
655663102	NORDSON CORP COMMON STOCK							
	27,443.000	Local	69.760895	1,914,448.24	178.990000	4,912,022.57	2,997,574.33	0.46
		Base	69.760895	1,914,448.24	178.990000	4,912,022.57	2,997,574.33	0.46
655664100	NORDSTROM INC COMMON STOCK							
	55,321.000	Local	16.044900	887,619.91	35.450000	1,961,129.45	1,073,509.54	0.19
		Base	16.044900	887,619.91	35.450000	1,961,129.45	1,073,509.54	0.19
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	25,719.000	Local	61.026947	1,569,552.06	54.470000	1,400,913.93	-168,638.13	0.13
		Base	61.026947	1,569,552.06	54.470000	1,400,913.93	-168,638.13	0.13
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	25,942.000	Local	51.071802	1,324,904.70	57.870000	1,501,263.54	176,358.84	0.14
		Base	51.071802	1,324,904.70	57.870000	1,501,263.54	176,358.84	0.14
670704105	NUVASIVE INC COMMON STOCK USD.001							
	26,076.000	Local	66.462339	1,733,071.95	53.740000	1,401,324.24	-331,747.71	0.13
		Base	66.462339	1,733,071.95	53.740000	1,401,324.24	-331,747.71	0.13

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670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	101,702.000	Local	23.521874	2,392,221.65	30.520000	3,103,945.04	711,723.39	0.29
		Base	23.521874	2,392,221.65	30.520000	3,103,945.04	711,723.39	0.29
67098H104	O I GLASS INC COMMON STOCK							
	154,416.000	Local	14.254322	2,201,095.32	12.640000	1,951,818.24	-249,277.08	0.18
		Base	14.254322	2,201,095.32	12.640000	1,951,818.24	-249,277.08	0.18
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	143,858.000	Local	16.337291	2,350,250.06	18.100000	2,603,829.80	253,579.74	0.25
		Base	16.337291	2,350,250.06	18.100000	2,603,829.80	253,579.74	0.25
680665205	OLIN CORP COMMON STOCK USD1.0							
	72,345.000	Local	18.187742	1,315,792.22	23.910000	1,729,768.95	413,976.73	0.16
		Base	18.187742	1,315,792.22	23.910000	1,729,768.95	413,976.73	0.16
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,923.000	Local	70.213093	2,030,773.28	94.730000	2,739,875.79	709,102.51	0.26
		Base	70.213093	2,030,773.28	94.730000	2,739,875.79	709,102.51	0.26
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	115,422.000	Local	30.038162	3,467,064.68	36.220000	4,180,584.84	713,520.16	0.40
		Base	30.038162	3,467,064.68	36.220000	4,180,584.84	713,520.16	0.40
68235P108	ONE GAS INC COMMON STOCK							
	27,001.000	Local	45.547218	1,229,820.43	73.130000	1,974,583.13	744,762.70	0.19
		Base	45.547218	1,229,820.43	73.130000	1,974,583.13	744,762.70	0.19
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	34,675.000	Local	42.165811	1,462,099.49	91.590000	3,175,883.25	1,713,783.76	0.30
		Base	42.165811	1,462,099.49	91.590000	3,175,883.25	1,713,783.76	0.30
690742101	OWENS CORNING COMMON STOCK USD.001							
	55,012.000	Local	58.674107	3,227,779.96	77.600000	4,268,931.20	1,041,151.24	0.40
		Base	58.674107	3,227,779.96	77.600000	4,268,931.20	1,041,151.24	0.40
69349H107	PNM RESOURCES INC COMMON STOCK							
	40,526.000	Local	20.558830	833,167.15	48.520000	1,966,321.52	1,133,154.37	0.19
		Base	20.558830	833,167.15	48.520000	1,966,321.52	1,133,154.37	0.19

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69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	32,615.000	Local	94.447031	3,080,389.91	123.240000	4,019,472.60	939,082.69	0.38
		Base	94.447031	3,080,389.91	123.240000	4,019,472.60	939,082.69	0.38
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	10,202.000	Local	149.268192	1,522,834.09	136.120000	1,388,696.24	-134,137.85	0.13
		Base	149.268192	1,522,834.09	136.120000	1,388,696.24	-134,137.85	0.13
69370C100	PTC INC COMMON STOCK USD.01							
	53,399.000	Local	30.118644	1,608,305.48	132.910000	7,097,261.09	5,488,955.61	0.67
		Base	30.118644	1,608,305.48	132.910000	7,097,261.09	5,488,955.61	0.67
695263103	PACWEST BANCORP COMMON STOCK							
	59,379.000	Local	40.640696	2,413,203.86	30.190000	1,792,652.01	-620,551.85	0.17
		Base	40.640696	2,413,203.86	30.190000	1,792,652.01	-620,551.85	0.17
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	16,755.000	Local	82.683870	1,385,368.25	102.280000	1,713,701.40	328,333.15	0.16
		Base	82.683870	1,385,368.25	102.280000	1,713,701.40	328,333.15	0.16
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	119,799.000	Local	22.660900	2,714,753.21	16.680000	1,998,247.32	-716,505.89	0.19
		Base	22.660900	2,714,753.21	16.680000	1,998,247.32	-716,505.89	0.19
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	44,148.000	Local	21.927418	968,051.67	31.680000	1,398,608.64	430,556.97	0.13
		Base	21.927418	968,051.67	31.680000	1,398,608.64	430,556.97	0.13
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	19,057.000	Local	137.401157	2,618,453.85	187.460000	3,572,425.22	953,971.37	0.34
		Base	137.401157	2,618,453.85	187.460000	3,572,425.22	953,971.37	0.34
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	115,849.000	Local	31.145385	3,608,161.68	18.380000	2,129,304.62	-1,478,857.06	0.20
		Base	31.145385	3,608,161.68	18.380000	2,129,304.62	-1,478,857.06	0.20
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	75,128.000	Local	30.266554	2,273,865.67	103.720000	7,792,276.16	5,518,410.49	0.74
		Base	30.266554	2,273,865.67	103.720000	7,792,276.16	5,518,410.49	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	17,183.000	Local	141.031319	2,423,341.15	261.090000	4,486,309.47	2,062,968.32	0.42
		Base	141.031319	2,423,341.15	261.090000	4,486,309.47	2,062,968.32	0.42
715347100	PERSPECTA INC COMMON STOCK USD.01							
	69,594.000	Local	21.275639	1,480,656.84	28.950000	2,014,746.30	534,089.46	0.19
		Base	21.275639	1,480,656.84	28.950000	2,014,746.30	534,089.46	0.19
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	105,936.000	Local	16.930948	1,793,596.86	17.630000	1,867,651.68	74,054.82	0.18
		Base	16.930948	1,793,596.86	17.630000	1,867,651.68	74,054.82	0.18
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	24,767.000	Local	29.335188	726,544.60	19.380000	479,984.46	-246,560.14	0.05
		Base	29.335188	726,544.60	19.380000	479,984.46	-246,560.14	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	38,566.000	Local	60.924080	2,349,598.06	68.530000	2,642,927.98	293,329.92	0.25
		Base	60.924080	2,349,598.06	68.530000	2,642,927.98	293,329.92	0.25
731068102	POLARIS INC COMMON STOCK USD.01							
	29,511.000	Local	61.131565	1,804,053.60	116.670000	3,443,048.37	1,638,994.77	0.33
		Base	61.131565	1,804,053.60	116.670000	3,443,048.37	1,638,994.77	0.33
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	31,149.000	Local	53.224723	1,657,896.89	94.850000	2,954,482.65	1,296,585.76	0.28
		Base	53.224723	1,657,896.89	94.850000	2,954,482.65	1,296,585.76	0.28
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	36,785.000	Local	38.895560	1,430,773.19	47.760000	1,756,851.60	326,078.41	0.17
		Base	38.895560	1,430,773.19	47.760000	1,756,851.60	326,078.41	0.17
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	25,476.000	Local	52.701003	1,342,610.74	40.000000	1,019,040.00	-323,570.74	0.10
		Base	52.701003	1,342,610.74	40.000000	1,019,040.00	-323,570.74	0.10
74164M108	PRIMERICA INC COMMON STOCK							
	19,984.000	Local	48.739905	974,018.26	139.310000	2,783,971.04	1,809,952.78	0.26
		Base	48.739905	974,018.26	139.310000	2,783,971.04	1,809,952.78	0.26

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	34,338.000	Local	22.524308	773,439.70	47.180000	1,620,066.84	846,627.14	0.15
		Base	22.524308	773,439.70	47.180000	1,620,066.84	846,627.14	0.15
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	47,069.000	Local	53.893555	2,536,715.73	67.440000	3,174,333.36	637,617.63	0.30
		Base	53.893555	2,536,715.73	67.440000	3,174,333.36	637,617.63	0.30
74758T303	QUALYS INC COMMON STOCK USD.001							
	17,079.000	Local	102.303800	1,747,246.60	138.470000	2,364,929.13	617,682.53	0.22
		Base	102.303800	1,747,246.60	138.470000	2,364,929.13	617,682.53	0.22
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	19,472.000	Local	201.396000	3,921,582.92	250.970000	4,886,887.84	965,304.92	0.46
		Base	201.396000	3,921,582.92	250.970000	4,886,887.84	965,304.92	0.46
749607107	RLI CORP COMMON STOCK USD1.0							
	1,288.000	Local	82.665978	106,473.78	96.780000	124,652.64	18,178.86	0.01
		Base	82.665978	106,473.78	96.780000	124,652.64	18,178.86	0.01
74967X103	RH COMMON STOCK USD.0001							
	176.000	Local	168.740170	29,698.27	475.360000	83,663.36	53,965.09	0.01
		Base	168.740170	29,698.27	475.360000	83,663.36	53,965.09	0.01
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	66,067.000	Local	33.397769	2,206,490.43	82.470000	5,448,545.49	3,242,055.06	0.51
		Base	33.397769	2,206,490.43	82.470000	5,448,545.49	3,242,055.06	0.51
754907103	RAYONIER INC REIT							
	69,459.000	Local	23.970552	1,664,970.60	30.750000	2,135,864.25	470,893.65	0.20
		Base	23.970552	1,664,970.60	30.750000	2,135,864.25	470,893.65	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	20,642.000	Local	66.511725	1,372,935.02	125.480000	2,590,158.16	1,217,223.14	0.24
		Base	66.511725	1,372,935.02	125.480000	2,590,158.16	1,217,223.14	0.24
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	34,543.000	Local	62.952078	2,174,553.64	105.050000	3,628,742.15	1,454,188.51	0.34
		Base	62.952078	2,174,553.64	105.050000	3,628,742.15	1,454,188.51	0.34

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	32,420.000	Local	49.757500	1,613,138.15	116.080000	3,763,313.60	2,150,175.45	0.36
		Base	49.757500	1,613,138.15	116.080000	3,763,313.60	2,150,175.45	0.36
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	25,591.000	Local	84.862030	2,171,704.20	200.000000	5,118,200.00	2,946,495.80	0.48
		Base	84.862030	2,171,704.20	200.000000	5,118,200.00	2,946,495.80	0.48
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	66,438.000	Local	46.657820	3,099,852.25	48.940000	3,251,475.72	151,623.47	0.31
		Base	46.657820	3,099,852.25	48.940000	3,251,475.72	151,623.47	0.31
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	33,417.000	Local	81.399739	2,720,135.09	106.880000	3,571,608.96	851,473.87	0.34
		Base	81.399739	2,720,135.09	106.880000	3,571,608.96	851,473.87	0.34
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	27,400.000	Local	65.112082	1,784,071.05	62.590000	1,714,966.00	-69,105.05	0.16
		Base	65.112082	1,784,071.05	62.590000	1,714,966.00	-69,105.05	0.16
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	61,021.000	Local	31.076422	1,896,314.37	52.850000	3,224,959.85	1,328,645.48	0.30
		Base	31.076422	1,896,314.37	52.850000	3,224,959.85	1,328,645.48	0.30
78442P106	SLM CORP COMMON STOCK USD.2							
	191,075.000	Local	9.325466	1,781,863.42	13.880000	2,652,121.00	870,257.58	0.25
		Base	9.325466	1,781,863.42	13.880000	2,652,121.00	870,257.58	0.25
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	425.960000	6,158,529.68	1,207,829.98	0.58
		Base	342.419401	4,950,699.70	425.960000	6,158,529.68	1,207,829.98	0.58
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	105,212.000	Local	22.951680	2,414,792.18	16.790000	1,766,509.48	-648,282.70	0.17
		Base	22.951680	2,414,792.18	16.790000	1,766,509.48	-648,282.70	0.17
78573M104	SABRE CORP COMMON STOCK USD.01							
	161,318.000	Local	20.008777	3,227,775.91	10.780000	1,739,008.04	-1,488,767.87	0.16
		Base	20.008777	3,227,775.91	10.780000	1,739,008.04	-1,488,767.87	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	46,233.000	Local	43.893758	2,029,340.11	55.310000	2,557,147.23	527,807.12	0.24
		Base	43.893758	2,029,340.11	55.310000	2,557,147.23	527,807.12	0.24
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	10,064.000	Local	155.337718	1,563,318.79	136.190000	1,370,616.16	-192,702.63	0.13
		Base	155.337718	1,563,318.79	136.190000	1,370,616.16	-192,702.63	0.13
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	29,604.000	Local	56.088240	1,660,436.25	96.030000	2,842,872.12	1,182,435.87	0.27
		Base	56.088240	1,660,436.25	96.030000	2,842,872.12	1,182,435.87	0.27
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	28,544.000	Local	42.527919	1,213,916.92	39.220000	1,119,495.68	-94,421.24	0.11
		Base	42.527919	1,213,916.92	39.220000	1,119,495.68	-94,421.24	0.11
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	20,689.000	Local	61.217644	1,266,531.84	221.410000	4,580,751.49	3,314,219.65	0.43
		Base	61.217644	1,266,531.84	221.410000	4,580,751.49	3,314,219.65	0.43
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	30,419.000	Local	71.095226	2,162,645.67	64.980000	1,976,626.62	-186,019.05	0.19
		Base	71.095226	2,162,645.67	64.980000	1,976,626.62	-186,019.05	0.19
816850101	SEMTECH CORP COMMON STOCK USD.01							
	33,051.000	Local	51.460307	1,700,814.61	70.950000	2,344,968.45	644,153.84	0.22
		Base	51.460307	1,700,814.61	70.950000	2,344,968.45	644,153.84	0.22
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	21,540.000	Local	34.957049	752,974.84	70.530000	1,519,216.20	766,241.36	0.14
		Base	34.957049	752,974.84	70.530000	1,519,216.20	766,241.36	0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	87,833.000	Local	16.134536	1,417,144.71	50.430000	4,429,418.19	3,012,273.48	0.42
		Base	16.134536	1,417,144.71	50.430000	4,429,418.19	3,012,273.48	0.42
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	83,806.000	Local	21.328272	1,787,437.17	10.610000	889,181.66	-898,255.51	0.08
		Base	21.328272	1,787,437.17	10.610000	889,181.66	-898,255.51	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
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	27,250.000	85.462651	2,328,857.24	165.190000	4,501,427.50	2,172,570.26	0.43
		Base		85.462651	2,328,857.24	165.190000	4,501,427.50	2,172,570.26	0.43
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	22,286.000	55.405169	1,234,759.59	131.170000	2,923,254.62	1,688,495.03	0.28
		Base		55.405169	1,234,759.59	131.170000	2,923,254.62	1,688,495.03	0.28
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	39,966.000	19.430316	776,552.00	36.430000	1,455,961.38	679,409.38	0.14
		Base		19.430316	776,552.00	36.430000	1,455,961.38	679,409.38	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	22,078.000	90.369052	1,995,167.93	92.000000	2,031,176.00	36,008.07	0.19
		Base		90.369052	1,995,167.93	92.000000	2,031,176.00	36,008.07	0.19
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	38,454.000	54.489349	2,095,333.42	34.200000	1,315,126.80	-780,206.62	0.12
		Base		54.489349	2,095,333.42	34.200000	1,315,126.80	-780,206.62	0.12
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	68,939.000	35.433422	2,442,744.71	34.480000	2,377,016.72	-65,727.99	0.22
		Base		35.433422	2,442,744.71	34.480000	2,377,016.72	-65,727.99	0.22
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	26,040.000	91.003358	2,369,727.43	288.330000	7,508,113.20	5,138,385.77	0.71
		Base		91.003358	2,369,727.43	288.330000	7,508,113.20	5,138,385.77	0.71
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	51,058.000	35.227495	1,798,645.42	57.910000	2,956,768.78	1,158,123.36	0.28
		Base		35.227495	1,798,645.42	57.910000	2,956,768.78	1,158,123.36	0.28
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	28,896.000	77.385993	2,236,145.65	59.960000	1,732,604.16	-503,541.49	0.16
		Base		77.385993	2,236,145.65	59.960000	1,732,604.16	-503,541.49	0.16
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	26,271.000	77.318067	2,031,222.93	61.190000	1,607,522.49	-423,700.44	0.15
		Base		77.318067	2,031,222.93	61.190000	1,607,522.49	-423,700.44	0.15

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	58,107.000	Local	43.290701	2,515,492.79	38.560000	2,240,605.92	-274,886.87	0.21
		Base	43.290701	2,515,492.79	38.560000	2,240,605.92	-274,886.87	0.21
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	59,972.000	Local	21.372866	1,281,773.49	22.650000	1,358,365.80	76,592.31	0.13
		Base	21.372866	1,281,773.49	22.650000	1,358,365.80	76,592.31	0.13
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	101,639.000	Local	16.273222	1,653,994.02	34.270000	3,483,168.53	1,829,174.51	0.33
		Base	16.273222	1,653,994.02	34.270000	3,483,168.53	1,829,174.51	0.33
858912108	STERICYCLE INC COMMON STOCK USD.01							
	46,557.000	Local	48.518125	2,258,858.35	65.480000	3,048,552.36	789,694.01	0.29
		Base	48.518125	2,258,858.35	65.480000	3,048,552.36	789,694.01	0.29
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	98,873.000	Local	22.824258	2,256,702.90	18.460000	1,825,195.58	-431,507.32	0.17
		Base	22.824258	2,256,702.90	18.460000	1,825,195.58	-431,507.32	0.17
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	52,373.000	Local	32.632309	1,709,051.94	51.820000	2,713,968.86	1,004,916.92	0.26
		Base	32.632309	1,709,051.94	51.820000	2,713,968.86	1,004,916.92	0.26
862121100	STORE CAPITAL CORP REIT USD.01							
	120,205.000	Local	23.442689	2,817,928.49	31.020000	3,728,759.10	910,830.61	0.35
		Base	23.442689	2,817,928.49	31.020000	3,728,759.10	910,830.61	0.35
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	12,411.000	Local	144.746022	1,796,442.88	88.370000	1,096,760.07	-699,682.81	0.10
		Base	144.746022	1,796,442.88	88.370000	1,096,760.07	-699,682.81	0.10
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	79,344.000	Local	67.660327	5,368,440.98	69.270000	5,496,158.88	127,717.90	0.52
		Base	67.660327	5,368,440.98	69.270000	5,496,158.88	127,717.90	0.52
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,585.000	Local	76.332812	1,342,312.50	99.220000	1,744,783.70	402,471.20	0.16
		Base	76.332812	1,342,312.50	99.220000	1,744,783.70	402,471.20	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	75,173.000	Local	24.345898	1,830,154.19	37.200000	2,796,435.60	966,281.41	0.26
		Base	24.345898	1,830,154.19	37.200000	2,796,435.60	966,281.41	0.26
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	20,966.000	Local	46.649483	978,053.07	81.620000	1,711,244.92	733,191.85	0.16
		Base	46.649483	978,053.07	81.620000	1,711,244.92	733,191.85	0.16
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	38,601.000	Local	48.251690	1,862,563.49	74.350000	2,869,984.35	1,007,420.86	0.27
		Base	48.251690	1,862,563.49	74.350000	2,869,984.35	1,007,420.86	0.27
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	77,533.000	Local	36.375939	2,820,335.68	38.860000	3,012,932.38	192,596.70	0.28
		Base	36.375939	2,820,335.68	38.860000	3,012,932.38	192,596.70	0.28
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
	64,485.000	Local	14.133612	911,405.98	20.200000	1,302,597.00	391,191.02	0.12
		Base	14.133612	911,405.98	20.200000	1,302,597.00	391,191.02	0.12
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	66,070.000	Local	24.413743	1,613,016.02	25.980000	1,716,498.60	103,482.58	0.16
		Base	24.413743	1,613,016.02	25.980000	1,716,498.60	103,482.58	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0							
	111,475.000	Local	14.297131	1,593,772.69	16.030000	1,786,944.25	193,171.56	0.17
		Base	14.297131	1,593,772.69	16.030000	1,786,944.25	193,171.56	0.17
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	50,621.000	Local	31.242473	1,581,525.22	18.750000	949,143.75	-632,381.47	0.09
		Base	31.242473	1,581,525.22	18.750000	949,143.75	-632,381.47	0.09
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	97,578.000	Local	13.726136	1,339,368.90	26.400000	2,576,059.20	1,236,690.30	0.24
		Base	13.726136	1,339,368.90	26.400000	2,576,059.20	1,236,690.30	0.24
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	53,651.000	Local	28.556357	1,532,077.09	47.270000	2,536,082.77	1,004,005.68	0.24
		Base	28.556357	1,532,077.09	47.270000	2,536,082.77	1,004,005.68	0.24

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88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	55,574.000	28.997560	1,611,510.42	26.900000	1,494,940.60	-116,569.82	0.14
		Base		28.997560	1,611,510.42	26.900000	1,494,940.60	-116,569.82	0.14
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	35,246.000	22.801264	803,653.36	35.760000	1,260,396.96	456,743.60	0.12
		Base		22.801264	803,653.36	35.760000	1,260,396.96	456,743.60	0.12
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	27,343.000	79.061085	2,161,767.24	121.570000	3,324,088.51	1,162,321.27	0.31
		Base		79.061085	2,161,767.24	121.570000	3,324,088.51	1,162,321.27	0.31
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	25,652.000	72.820937	1,868,002.68	60.220000	1,544,763.44	-323,239.24	0.15
		Base		72.820937	1,868,002.68	60.220000	1,544,763.44	-323,239.24	0.15
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	33,222.000	46.239744	1,536,176.77	76.210000	2,531,848.62	995,671.85	0.24
		Base		46.239744	1,536,176.77	76.210000	2,531,848.62	995,671.85	0.24
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	28,151.000	43.355633	1,220,504.42	121.010000	3,406,552.51	2,186,048.09	0.32
		Base		43.355633	1,220,504.42	121.010000	3,406,552.51	2,186,048.09	0.32
887389104	TIMKEN CO COMMON STOCK								
		Local	34,484.000	28.925049	997,451.38	75.660000	2,609,059.44	1,611,608.06	0.25
		Base		28.925049	997,451.38	75.660000	2,609,059.44	1,611,608.06	0.25
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	58,398.000	28.310443	1,653,273.26	51.100000	2,984,137.80	1,330,864.54	0.28
		Base		28.310443	1,653,273.26	51.100000	2,984,137.80	1,330,864.54	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,797.000	22.798864	200,561.61	39.580000	348,185.26	147,623.65	0.03
		Base		22.798864	200,561.61	39.580000	348,185.26	147,623.65	0.03
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	16,792.000	119.340000	2,003,957.28	199.950000	3,357,560.40	1,353,603.12	0.32
		Base		119.340000	2,003,957.28	199.950000	3,357,560.40	1,353,603.12	0.32

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891092108	TORO CO COMMON STOCK USD1.0							
	54,583.000	Local	42.297610	2,308,730.46	94.250000	5,144,447.75	2,835,717.29	0.49
		Base	42.297610	2,308,730.46	94.250000	5,144,447.75	2,835,717.29	0.49
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	28,740.000	Local	75.065472	2,157,381.67	42.230000	1,213,690.20	-943,691.47	0.11
		Base	75.065472	2,157,381.67	42.230000	1,213,690.20	-943,691.47	0.11
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	58,917.000	Local	33.179105	1,954,813.30	91.770000	5,406,813.09	3,451,999.79	0.51
		Base	33.179105	1,954,813.30	91.770000	5,406,813.09	3,451,999.79	0.51
896239100	TRIMBLE INC COMMON STOCK							
	127,313.000	Local	23.269299	2,962,484.22	65.910000	8,391,199.83	5,428,715.61	0.79
		Base	23.269299	2,962,484.22	65.910000	8,391,199.83	5,428,715.61	0.79
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	42,970.000	Local	11.308374	485,920.81	27.810000	1,194,995.70	709,074.89	0.11
		Base	11.308374	485,920.81	27.810000	1,194,995.70	709,074.89	0.11
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	48,895.000	Local	29.039358	1,419,879.42	30.970000	1,514,278.15	94,398.73	0.14
		Base	29.039358	1,419,879.42	30.970000	1,514,278.15	94,398.73	0.14
898402102	TRUSTMARK CORP COMMON STOCK							
	32,248.000	Local	22.997821	741,633.74	27.470000	885,852.56	144,218.82	0.08
		Base	22.997821	741,633.74	27.470000	885,852.56	144,218.82	0.08
902104108	II VI INC COMMON STOCK							
	52,728.000	Local	34.343381	1,810,857.80	84.070000	4,432,842.96	2,621,985.16	0.42
		Base	34.343381	1,810,857.80	84.070000	4,432,842.96	2,621,985.16	0.42
902681105	UGI CORP COMMON STOCK							
	105,973.000	Local	26.918049	2,852,586.38	35.990000	3,813,968.27	961,381.89	0.36
		Base	26.918049	2,852,586.38	35.990000	3,813,968.27	961,381.89	0.36
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	21,985.000	Local	73.378823	1,613,233.43	70.970000	1,560,275.45	-52,957.98	0.15
		Base	73.378823	1,613,233.43	70.970000	1,560,275.45	-52,957.98	0.15

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	112,042.000	Local	17.349671	1,943,891.88	14.510000	1,625,729.42	-318,162.46	0.15
		Base	17.349671	1,943,891.88	14.510000	1,625,729.42	-318,162.46	0.15
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	65,997.000	Local	36.248203	2,392,272.66	31.660000	2,089,465.02	-302,807.64	0.20
		Base	36.248203	2,392,272.66	31.660000	2,089,465.02	-302,807.64	0.20
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	112,165.000	Local	22.102573	2,479,135.14	17.760000	1,992,050.40	-487,084.74	0.19
		Base	22.102573	2,479,135.14	17.760000	1,992,050.40	-487,084.74	0.19
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	22,596.000	Local	70.027808	1,582,348.35	163.820000	3,701,676.72	2,119,328.37	0.35
		Base	70.027808	1,582,348.35	163.820000	3,701,676.72	2,119,328.37	0.35
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	85,980.000	Local	16.656972	1,432,166.42	18.590000	1,598,368.20	166,201.78	0.15
		Base	16.656972	1,432,166.42	18.590000	1,598,368.20	166,201.78	0.15
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	21,829.000	Local	105.158032	2,295,494.67	230.820000	5,038,569.78	2,743,075.11	0.48
		Base	105.158032	2,295,494.67	230.820000	5,038,569.78	2,743,075.11	0.48
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	34,804.000	Local	23.139236	805,337.96	27.430000	954,673.72	149,335.76	0.09
		Base	23.139236	805,337.96	27.430000	954,673.72	149,335.76	0.09
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	55,816.000	Local	21.622931	1,206,905.51	13.790000	769,702.64	-437,202.87	0.07
		Base	21.622931	1,206,905.51	13.790000	769,702.64	-437,202.87	0.07
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	205,353.000	Local	10.538775	2,164,169.05	10.210000	2,096,654.13	-67,514.92	0.20
		Base	10.538775	2,164,169.05	10.210000	2,096,654.13	-67,514.92	0.20
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,810.000	Local	100.021763	1,081,235.26	192.920000	2,085,465.20	1,004,229.94	0.20
		Base	100.021763	1,081,235.26	192.920000	2,085,465.20	1,004,229.94	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
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	94,199.000	Local	12.604925	1,187,371.29	23.740000	2,236,284.26	1,048,912.97	0.21
		Base	12.604925	1,187,371.29	23.740000	2,236,284.26	1,048,912.97	0.21
92552V100	VIASAT INC COMMON STOCK USD.0001							
	32,630.000	Local	67.417182	2,199,822.64	43.540000	1,420,710.20	-779,112.44	0.13
		Base	67.417182	2,199,822.64	43.540000	1,420,710.20	-779,112.44	0.13
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	67,431.000	Local	10.671630	719,598.66	21.550000	1,453,138.05	733,539.39	0.14
		Base	10.671630	719,598.66	21.550000	1,453,138.05	733,539.39	0.14
92839U206	VISTEON CORP COMMON STOCK							
	14,168.000	Local	119.255431	1,689,610.94	127.480000	1,806,136.64	116,525.70	0.17
		Base	119.255431	1,689,610.94	127.480000	1,806,136.64	116,525.70	0.17
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	38,535.000	Local	19.278401	742,893.17	26.180000	1,008,846.30	265,953.13	0.10
		Base	19.278401	742,893.17	26.180000	1,008,846.30	265,953.13	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
	16,673.000	Local	100.062400	1,668,340.40	238.490000	3,976,343.77	2,308,003.37	0.38
		Base	100.062400	1,668,340.40	238.490000	3,976,343.77	2,308,003.37	0.38
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	45,872.000	Local	25.175193	1,154,836.44	46.750000	2,144,516.00	989,679.56	0.20
		Base	25.175193	1,154,836.44	46.750000	2,144,516.00	989,679.56	0.20
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	61,218.000	Local	23.668665	1,448,948.34	22.510000	1,378,017.18	-70,931.16	0.13
		Base	23.668665	1,448,948.34	22.510000	1,378,017.18	-70,931.16	0.13
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	91,237.000	Local	8.188627	747,105.77	20.400000	1,861,234.80	1,114,129.03	0.18
		Base	8.188627	747,105.77	20.400000	1,861,234.80	1,114,129.03	0.18
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	29,505.000	Local	29.359024	866,237.99	39.240000	1,157,776.20	291,538.21	0.11
		Base	29.359024	866,237.99	39.240000	1,157,776.20	291,538.21	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
96208T104	WEX INC COMMON STOCK USD.01							
	22,450.000	Local	95.549441	2,145,084.95	188.600000	4,234,070.00	2,088,985.05	0.40
		Base	95.549441	2,145,084.95	188.600000	4,234,070.00	2,088,985.05	0.40
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	22,187.000	Local	43.039351	954,914.07	45.610000	1,011,949.07	57,035.00	0.10
		Base	43.039351	954,914.07	45.610000	1,011,949.07	57,035.00	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	39,052.000	Local	37.180947	1,451,990.36	128.920000	5,034,583.84	3,582,593.48	0.48
		Base	37.180947	1,451,990.36	128.920000	5,034,583.84	3,582,593.48	0.48
974155103	WINGSTOP INC COMMON STOCK USD.01							
	15,093.000	Local	138.782701	2,094,647.30	150.050000	2,264,704.65	170,057.35	0.21
		Base	138.782701	2,094,647.30	150.050000	2,264,704.65	170,057.35	0.21
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	29,323.000	Local	68.075575	1,996,180.10	60.190000	1,764,951.37	-231,228.73	0.17
		Base	68.075575	1,996,180.10	60.190000	1,764,951.37	-231,228.73	0.17
980745103	WOODWARD INC COMMON STOCK USD.00292							
	29,714.000	Local	42.354345	1,258,517.01	111.950000	3,326,482.30	2,067,965.29	0.31
		Base	42.354345	1,258,517.01	111.950000	3,326,482.30	2,067,965.29	0.31
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	32,308.000	Local	38.709922	1,250,640.17	30.590000	988,301.72	-262,338.45	0.09
		Base	38.709922	1,250,640.17	30.590000	988,301.72	-262,338.45	0.09
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	23,738.000	Local	72.517062	1,721,410.01	56.330000	1,337,161.54	-384,248.47	0.13
		Base	72.517062	1,721,410.01	56.330000	1,337,161.54	-384,248.47	0.13
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	18,251.000	Local	19.414126	354,327.22	52.340000	955,257.34	600,930.12	0.09
		Base	19.414126	354,327.22	52.340000	955,257.34	600,930.12	0.09
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	23,899.000	Local	55.234137	1,320,040.65	26.560000	634,757.44	-685,283.21	0.06
		Base	55.234137	1,320,040.65	26.560000	634,757.44	-685,283.21	0.06

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98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		Local	43,657.000	43.343663	1,892,254.29	44.240000	1,931,385.68	39,131.39	0.18
		Base		43.343663	1,892,254.29	44.240000	1,931,385.68	39,131.39	0.18
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	47,371.000	56.526517	2,677,717.63	58.170000	2,755,571.07	77,853.44	0.26
		Base		56.526517	2,677,717.63	58.170000	2,755,571.07	77,853.44	0.26
983793100	XPO LOGISTICS INC COMMON STOCK USD.001								
		Local	46,485.000	60.725543	2,822,826.88	110.410000	5,132,408.85	2,309,581.97	0.48
		Base		60.725543	2,822,826.88	110.410000	5,132,408.85	2,309,581.97	0.48
985817105	YELP INC COMMON STOCK USD.000001								
		Local	35,366.000	32.661410	1,155,103.42	32.590000	1,152,577.94	-2,525.48	0.11
		Base		32.661410	1,155,103.42	32.590000	1,152,577.94	-2,525.48	0.11
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	47,780.000	37.615969	1,797,290.98	32.290000	1,542,816.20	-254,474.78	0.15
		Base		37.615969	1,797,290.98	32.290000	1,542,816.20	-254,474.78	0.15
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	76,597.000	43.617500	3,340,969.65	41.660000	3,191,031.02	-149,938.63	0.30
		Base		43.617500	3,340,969.65	41.660000	3,191,031.02	-149,938.63	0.30
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
		Local	57,174.000	35.298239	2,018,141.51	41.830000	2,391,588.42	373,446.91	0.23
		Base		35.298239	2,018,141.51	41.830000	2,391,588.42	373,446.91	0.23
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,891.000	112.145190	1,445,663.64	244.250000	3,148,626.75	1,702,963.11	0.30
		Base		112.145190	1,445,663.64	244.250000	3,148,626.75	1,702,963.11	0.30
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5								
		Local	75,656.000	25.780330	1,950,436.66	30.760000	2,327,178.56	376,741.90	0.22
		Base		25.780330	1,950,436.66	30.760000	2,327,178.56	376,741.90	0.22
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
		Local	28,330.000	141.493900	4,008,522.19	155.500000	4,405,315.00	396,792.81	0.42
		Base		141.493900	4,008,522.19	155.500000	4,405,315.00	396,792.81	0.42

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	24,738.000	Local	70.811269	1,751,729.18	62.900000	1,556,020.20	-195,708.98	0.15
		Base	70.811269	1,751,729.18	62.900000	1,556,020.20	-195,708.98	0.15
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	86,533.000	Local	24.682347	2,135,837.49	22.380000	1,936,608.54	-199,228.95	0.18
		Base	24.682347	2,135,837.49	22.380000	1,936,608.54	-199,228.95	0.18
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	25,835.000	Local	118.713171	3,066,954.77	150.440000	3,886,617.40	819,662.63	0.37
		Base	118.713171	3,066,954.77	150.440000	3,886,617.40	819,662.63	0.37
US DOLLAR Total								
	20,355,598.500	Local		730,343,254.78		1,055,870,527.70	325,527,272.92	99.77
		Base		730,343,254.78		1,055,870,527.70	325,527,272.92	99.77
EQUITY Total								
	20,355,598.500	Base		730,343,254.78		1,055,870,527.70	325,527,272.92	99.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		22,591,717.720	Base		732,580,790.92		1,058,108,040.52	325,527,249.60	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								
		899.180	Local	1.000000	899.18	1.000000	899.18	0.00	0.00
			Base	1.000000	899.18	1.000000	899.18	0.00	0.00
US DOLLAR Total									
		899.180	Local		899.18		899.18	0.00	0.00
			Base		899.18		899.18	0.00	0.00
CASH Total									
		899.180	Base		899.18		899.18	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.059532	31 Dec 2030		
		3,250,692.420	Local	100.060957	3,252,673.95	100.060000	3,252,642.84	-31.11	0.44
			Base	100.060957	3,252,673.95	100.060000	3,252,642.84	-31.11	0.44
US DOLLAR Total									
		3,250,692.420	Local		3,252,673.95		3,252,642.84	-31.11	0.44
			Base		3,252,673.95		3,252,642.84	-31.11	0.44
CASH EQUIVALENT Total									
		3,250,692.420	Base		3,252,673.95		3,252,642.84	-31.11	0.44
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		31,400.000	Local	21.447912	673,464.45	74.000000	2,323,600.00	1,650,135.55	0.32
			Base	21.447912	673,464.45	74.000000	2,323,600.00	1,650,135.55	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,533.000	25.332007	646,802.14	33.550000	856,632.15	209,830.01	0.12
		Base		25.332007	646,802.14	33.550000	856,632.15	209,830.01	0.12
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	51,289.000	26.677805	1,368,277.95	36.740000	1,884,357.86	516,079.91	0.26
		Base		26.677805	1,368,277.95	36.740000	1,884,357.86	516,079.91	0.26
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	22,895.000	35.882700	821,534.42	49.420000	1,131,470.90	309,936.48	0.15
		Base		35.882700	821,534.42	49.420000	1,131,470.90	309,936.48	0.15
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	36,209.000	24.481007	886,432.80	72.120000	2,611,393.08	1,724,960.28	0.35
		Base		24.481007	886,432.80	72.120000	2,611,393.08	1,724,960.28	0.35
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	7,411.000	60.737370	450,124.65	28.540000	211,509.94	-238,614.71	0.03
		Base		60.737370	450,124.65	28.540000	211,509.94	-238,614.71	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,457.000	49.717549	420,461.31	43.180000	365,173.26	-55,288.05	0.05
		Base		49.717549	420,461.31	43.180000	365,173.26	-55,288.05	0.05
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,065.000	30.863093	619,267.96	47.590000	954,893.35	335,625.39	0.13
		Base		30.863093	619,267.96	47.590000	954,893.35	335,625.39	0.13
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	25,832.000	19.208001	496,181.07	16.940000	437,594.08	-58,586.99	0.06
		Base		19.208001	496,181.07	16.940000	437,594.08	-58,586.99	0.06
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	48,028.000	14.656257	703,910.73	23.070000	1,108,005.96	404,095.23	0.15
		Base		14.656257	703,910.73	23.070000	1,108,005.96	404,095.23	0.15
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	66,380.000	24.632779	1,635,123.84	14.500000	962,510.00	-672,613.84	0.13
		Base		24.632779	1,635,123.84	14.500000	962,510.00	-672,613.84	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,571.000	Local	74.213922	858,729.29	112.550000	1,302,316.05	443,586.76	0.18
		Base	74.213922	858,729.29	112.550000	1,302,316.05	443,586.76	0.18
00738A106	ADTRAN INC COMMON STOCK USD.01							
	36,900.000	Local	17.746026	654,828.36	17.200000	634,680.00	-20,148.36	0.09
		Base	17.746026	654,828.36	17.200000	634,680.00	-20,148.36	0.09
00770F104	AEGION CORP COMMON STOCK USD.01							
	23,690.000	Local	19.213582	455,169.76	18.370000	435,185.30	-19,984.46	0.06
		Base	19.213582	455,169.76	18.370000	435,185.30	-19,984.46	0.06
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	21,578.000	Local	15.856657	342,154.94	21.320000	460,042.96	117,888.02	0.06
		Base	15.856657	342,154.94	21.320000	460,042.96	117,888.02	0.06
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	55,301.000	Local	19.877061	1,099,221.36	52.040000	2,877,864.04	1,778,642.68	0.39
		Base	19.877061	1,099,221.36	52.040000	2,877,864.04	1,778,642.68	0.39
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	29,450.000	Local	26.351190	776,042.56	102.580000	3,020,981.00	2,244,938.44	0.41
		Base	26.351190	776,042.56	102.580000	3,020,981.00	2,244,938.44	0.41
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	16,878.000	Local	36.980943	624,164.36	114.770000	1,937,088.06	1,312,923.70	0.26
		Base	36.980943	624,164.36	114.770000	1,937,088.06	1,312,923.70	0.26
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	15,653.000	Local	14.153121	221,538.81	36.790000	575,873.87	354,335.06	0.08
		Base	14.153121	221,538.81	36.790000	575,873.87	354,335.06	0.08
008492100	AGREE REALTY CORP REIT USD.0001							
	44,914.000	Local	53.465153	2,401,333.87	63.200000	2,838,564.80	437,230.93	0.38
		Base	53.465153	2,401,333.87	63.200000	2,838,564.80	437,230.93	0.38
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	7,587.000	Local	71.283584	540,828.55	139.590000	1,059,069.33	518,240.78	0.14
		Base	71.283584	540,828.55	139.590000	1,059,069.33	518,240.78	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	34,389.000	43.505306	1,496,103.98	92.920000	3,195,425.88	1,699,321.90	0.43
		Base		43.505306	1,496,103.98	92.920000	3,195,425.88	1,699,321.90	0.43
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	23,623.000	36.917140	872,093.61	69.520000	1,642,270.96	770,177.35	0.22
		Base		36.917140	872,093.61	69.520000	1,642,270.96	770,177.35	0.22
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	55,674.000	20.072828	1,117,534.63	15.120000	841,790.88	-275,743.75	0.11
		Base		20.072828	1,117,534.63	15.120000	841,790.88	-275,743.75	0.11
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	97,634.000	8.753600	854,648.98	17.010000	1,660,754.34	806,105.36	0.23
		Base		8.753600	854,648.98	17.010000	1,660,754.34	806,105.36	0.23
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	14,483.000	33.007468	478,047.16	35.180000	509,511.94	31,464.78	0.07
		Base		33.007468	478,047.16	35.180000	509,511.94	31,464.78	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,102.000	81.662313	824,952.69	181.490000	1,833,411.98	1,008,459.29	0.25
		Base		81.662313	824,952.69	181.490000	1,833,411.98	1,008,459.29	0.25
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	121,562.000	7.164900	870,979.58	16.500000	2,005,773.00	1,134,793.42	0.27
		Base		7.164900	870,979.58	16.500000	2,005,773.00	1,134,793.42	0.27
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	35,248.000	18.913352	666,657.84	14.420000	508,276.16	-158,381.68	0.07
		Base		18.913352	666,657.84	14.420000	508,276.16	-158,381.68	0.07
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	38,514.000	35.404101	1,363,553.55	27.630000	1,064,141.82	-299,411.73	0.14
		Base		35.404101	1,363,553.55	27.630000	1,064,141.82	-299,411.73	0.14
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	87,160.000	13.779990	1,201,063.91	8.810000	767,879.60	-433,184.31	0.10
		Base		13.779990	1,201,063.91	8.810000	767,879.60	-433,184.31	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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	70,804.000	24.263108	1,717,925.11	29.190000	2,066,768.76	348,843.65	0.28
		Base		24.263108	1,717,925.11	29.190000	2,066,768.76	348,843.65	0.28
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,395.000	34.214883	389,878.59	28.780000	327,948.10	-61,930.49	0.04
		Base		34.214883	389,878.59	28.780000	327,948.10	-61,930.49	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,385.000	37.700719	1,070,134.90	77.260000	2,193,025.10	1,122,890.20	0.30
		Base		37.700719	1,070,134.90	77.260000	2,193,025.10	1,122,890.20	0.30
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,521.000	14.478344	297,110.10	16.550000	339,622.55	42,512.45	0.05
		Base		14.478344	297,110.10	16.550000	339,622.55	42,512.45	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	13,086.000	53.116438	695,081.71	86.510000	1,132,069.86	436,988.15	0.15
		Base		53.116438	695,081.71	86.510000	1,132,069.86	436,988.15	0.15
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		Local	4,725.000	95.396394	450,747.96	118.780000	561,235.50	110,487.54	0.08
		Base		95.396394	450,747.96	118.780000	561,235.50	110,487.54	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,875.000	37.199308	553,339.71	55.500000	825,562.50	272,222.79	0.11
		Base		37.199308	553,339.71	55.500000	825,562.50	272,222.79	0.11
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	53,459.000	31.483787	1,683,091.78	39.110000	2,090,781.49	407,689.71	0.28
		Base		31.483787	1,683,091.78	39.110000	2,090,781.49	407,689.71	0.28
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	28,146.000	19.292595	543,009.39	18.180000	511,694.28	-31,315.11	0.07
		Base		19.292595	543,009.39	18.180000	511,694.28	-31,315.11	0.07
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	23,599.000	27.819114	656,503.27	23.000000	542,777.00	-113,726.27	0.07
		Base		27.819114	656,503.27	23.000000	542,777.00	-113,726.27	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
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	29,204.000	Local	15.481653	452,126.19	18.740000	547,282.96	95,156.77	0.07
		Base	15.481653	452,126.19	18.740000	547,282.96	95,156.77	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	10,938.000	Local	36.952352	404,184.83	37.010000	404,815.38	630.55	0.05
		Base	36.952352	404,184.83	37.010000	404,815.38	630.55	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	20,303.000	Local	21.527222	437,067.18	35.100000	712,635.30	275,568.12	0.10
		Base	21.527222	437,067.18	35.100000	712,635.30	275,568.12	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	99,404.000	Local	17.094620	1,699,273.57	11.180000	1,111,336.72	-587,936.85	0.15
		Base	17.094620	1,699,273.57	11.180000	1,111,336.72	-587,936.85	0.15
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	29,828.000	Local	40.236068	1,200,161.44	70.390000	2,099,592.92	899,431.48	0.28
		Base	40.236068	1,200,161.44	70.390000	2,099,592.92	899,431.48	0.28
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	16,265.000	Local	36.677820	596,564.75	11.010000	179,077.65	-417,487.10	0.02
		Base	36.677820	596,564.75	11.010000	179,077.65	-417,487.10	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	19,546.000	Local	23.481865	458,976.53	46.350000	905,957.10	446,980.57	0.12
		Base	23.481865	458,976.53	46.350000	905,957.10	446,980.57	0.12
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	98,949.000	Local	9.903077	979,899.61	8.870000	877,677.63	-102,221.98	0.12
		Base	9.903077	979,899.61	8.870000	877,677.63	-102,221.98	0.12
039653100	ARCOSA INC COMMON STOCK USD.01							
	37,140.000	Local	30.427440	1,130,075.14	55.790000	2,072,040.60	941,965.46	0.28
		Base	30.427440	1,130,075.14	55.790000	2,072,040.60	941,965.46	0.28
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	74,745.000	Local	8.036969	600,723.26	25.200000	1,883,574.00	1,282,850.74	0.26
		Base	8.036969	600,723.26	25.200000	1,883,574.00	1,282,850.74	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
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	60,816.000	Local	6.287642	382,389.24	8.410000	511,462.56	129,073.32	0.07
		Base	6.287642	382,389.24	8.410000	511,462.56	129,073.32	0.07
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	44,578.000	Local	13.321643	593,852.22	10.750000	479,213.50	-114,638.72	0.06
		Base	13.321643	593,852.22	10.750000	479,213.50	-114,638.72	0.06
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	49,808.000	Local	20.711532	1,031,600.01	11.170000	556,355.36	-475,244.65	0.08
		Base	20.711532	1,031,600.01	11.170000	556,355.36	-475,244.65	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	14,841.000	Local	55.004159	816,316.73	142.610000	2,116,475.01	1,300,158.28	0.29
		Base	55.004159	816,316.73	142.610000	2,116,475.01	1,300,158.28	0.29
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	17,426.000	Local	36.527663	636,531.05	59.470000	1,036,324.22	399,793.17	0.14
		Base	36.527663	636,531.05	59.470000	1,036,324.22	399,793.17	0.14
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	20,115.000	Local	40.691776	818,515.07	51.820000	1,042,359.30	223,844.23	0.14
		Base	40.691776	818,515.07	51.820000	1,042,359.30	223,844.23	0.14
05379B107	AVISTA CORP COMMON STOCK							
	52,890.000	Local	32.712742	1,730,176.95	37.480000	1,982,317.20	252,140.25	0.27
		Base	32.712742	1,730,176.95	37.480000	1,982,317.20	252,140.25	0.27
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	25,767.000	Local	29.197455	752,330.83	34.240000	882,262.08	129,931.25	0.12
		Base	29.197455	752,330.83	34.240000	882,262.08	129,931.25	0.12
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	39,536.000	Local	19.678110	777,993.76	38.950000	1,539,927.20	761,933.44	0.21
		Base	19.678110	777,993.76	38.950000	1,539,927.20	761,933.44	0.21
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	49,440.000	Local	24.024471	1,187,769.84	38.080000	1,882,675.20	694,905.36	0.26
		Base	24.024471	1,187,769.84	38.080000	1,882,675.20	694,905.36	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
05591L107	BM TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	3,818.000	13.198612	50,392.30	14.480000	55,284.64	4,892.34	0.01
		Base		13.198612	50,392.30	14.480000	55,284.64	4,892.34	0.01
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,407.000	29.887181	669,682.07	91.710000	2,054,945.97	1,385,263.90	0.28
		Base		29.887181	669,682.07	91.710000	2,054,945.97	1,385,263.90	0.28
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,895.000	57.303775	1,426,577.48	107.030000	2,664,511.85	1,237,934.37	0.36
		Base		57.303775	1,426,577.48	107.030000	2,664,511.85	1,237,934.37	0.36
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	14,334.000	45.484217	651,970.76	57.630000	826,068.42	174,097.66	0.11
		Base		45.484217	651,970.76	57.630000	826,068.42	174,097.66	0.11
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	34,079.000	16.150827	550,404.03	16.850000	574,231.15	23,827.12	0.08
		Base		16.150827	550,404.03	16.850000	574,231.15	23,827.12	0.08
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	71,034.000	21.643500	1,537,424.38	34.650000	2,461,328.10	923,903.72	0.33
		Base		21.643500	1,537,424.38	34.650000	2,461,328.10	923,903.72	0.33
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	27,057.000	42.558504	1,151,505.45	44.230000	1,196,731.11	45,225.66	0.16
		Base		42.558504	1,151,505.45	44.230000	1,196,731.11	45,225.66	0.16
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	23,201.000	8.734034	202,638.32	5.860000	135,957.86	-66,680.46	0.02
		Base		8.734034	202,638.32	5.860000	135,957.86	-66,680.46	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	35,839.000	32.388612	1,160,775.45	48.070000	1,722,780.73	562,005.28	0.23
		Base		32.388612	1,160,775.45	48.070000	1,722,780.73	562,005.28	0.23
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	96,917.000	10.330500	1,001,201.07	35.330000	3,424,077.61	2,422,876.54	0.46
		Base		10.330500	1,001,201.07	35.330000	3,424,077.61	2,422,876.54	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,864.000	18.411340	144,786.78	14.580000	114,657.12	-30,129.66	0.02
		Base		18.411340	144,786.78	14.580000	114,657.12	-30,129.66	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	28,076.000	18.971151	532,634.03	25.330000	711,165.08	178,531.05	0.10
		Base		18.971151	532,634.03	25.330000	711,165.08	178,531.05	0.10
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	39,134.000	31.301722	1,224,961.57	16.580000	648,841.72	-576,119.85	0.09
		Base		31.301722	1,224,961.57	16.580000	648,841.72	-576,119.85	0.09
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	27,494.000	30.672227	843,302.20	59.680000	1,640,841.92	797,539.72	0.22
		Base		30.672227	843,302.20	59.680000	1,640,841.92	797,539.72	0.22
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	26,363.000	27.257610	718,592.36	71.460000	1,883,899.98	1,165,307.62	0.26
		Base		27.257610	718,592.36	71.460000	1,883,899.98	1,165,307.62	0.26
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	17,176.000	39.533228	679,022.73	46.740000	802,806.24	123,783.51	0.11
		Base		39.533228	679,022.73	46.740000	802,806.24	123,783.51	0.11
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	61,351.000	17.691418	1,085,386.16	21.070000	1,292,665.57	207,279.41	0.18
		Base		17.691418	1,085,386.16	21.070000	1,292,665.57	207,279.41	0.18
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	36,968.000	13.960186	516,080.15	16.560000	612,190.08	96,109.93	0.08
		Base		13.960186	516,080.15	16.560000	612,190.08	96,109.93	0.08
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,164.000	30.055522	906,594.77	47.630000	1,436,711.32	530,116.55	0.19
		Base		30.055522	906,594.77	47.630000	1,436,711.32	530,116.55	0.19
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	14,268.000	31.467573	448,979.33	20.660000	294,776.88	-154,202.45	0.04
		Base		31.467573	448,979.33	20.660000	294,776.88	-154,202.45	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	22,237.000	27.767857	617,473.84	57.240000	1,272,845.88	655,372.04	0.17
		Base		27.767857	617,473.84	57.240000	1,272,845.88	655,372.04	0.17
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	63,190.000	8.659164	547,172.60	12.190000	770,286.10	223,113.50	0.10
		Base		8.659164	547,172.60	12.190000	770,286.10	223,113.50	0.10
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	30,174.000	30.863092	931,262.93	47.780000	1,441,713.72	510,450.79	0.20
		Base		30.863092	931,262.93	47.780000	1,441,713.72	510,450.79	0.20
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,301.000	34.666619	1,293,099.56	45.910000	1,712,488.91	419,389.35	0.23
		Base		34.666619	1,293,099.56	45.910000	1,712,488.91	419,389.35	0.23
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	131,250.000	10.161441	1,333,689.09	11.000000	1,443,750.00	110,060.91	0.20
		Base		10.161441	1,333,689.09	11.000000	1,443,750.00	110,060.91	0.20
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	46,080.000	10.272200	473,342.97	18.330000	844,646.40	371,303.43	0.11
		Base		10.272200	473,342.97	18.330000	844,646.40	371,303.43	0.11
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	34,866.000	23.418400	816,505.93	58.880000	2,052,910.08	1,236,404.15	0.28
		Base		23.418400	816,505.93	58.880000	2,052,910.08	1,236,404.15	0.28
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	17,832.000	29.209403	520,862.07	24.210000	431,712.72	-89,149.35	0.06
		Base		29.209403	520,862.07	24.210000	431,712.72	-89,149.35	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	60,834.000	10.680569	649,741.74	12.590000	765,900.06	116,158.32	0.10
		Base		10.680569	649,741.74	12.590000	765,900.06	116,158.32	0.10
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	22,050.000	35.911532	791,849.29	39.320000	867,006.00	75,156.71	0.12
		Base		35.911532	791,849.29	39.320000	867,006.00	75,156.71	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
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,351.000	27.153937	688,379.46	43.090000	1,092,374.59	403,995.13	0.15
		Base		27.153937	688,379.46	43.090000	1,092,374.59	403,995.13	0.15
126501105	CTS CORP COMMON STOCK								
		Local	24,836.000	15.217141	377,932.92	30.500000	757,498.00	379,565.08	0.10
		Base		15.217141	377,932.92	30.500000	757,498.00	379,565.08	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	97,965.000	16.061607	1,573,475.37	19.430000	1,903,459.95	329,984.58	0.26
		Base		16.061607	1,573,475.37	19.430000	1,903,459.95	329,984.58	0.26
12739A100	CADENCE BANCORP COMMON STOCK								
		Local	96,937.000	15.886137	1,539,954.50	17.920000	1,737,111.04	197,156.54	0.24
		Base		15.886137	1,539,954.50	17.920000	1,737,111.04	197,156.54	0.24
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	28,760.000	30.135127	866,686.25	38.340000	1,102,658.40	235,972.15	0.15
		Base		30.135127	866,686.25	38.340000	1,102,658.40	235,972.15	0.15
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	26,947.000	13.245103	356,915.78	10.010000	269,739.47	-87,176.31	0.04
		Base		13.245103	356,915.78	10.010000	269,739.47	-87,176.31	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	12,771.000	42.460260	542,259.98	76.150000	972,511.65	430,251.67	0.13
		Base		42.460260	542,259.98	76.150000	972,511.65	430,251.67	0.13
129500104	CALERES INC COMMON STOCK USD.01								
		Local	29,190.000	14.375703	419,626.77	15.110000	441,060.90	21,434.13	0.06
		Base		14.375703	419,626.77	15.110000	441,060.90	21,434.13	0.06
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	38,329.000	32.302139	1,238,108.67	54.640000	2,094,296.56	856,187.89	0.28
		Base		32.302139	1,238,108.67	54.640000	2,094,296.56	856,187.89	0.28
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	72,495.000	9.610034	696,679.39	27.890000	2,021,885.55	1,325,206.16	0.27
		Base		9.610034	696,679.39	27.890000	2,021,885.55	1,325,206.16	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
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
	30,589.000	Local	75.356755	2,305,087.77	13.840000	423,351.76	-1,881,736.01	0.06
		Base	75.356755	2,305,087.77	13.840000	423,351.76	-1,881,736.01	0.06
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
	99,321.000	Local	11.963096	1,188,186.66	12.420000	1,233,566.82	45,380.16	0.17
		Base	11.963096	1,188,186.66	12.420000	1,233,566.82	45,380.16	0.17
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
	74,239.000	Local	10.248698	760,853.07	5.340000	396,436.26	-364,416.81	0.05
		Base	10.248698	760,853.07	5.340000	396,436.26	-364,416.81	0.05
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
	30,930.000	Local	39.897991	1,234,044.86	44.990000	1,391,540.70	157,495.84	0.19
		Base	39.897991	1,234,044.86	44.990000	1,391,540.70	157,495.84	0.19
14174T107	CARETRUST REIT INC REIT USD.01							
	80,952.000	Local	15.353246	1,242,876.00	22.460000	1,818,181.92	575,305.92	0.25
		Base	15.353246	1,242,876.00	22.460000	1,818,181.92	575,305.92	0.25
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	36,948.000	Local	20.732452	766,022.63	31.240000	1,154,255.52	388,232.89	0.16
		Base	20.732452	766,022.63	31.240000	1,154,255.52	388,232.89	0.16
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
	15,164.000	Local	24.289318	368,323.22	11.370000	172,414.68	-195,908.54	0.02
		Base	24.289318	368,323.22	11.370000	172,414.68	-195,908.54	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
	6,595.000	Local	117.512230	774,993.16	188.660000	1,244,212.70	469,219.54	0.17
		Base	117.512230	774,993.16	188.660000	1,244,212.70	469,219.54	0.17
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
	20,399.000	Local	64.822500	1,322,314.18	53.400000	1,089,306.60	-233,007.58	0.15
		Base	64.822500	1,322,314.18	53.400000	1,089,306.60	-233,007.58	0.15
15202L107	CENTERSPACE REIT							
	9,985.000	Local	70.021826	699,167.93	69.940000	698,350.90	-817.03	0.09
		Base	70.021826	699,167.93	69.940000	698,350.90	-817.03	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
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	7,496.000	Local	19.682676	147,541.34	42.290000	317,005.84	169,464.50	0.04
		Base	19.682676	147,541.34	42.290000	317,005.84	169,464.50	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	29,979.000	Local	17.052348	511,212.35	39.000000	1,169,181.00	657,968.65	0.16
		Base	17.052348	511,212.35	39.000000	1,169,181.00	657,968.65	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	21,684.000	Local	21.426211	464,605.96	19.880000	431,077.92	-33,528.04	0.06
		Base	21.426211	464,605.96	19.880000	431,077.92	-33,528.04	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	38,559.000	Local	11.304624	435,895.01	9.750000	375,950.25	-59,944.76	0.05
		Base	11.304624	435,895.01	9.750000	375,950.25	-59,944.76	0.05
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	22,326.000	Local	25.808439	576,199.21	46.940000	1,047,982.44	471,783.23	0.14
		Base	25.808439	576,199.21	46.940000	1,047,982.44	471,783.23	0.14
157210105	CEVA INC COMMON STOCK USD.001							
	17,136.000	Local	26.320878	451,034.57	58.790000	1,007,425.44	556,390.87	0.14
		Base	26.320878	451,034.57	58.790000	1,007,425.44	556,390.87	0.14
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	27,166.000	Local	40.192510	1,091,869.72	120.110000	3,262,908.26	2,171,038.54	0.44
		Base	40.192510	1,091,869.72	120.110000	3,262,908.26	2,171,038.54	0.44
16208T102	CHATHAM LODGING TRUST REIT USD.01							
	36,114.000	Local	18.106620	653,902.46	10.710000	386,780.94	-267,121.52	0.05
		Base	18.106620	653,902.46	10.710000	386,780.94	-267,121.52	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	32,269.000	Local	24.336000	785,298.39	44.970000	1,451,136.93	665,838.54	0.20
		Base	24.336000	785,298.39	44.970000	1,451,136.93	665,838.54	0.20
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	24,994.000	Local	28.435312	710,712.18	27.290000	682,086.26	-28,625.92	0.09
		Base	28.435312	710,712.18	27.290000	682,086.26	-28,625.92	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	13,436.000	94.211876	1,265,830.77	101.430000	1,362,813.48	96,982.71	0.18
		Base		94.211876	1,265,830.77	101.430000	1,362,813.48	96,982.71	0.18
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	92,272.000	6.997610	645,683.47	2.210000	203,921.12	-441,762.35	0.03
		Base		6.997610	645,683.47	2.210000	203,921.12	-441,762.35	0.03
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,224.000	50.947811	571,838.23	73.470000	824,627.28	252,789.05	0.11
		Base		50.947811	571,838.23	73.470000	824,627.28	252,789.05	0.11
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	15,144.000	25.831160	391,187.09	35.080000	531,251.52	140,064.43	0.07
		Base		25.831160	391,187.09	35.080000	531,251.52	140,064.43	0.07
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	38,998.000	15.912317	620,548.53	15.240000	594,329.52	-26,219.01	0.08
		Base		15.912317	620,548.53	15.240000	594,329.52	-26,219.01	0.08
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	15,388.000	37.455019	576,357.84	31.970000	491,954.36	-84,403.48	0.07
		Base		37.455019	576,357.84	31.970000	491,954.36	-84,403.48	0.07
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	12,148.000	47.690381	579,342.75	69.050000	838,819.40	259,476.65	0.11
		Base		47.690381	579,342.75	69.050000	838,819.40	259,476.65	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	12,752.000	35.945966	458,382.96	38.080000	485,596.16	27,213.20	0.07
		Base		35.945966	458,382.96	38.080000	485,596.16	27,213.20	0.07
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	307,203.000	8.502975	2,612,139.52	15.340000	4,712,494.02	2,100,354.50	0.64
		Base		8.502975	2,612,139.52	15.340000	4,712,494.02	2,100,354.50	0.64
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,572.000	215.980767	771,483.30	266.860000	953,223.92	181,740.62	0.13
		Base		215.980767	771,483.30	266.860000	953,223.92	181,740.62	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
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	32,359.000	47.046497	1,522,377.61	56.950000	1,842,845.05	320,467.44	0.25
		Base		47.046497	1,522,377.61	56.950000	1,842,845.05	320,467.44	0.25
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	48,843.000	17.855187	872,100.90	18.800000	918,248.40	46,147.50	0.12
		Base		17.855187	872,100.90	18.800000	918,248.40	46,147.50	0.12
192576106	COHU INC COMMON STOCK USD1.0								
		Local	32,291.000	15.594411	503,559.14	40.680000	1,313,597.88	810,038.74	0.18
		Base		15.594411	503,559.14	40.680000	1,313,597.88	810,038.74	0.18
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	55,098.000	27.813454	1,532,465.68	38.520000	2,122,374.96	589,909.28	0.29
		Base		27.813454	1,532,465.68	38.520000	2,122,374.96	589,909.28	0.29
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,005.000	19.877153	556,659.67	55.430000	1,552,317.15	995,657.48	0.21
		Base		19.877153	556,659.67	55.430000	1,552,317.15	995,657.48	0.21
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	41,199.000	39.670920	1,634,402.23	64.850000	2,671,755.15	1,037,352.92	0.36
		Base		39.670920	1,634,402.23	64.850000	2,671,755.15	1,037,352.92	0.36
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	86,513.000	9.218615	797,530.07	9.320000	806,301.16	8,771.09	0.11
		Base		9.218615	797,530.07	9.320000	806,301.16	8,771.09	0.11
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	16,947.000	31.923960	541,015.35	44.720000	757,869.84	216,854.49	0.10
		Base		31.923960	541,015.35	44.720000	757,869.84	216,854.49	0.10
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	9,738.000	48.176831	469,145.98	30.780000	299,735.64	-169,410.34	0.04
		Base		48.176831	469,145.98	30.780000	299,735.64	-169,410.34	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	19,280.000	23.194553	447,190.98	21.340000	411,435.20	-35,755.78	0.06
		Base		23.194553	447,190.98	21.340000	411,435.20	-35,755.78	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
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	22,008.000	46.797705	1,029,923.89	111.900000	2,462,695.20	1,432,771.31	0.33
		Base		46.797705	1,029,923.89	111.900000	2,462,695.20	1,432,771.31	0.33
208242107	CONN S INC COMMON STOCK USD.01								
		Local	14,839.000	17.376776	257,853.98	15.730000	233,417.47	-24,436.51	0.03
		Base		17.376776	257,853.98	15.730000	233,417.47	-24,436.51	0.03
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,033.000	18.678168	430,214.25	8.120000	187,027.96	-243,186.29	0.03
		Base		18.678168	430,214.25	8.120000	187,027.96	-243,186.29	0.03
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	56,216.000	17.820884	1,001,818.80	6.105000	343,198.68	-658,620.12	0.05
		Base		17.820884	1,001,818.80	6.105000	343,198.68	-658,620.12	0.05
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,005.000	78.295688	1,018,235.42	30.510000	396,782.55	-621,452.87	0.05
		Base		78.295688	1,018,235.42	30.510000	396,782.55	-621,452.87	0.05
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	38,770.000	25.275259	979,921.80	36.750000	1,424,797.50	444,875.70	0.19
		Base		25.275259	979,921.80	36.750000	1,424,797.50	444,875.70	0.19
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	80,452.000	18.486836	1,487,302.93	28.260000	2,273,573.52	786,270.59	0.31
		Base		18.486836	1,487,302.93	28.260000	2,273,573.52	786,270.59	0.31
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	34,566.000	31.873850	1,101,751.49	30.670000	1,060,139.22	-41,612.27	0.14
		Base		31.873850	1,101,751.49	30.670000	1,060,139.22	-41,612.27	0.14
21871N101	CORECIVIC INC REIT USD.01								
		Local	92,054.000	9.736180	896,254.34	7.110000	654,503.94	-241,750.40	0.09
		Base		9.736180	896,254.34	7.110000	654,503.94	-241,750.40	0.09
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,042.000	38.895601	273,902.82	98.820000	695,890.44	421,987.62	0.09
		Base		38.895601	273,902.82	98.820000	695,890.44	421,987.62	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
22304C100	COVETRUS INC COMMON STOCK								
		Local	76,259.000	11.193385	853,596.35	34.070000	2,598,144.13	1,744,547.78	0.35
		Base		11.193385	853,596.35	34.070000	2,598,144.13	1,744,547.78	0.35
227046109	CROCS INC COMMON STOCK USD.001								
		Local	51,937.000	22.073534	1,146,433.12	70.020000	3,636,628.74	2,490,195.62	0.49
		Base		22.073534	1,146,433.12	70.020000	3,636,628.74	2,490,195.62	0.49
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,880.000	8.718691	234,358.42	8.760000	235,468.80	1,110.38	0.03
		Base		8.718691	234,358.42	8.760000	235,468.80	1,110.38	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	29,899.000	14.052636	420,159.77	23.930000	715,483.07	295,323.30	0.10
		Base		14.052636	420,159.77	23.930000	715,483.07	295,323.30	0.10
229669106	CUBIC CORP COMMON STOCK								
		Local	24,253.000	50.178292	1,216,974.11	61.180000	1,483,798.54	266,824.43	0.20
		Base		50.178292	1,216,974.11	61.180000	1,483,798.54	266,824.43	0.20
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	22,371.000	23.466465	524,968.28	22.220000	497,083.62	-27,884.66	0.07
		Base		23.466465	524,968.28	22.220000	497,083.62	-27,884.66	0.07
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	13,568.000	35.185610	477,398.36	24.210000	328,481.28	-148,917.08	0.04
		Base		35.185610	477,398.36	24.210000	328,481.28	-148,917.08	0.04
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	54,547.000	16.067021	876,407.80	19.670000	1,072,939.49	196,531.69	0.15
		Base		16.067021	876,407.80	19.670000	1,072,939.49	196,531.69	0.15
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	11,368.000	59.083084	671,656.50	57.170000	649,908.56	-21,747.94	0.09
		Base		59.083084	671,656.50	57.170000	649,908.56	-21,747.94	0.09
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,886.000	10.148168	171,361.96	16.130000	272,371.18	101,009.22	0.04
		Base		10.148168	171,361.96	16.130000	272,371.18	101,009.22	0.04

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

Base Currency: USD - US DOLLAR

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233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,594.000	49.339881	621,386.46	23.190000	292,054.86	-329,331.60	0.04
		Base		49.339881	621,386.46	23.190000	292,054.86	-329,331.60	0.04
234264109	DAKTRONICS INC COMMON STOCK								
		Local	28,372.000	9.027017	256,114.53	4.800000	136,185.60	-119,928.93	0.02
		Base		9.027017	256,114.53	4.800000	136,185.60	-119,928.93	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	36,513.000	31.023841	1,132,773.50	34.020000	1,242,172.26	109,398.76	0.17
		Base		31.023841	1,132,773.50	34.020000	1,242,172.26	109,398.76	0.17
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	4.060000	4,571.56	-793,676.57	0.00
		Base		708.923739	798,248.13	4.060000	4,571.56	-793,676.57	0.00
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	32,256.000	29.073802	937,804.55	33.890000	1,093,155.84	155,351.29	0.15
		Base		29.073802	937,804.55	33.890000	1,093,155.84	155,351.29	0.15
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	45,278.000	17.380890	786,971.93	12.250000	554,655.50	-232,316.43	0.08
		Base		17.380890	786,971.93	12.250000	554,655.50	-232,316.43	0.08
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	153,698.000	9.636406	1,481,096.29	8.200000	1,260,323.60	-220,772.69	0.17
		Base		9.636406	1,481,096.29	8.200000	1,260,323.60	-220,772.69	0.17
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	59,825.000	10.867456	650,145.56	13.660000	817,209.50	167,063.94	0.11
		Base		10.867456	650,145.56	13.660000	817,209.50	167,063.94	0.11
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	22,501.000	11.282809	253,874.49	18.470000	415,593.47	161,718.98	0.06
		Base		11.282809	253,874.49	18.470000	415,593.47	161,718.98	0.06
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	21,919.000	14.923726	327,113.16	15.900000	348,512.10	21,398.94	0.05
		Base		14.923726	327,113.16	15.900000	348,512.10	21,398.94	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,643.000	59.441279	751,516.09	68.760000	869,332.68	117,816.59	0.12
		Base		59.441279	751,516.09	68.760000	869,332.68	117,816.59	0.12
254543101	DIODES INC COMMON STOCK USD.667								
		Local	32,436.000	29.830667	967,587.52	70.780000	2,295,820.08	1,328,232.56	0.31
		Base		29.830667	967,587.52	70.780000	2,295,820.08	1,328,232.56	0.31
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01								
		Local	183,339.000	4.143900	759,738.48	4.020000	737,022.78	-22,715.70	0.10
		Base		4.143900	759,738.48	4.020000	737,022.78	-22,715.70	0.10
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	22,893.000	20.773882	475,576.47	17.890000	409,555.77	-66,020.70	0.06
		Base		20.773882	475,576.47	17.890000	409,555.77	-66,020.70	0.06
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	22,167.000	45.741075	1,013,942.42	90.830000	2,013,428.61	999,486.19	0.27
		Base		45.741075	1,013,942.42	90.830000	2,013,428.61	999,486.19	0.27
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	27,013.000	37.177860	1,004,285.54	30.120000	813,631.56	-190,653.98	0.11
		Base		37.177860	1,004,285.54	30.120000	813,631.56	-190,653.98	0.11
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	29,451.000	23.747500	699,387.62	21.760000	640,853.76	-58,533.86	0.09
		Base		23.747500	699,387.62	21.760000	640,853.76	-58,533.86	0.09
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	14,583.000	12.799843	186,660.11	20.350000	296,764.05	110,103.94	0.04
		Base		12.799843	186,660.11	20.350000	296,764.05	110,103.94	0.04
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	24,804.000	51.412758	1,275,242.06	42.490000	1,053,921.96	-221,320.10	0.14
		Base		51.412758	1,275,242.06	42.490000	1,053,921.96	-221,320.10	0.14
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	8,923.000	53.422814	476,691.77	46.670000	416,436.41	-60,255.36	0.06
		Base		53.422814	476,691.77	46.670000	416,436.41	-60,255.36	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	62,504.000	Local	21.734559	1,358,496.85	21.950000	1,371,962.80	13,465.95	0.19
		Base	21.734559	1,358,496.85	21.950000	1,371,962.80	13,465.95	0.19
278715206	EBIX INC COMMON STOCK USD.1							
	18,075.000	Local	22.575644	408,054.76	52.070000	941,165.25	533,110.49	0.13
		Base	22.575644	408,054.76	52.070000	941,165.25	533,110.49	0.13
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	20,519.000	Local	23.440473	480,975.06	26.330000	540,265.27	59,290.21	0.07
		Base	23.440473	480,975.06	26.330000	540,265.27	59,290.21	0.07
28238P109	EHEALTH INC COMMON STOCK USD.001							
	19,950.000	Local	63.343515	1,263,703.12	47.850000	954,607.50	-309,095.62	0.13
		Base	63.343515	1,263,703.12	47.850000	954,607.50	-309,095.62	0.13
282914100	8X8 INC COMMON STOCK USD.001							
	81,810.000	Local	12.796767	1,046,903.53	35.250000	2,883,802.50	1,836,898.97	0.39
		Base	12.796767	1,046,903.53	35.250000	2,883,802.50	1,836,898.97	0.39
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	22,331.000	Local	23.626222	527,597.17	30.500000	681,095.50	153,498.33	0.09
		Base	23.626222	527,597.17	30.500000	681,095.50	153,498.33	0.09
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	13,751.000	Local	49.482880	680,439.08	48.060000	660,873.06	-19,566.02	0.09
		Base	49.482880	680,439.08	48.060000	660,873.06	-19,566.02	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	24,155.000	Local	30.971936	748,127.11	29.700000	717,403.50	-30,723.61	0.10
		Base	30.971936	748,127.11	29.700000	717,403.50	-30,723.61	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	15,863.000	Local	33.715819	534,834.03	57.750000	916,088.25	381,254.22	0.12
		Base	33.715819	534,834.03	57.750000	916,088.25	381,254.22	0.12
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	46,054.000	Local	23.754199	1,093,975.86	20.270000	933,514.58	-160,461.28	0.13
		Base	23.754199	1,093,975.86	20.270000	933,514.58	-160,461.28	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
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	15,802.000	Local	47.883903	756,661.44	72.190000	1,140,746.38	384,084.94	0.15
		Base	47.883903	756,661.44	72.190000	1,140,746.38	384,084.94	0.15
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	27,455.000	Local	21.329021	585,588.27	22.600000	620,483.00	34,894.73	0.08
		Base	21.329021	585,588.27	22.600000	620,483.00	34,894.73	0.08
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	39,233.000	Local	19.094454	749,132.73	78.280000	3,071,159.24	2,322,026.51	0.42
		Base	19.094454	749,132.73	78.280000	3,071,159.24	2,322,026.51	0.42
294268107	EPLUS INC COMMON STOCK USD.01							
	10,394.000	Local	48.669661	505,872.46	84.040000	873,511.76	367,639.30	0.12
		Base	48.669661	505,872.46	84.040000	873,511.76	367,639.30	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	20,033.000	Local	46.514672	931,828.43	95.080000	1,904,737.64	972,909.21	0.26
		Base	46.514672	931,828.43	95.080000	1,904,737.64	972,909.21	0.26
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	80,581.000	Local	22.211305	1,789,809.19	20.820000	1,677,696.42	-112,112.77	0.23
		Base	22.211305	1,789,809.19	20.820000	1,677,696.42	-112,112.77	0.23
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	16,779.000	Local	19.990831	335,426.16	23.650000	396,823.35	61,397.19	0.05
		Base	19.990831	335,426.16	23.650000	396,823.35	61,397.19	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
	45,924.000	Local	21.552979	989,799.00	34.700000	1,593,562.80	603,763.80	0.22
		Base	21.552979	989,799.00	34.700000	1,593,562.80	603,763.80	0.22
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	26,031.000	Local	37.383307	973,124.87	76.680000	1,996,057.08	1,022,932.21	0.27
		Base	37.383307	973,124.87	76.680000	1,996,057.08	1,022,932.21	0.27
30214U102	EXPONENT INC COMMON STOCK USD.001							
	39,728.000	Local	28.142619	1,118,049.96	82.580000	3,280,738.24	2,162,688.28	0.44
		Base	28.142619	1,118,049.96	82.580000	3,280,738.24	2,162,688.28	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	94,654.000	Local	12.009652	1,136,761.56	8.090000	765,750.86	-371,010.70	0.10
		Base	12.009652	1,136,761.56	8.090000	765,750.86	-371,010.70	0.10
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
	19,157.000	Local	13.116818	251,278.88	4.320000	82,758.24	-168,520.64	0.01
		Base	13.116818	251,278.88	4.320000	82,758.24	-168,520.64	0.01
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	40,088.000	Local	17.953240	719,709.49	4.490000	179,995.12	-539,714.37	0.02
		Base	17.953240	719,709.49	4.490000	179,995.12	-539,714.37	0.02
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	23,970.000	Local	29.705765	712,047.19	37.360000	895,519.20	183,472.01	0.12
		Base	29.705765	712,047.19	37.360000	895,519.20	183,472.01	0.12
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	13,723.000	Local	44.087156	605,008.04	70.570000	968,432.11	363,424.07	0.13
		Base	44.087156	605,008.04	70.570000	968,432.11	363,424.07	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	46,570.000	Local	13.070315	608,684.56	32.690000	1,522,373.30	913,688.74	0.21
		Base	13.070315	608,684.56	32.690000	1,522,373.30	913,688.74	0.21
315405100	FERRO CORP COMMON STOCK USD1.0							
	63,360.000	Local	17.080707	1,082,233.57	13.790000	873,734.40	-208,499.17	0.12
		Base	17.080707	1,082,233.57	13.790000	873,734.40	-208,499.17	0.12
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	36.300000	1,119,673.50	-5,594.21	0.15
		Base	36.481365	1,125,267.71	36.300000	1,119,673.50	-5,594.21	0.15
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	13,363.000	Local	20.132526	269,030.94	15.060000	201,246.78	-67,784.16	0.03
		Base	20.132526	269,030.94	15.060000	201,246.78	-67,784.16	0.03
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	167,920.000	Local	6.207471	1,042,358.47	9.100000	1,528,072.00	485,713.53	0.21
		Base	6.207471	1,042,358.47	9.100000	1,528,072.00	485,713.53	0.21

Base Currency: USD - US DOLLAR

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318910106	FIRST BANCORP/NC COMMON STOCK							
	22,030.000	Local	34.061400	750,372.64	34.060000	750,341.80	-30.84	0.10
		Base	34.061400	750,372.64	34.060000	750,341.80	-30.84	0.10
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	74,030.000	Local	7.988854	591,414.89	11.730000	868,371.90	276,957.01	0.12
		Base	7.988854	591,414.89	11.730000	868,371.90	276,957.01	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	75,421.000	Local	20.406604	1,539,086.47	18.320000	1,381,712.72	-157,373.75	0.19
		Base	20.406604	1,539,086.47	18.320000	1,381,712.72	-157,373.75	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	100,676.000	Local	17.678758	1,779,826.69	23.250000	2,340,717.00	560,890.31	0.32
		Base	17.678758	1,779,826.69	23.250000	2,340,717.00	560,890.31	0.32
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	88,050.000	Local	15.443957	1,359,840.44	16.530000	1,455,466.50	95,626.06	0.20
		Base	15.443957	1,359,840.44	16.530000	1,455,466.50	95,626.06	0.20
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	36,410.000	Local	31.150924	1,134,205.15	42.850000	1,560,168.50	425,963.35	0.21
		Base	31.150924	1,134,205.15	42.850000	1,560,168.50	425,963.35	0.21
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	59,560.000	Local	15.871873	945,328.74	40.870000	2,434,217.20	1,488,888.46	0.33
		Base	15.871873	945,328.74	40.870000	2,434,217.20	1,488,888.46	0.33
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	8,478.000	Local	34.671820	293,947.69	39.660000	336,237.48	42,289.79	0.05
		Base	34.671820	293,947.69	39.660000	336,237.48	42,289.79	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	21,166.000	Local	40.710714	861,682.98	71.690000	1,517,390.54	655,707.56	0.21
		Base	40.710714	861,682.98	71.690000	1,517,390.54	655,707.56	0.21
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	36,043.000	Local	14.281730	514,756.39	14.500000	522,623.50	7,867.11	0.07
		Base	14.281730	514,756.39	14.500000	522,623.50	7,867.11	0.07

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	71,099.000	Local	20.890629	1,485,302.84	26.360000	1,874,169.64	388,866.80	0.25
		Base	20.890629	1,485,302.84	26.360000	1,874,169.64	388,866.80	0.25
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	29,507.000	Local	32.381489	955,480.59	69.420000	2,048,375.94	1,092,895.35	0.28
		Base	32.381489	955,480.59	69.420000	2,048,375.94	1,092,895.35	0.28
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	74,160.000	Local	11.015496	816,909.22	4.110000	304,797.60	-512,111.62	0.04
		Base	11.015496	816,909.22	4.110000	304,797.60	-512,111.62	0.04
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	10,092.000	Local	42.811417	432,052.82	110.490000	1,115,065.08	683,012.26	0.15
		Base	42.811417	432,052.82	110.490000	1,115,065.08	683,012.26	0.15
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	39,831.000	Local	30.550549	1,216,858.93	50.890000	2,026,999.59	810,140.66	0.27
		Base	30.550549	1,216,858.93	50.890000	2,026,999.59	810,140.66	0.27
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	19,873.000	Local	14.116251	280,532.26	13.300000	264,310.90	-16,221.36	0.04
		Base	14.116251	280,532.26	13.300000	264,310.90	-16,221.36	0.04
36162J106	GEO GROUP INC/THE REIT USD.01							
	93,455.000	Local	8.848500	826,936.57	8.940000	835,487.70	8,551.13	0.11
		Base	8.848500	826,936.57	8.940000	835,487.70	8,551.13	0.11
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	37,102.000	Local	19.009489	705,290.07	24.790000	919,758.58	214,468.51	0.12
		Base	19.009489	705,290.07	24.790000	919,758.58	214,468.51	0.12
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	33,490.000	Local	32.582310	1,091,181.57	27.040000	905,569.60	-185,611.97	0.12
		Base	32.582310	1,091,181.57	27.040000	905,569.60	-185,611.97	0.12
36251C103	GMS INC COMMON STOCK USD.01							
	32,842.000	Local	20.391357	669,692.95	28.990000	952,089.58	282,396.63	0.13
		Base	20.391357	669,692.95	28.990000	952,089.58	282,396.63	0.13

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36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	28,644.000	Local	5.059098	144,912.81	325.000000	9,309,300.00	9,164,387.19	1.26
		Base	5.059098	144,912.81	325.000000	9,309,300.00	9,164,387.19	1.26
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	101,121.000	Local	8.363683	845,744.02	4.480000	453,022.08	-392,721.94	0.06
		Base	8.363683	845,744.02	4.480000	453,022.08	-392,721.94	0.06
371532102	GENESCO INC COMMON STOCK USD1.0							
	10,960.000	Local	47.084307	516,044.00	38.810000	425,357.60	-90,686.40	0.06
		Base	47.084307	516,044.00	38.810000	425,357.60	-90,686.40	0.06
37253A103	GENTHERM INC COMMON STOCK							
	25,143.000	Local	47.355549	1,190,660.57	61.260000	1,540,260.18	349,599.61	0.21
		Base	47.355549	1,190,660.57	61.260000	1,540,260.18	349,599.61	0.21
374297109	GETTY REALTY CORP REIT USD.01							
	27,925.000	Local	22.503725	628,416.53	26.570000	741,967.25	113,550.72	0.10
		Base	22.503725	628,416.53	26.570000	741,967.25	113,550.72	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	25,025.000	Local	22.510638	563,328.71	89.630000	2,242,990.75	1,679,662.04	0.30
		Base	22.510638	563,328.71	89.630000	2,242,990.75	1,679,662.04	0.30
377320106	GLATFELTER CORP COMMON STOCK USD.01							
	34,158.000	Local	17.938616	612,747.26	15.650000	534,572.70	-78,174.56	0.07
		Base	17.938616	612,747.26	15.650000	534,572.70	-78,174.56	0.07
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	34,596.000	Local	37.202927	1,287,072.46	88.690000	3,068,319.24	1,781,246.78	0.42
		Base	37.202927	1,287,072.46	88.690000	3,068,319.24	1,781,246.78	0.42
379378201	GLOBAL NET LEASE INC REIT USD.01							
	68,854.000	Local	17.217554	1,185,497.48	16.110000	1,109,237.94	-76,259.54	0.15
		Base	17.217554	1,185,497.48	16.110000	1,109,237.94	-76,259.54	0.15
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
	113,818.000	Local	6.452087	734,363.63	8.810000	1,002,736.58	268,372.95	0.14
		Base	6.452087	734,363.63	8.810000	1,002,736.58	268,372.95	0.14

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387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	35,987.000	25.449324	915,844.81	29.610000	1,065,575.07	149,730.26	0.14
		Base		25.449324	915,844.81	29.610000	1,065,575.07	149,730.26	0.14
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	42,522.000	16.669695	708,828.78	9.320000	396,305.04	-312,523.74	0.05
		Base		16.669695	708,828.78	9.320000	396,305.04	-312,523.74	0.05
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	42,368.000	29.461758	1,248,235.76	24.000000	1,016,832.00	-231,403.76	0.14
		Base		29.461758	1,248,235.76	24.000000	1,016,832.00	-231,403.76	0.14
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	41,173.000	34.333038	1,413,594.18	50.230000	2,068,119.79	654,525.61	0.28
		Base		34.333038	1,413,594.18	50.230000	2,068,119.79	654,525.61	0.28
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	25,791.000	19.296381	497,672.95	19.210000	495,445.11	-2,227.84	0.07
		Base		19.296381	497,672.95	19.210000	495,445.11	-2,227.84	0.07
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	25,271.000	31.225880	789,109.22	36.180000	914,304.78	125,195.56	0.12
		Base		31.225880	789,109.22	36.180000	914,304.78	125,195.56	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	10,949.000	36.542710	400,106.13	11.610000	127,117.89	-272,988.24	0.02
		Base		36.542710	400,106.13	11.610000	127,117.89	-272,988.24	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	34,564.000	15.523754	536,563.04	22.460000	776,307.44	239,744.40	0.11
		Base		15.523754	536,563.04	22.460000	776,307.44	239,744.40	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	13,257.000	56.147389	744,345.93	137.620000	1,824,428.34	1,080,082.41	0.25
		Base		56.147389	744,345.93	137.620000	1,824,428.34	1,080,082.41	0.25
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	28,885.000	13.400816	387,082.58	23.220000	670,709.70	283,627.12	0.09
		Base		13.400816	387,082.58	23.220000	670,709.70	283,627.12	0.09

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40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,710.000	42.045537	198,034.48	55.630000	262,017.30	63,982.82	0.04
		Base		42.045537	198,034.48	55.630000	262,017.30	63,982.82	0.04
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	68,147.000	18.247330	1,243,500.78	36.820000	2,509,172.54	1,265,671.76	0.34
		Base		18.247330	1,243,500.78	36.820000	2,509,172.54	1,265,671.76	0.34
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	29,349.000	21.709989	637,166.46	20.490000	601,361.01	-35,805.45	0.08
		Base		21.709989	637,166.46	20.490000	601,361.01	-35,805.45	0.08
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	23,638.000	12.479484	294,990.04	13.820000	326,677.16	31,687.12	0.04
		Base		12.479484	294,990.04	13.820000	326,677.16	31,687.12	0.04
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	75,214.000	6.156177	463,030.68	7.760000	583,660.64	120,629.96	0.08
		Base		6.156177	463,030.68	7.760000	583,660.64	120,629.96	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	60,756.000	14.742140	895,673.48	16.630000	1,010,372.28	114,698.80	0.14
		Base		14.742140	895,673.48	16.630000	1,010,372.28	114,698.80	0.14
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	12,854.000	14.912207	191,681.51	32.690000	420,197.26	228,515.75	0.06
		Base		14.912207	191,681.51	32.690000	420,197.26	228,515.75	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	35,398.000	25.173727	891,099.60	19.570000	692,738.86	-198,360.74	0.09
		Base		25.173727	891,099.60	19.570000	692,738.86	-198,360.74	0.09
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,342.000	38.341214	281,501.19	54.930000	403,296.06	121,794.87	0.05
		Base		38.341214	281,501.19	54.930000	403,296.06	121,794.87	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,712.000	46.519582	451,798.18	23.190000	225,221.28	-226,576.90	0.03
		Base		46.519582	451,798.18	23.190000	225,221.28	-226,576.90	0.03

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42222N103	HEALTHSTREAM INC COMMON STOCK							
	19,500.000	Local	26.538694	517,504.54	23.280000	453,960.00	-63,544.54	0.06
		Base	26.538694	517,504.54	23.280000	453,960.00	-63,544.54	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	37,904.000	Local	18.313313	694,147.81	18.770000	711,458.08	17,310.27	0.10
		Base	18.313313	694,147.81	18.770000	711,458.08	17,310.27	0.10
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	14,897.000	Local	22.310132	332,354.03	29.160000	434,396.52	102,042.49	0.06
		Base	22.310132	332,354.03	29.160000	434,396.52	102,042.49	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	108,611.000	Local	5.767832	626,450.00	4.120000	447,477.32	-178,972.68	0.06
		Base	5.767832	626,450.00	4.120000	447,477.32	-178,972.68	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	82,796.000	Local	20.792611	1,721,545.01	24.280000	2,010,286.88	288,741.87	0.27
		Base	20.792611	1,721,545.01	24.280000	2,010,286.88	288,741.87	0.27
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	27,632.000	Local	31.000059	856,593.62	23.600000	652,115.20	-204,478.42	0.09
		Base	31.000059	856,593.62	23.600000	652,115.20	-204,478.42	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	28,129.000	Local	16.617890	467,444.63	7.640000	214,905.56	-252,539.07	0.03
		Base	16.617890	467,444.63	7.640000	214,905.56	-252,539.07	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
	6,839.000	Local	96.749095	661,667.06	167.360000	1,144,575.04	482,907.98	0.16
		Base	96.749095	661,667.06	167.360000	1,144,575.04	482,907.98	0.16
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
	12,810.000	Local	34.842130	446,327.68	56.450000	723,124.50	276,796.82	0.10
		Base	34.842130	446,327.68	56.450000	723,124.50	276,796.82	0.10
43114K207	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
	1,422.000	Local	357.824044	508,825.79	10.880000	15,471.36	-493,354.43	0.00
		Base	357.824044	508,825.79	10.880000	15,471.36	-493,354.43	0.00

Base Currency: USD - US DOLLAR

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431571108	HILLENBRAND INC COMMON STOCK								
		Local	57,540.000	24.507760	1,410,176.52	41.100000	2,364,894.00	954,717.48	0.32
		Base		24.507760	1,410,176.52	41.100000	2,364,894.00	954,717.48	0.32
43785V102	HOMESTREET INC COMMON STOCK								
		Local	16,761.000	29.699285	497,789.71	36.400000	610,100.40	112,310.69	0.08
		Base		29.699285	497,789.71	36.400000	610,100.40	112,310.69	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	94,845.000	10.115332	959,388.67	11.180000	1,060,367.10	100,978.43	0.14
		Base		10.115332	959,388.67	11.180000	1,060,367.10	100,978.43	0.14
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,858.000	24.247105	772,464.28	39.170000	1,247,877.86	475,413.58	0.17
		Base		24.247105	772,464.28	39.170000	1,247,877.86	475,413.58	0.17
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	25,772.000	38.337821	988,042.31	52.630000	1,356,380.36	368,338.05	0.18
		Base		38.337821	988,042.31	52.630000	1,356,380.36	368,338.05	0.18
45031U101	ISTAR INC REIT USD.001								
		Local	56,923.000	11.746854	668,666.15	15.180000	864,091.14	195,424.99	0.12
		Base		11.746854	668,666.15	15.180000	864,091.14	195,424.99	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	72,976.000	10.216821	745,582.75	13.280000	969,121.28	223,538.53	0.13
		Base		10.216821	745,582.75	13.280000	969,121.28	223,538.53	0.13
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	25,362.000	48.907043	1,240,380.43	75.080000	1,904,178.96	663,798.53	0.26
		Base		48.907043	1,240,380.43	75.080000	1,904,178.96	663,798.53	0.26
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	28,286.000	42.646300	1,206,293.25	61.420000	1,737,326.12	531,032.87	0.24
		Base		42.646300	1,206,293.25	61.420000	1,737,326.12	531,032.87	0.24
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	50,247.000	20.640158	1,037,106.02	21.210000	1,065,738.87	28,632.85	0.14
		Base		20.640158	1,037,106.02	21.210000	1,065,738.87	28,632.85	0.14

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45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	27,007.000	Local	27.170638	733,797.41	76.100000	2,055,232.70	1,321,435.29	0.28
		Base	27.170638	733,797.41	76.100000	2,055,232.70	1,321,435.29	0.28
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	18,933.000	Local	55.332750	1,047,614.95	87.790000	1,662,128.07	614,513.12	0.23
		Base	55.332750	1,047,614.95	87.790000	1,662,128.07	614,513.12	0.23
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	14,879.000	Local	33.795250	502,839.52	25.240000	375,545.96	-127,293.56	0.05
		Base	33.795250	502,839.52	25.240000	375,545.96	-127,293.56	0.05
45780L104	INOGEN INC COMMON STOCK USD.001							
	14,126.000	Local	49.605426	700,726.25	48.930000	691,185.18	-9,541.07	0.09
		Base	49.605426	700,726.25	48.930000	691,185.18	-9,541.07	0.09
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	17,427.000	Local	37.306768	650,145.05	104.930000	1,828,615.11	1,178,470.06	0.25
		Base	37.306768	650,145.05	104.930000	1,828,615.11	1,178,470.06	0.25
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	48,331.000	Local	11.131057	537,975.13	12.010000	580,455.31	42,480.18	0.08
		Base	11.131057	537,975.13	12.010000	580,455.31	42,480.18	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	17,063.000	Local	86.773101	1,480,609.42	187.120000	3,192,828.56	1,712,219.14	0.43
		Base	86.773101	1,480,609.42	187.120000	3,192,828.56	1,712,219.14	0.43
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	25,340.000	Local	42.666735	1,081,175.06	73.800000	1,870,092.00	788,916.94	0.25
		Base	42.666735	1,081,175.06	73.800000	1,870,092.00	788,916.94	0.25
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	13,590.000	Local	30.487252	414,321.75	62.180000	845,026.20	430,704.45	0.11
		Base	30.487252	414,321.75	62.180000	845,026.20	430,704.45	0.11
458665304	INTERFACE INC COMMON STOCK USD.1							
	45,144.000	Local	15.002144	677,256.80	10.040000	453,245.76	-224,011.04	0.06
		Base	15.002144	677,256.80	10.040000	453,245.76	-224,011.04	0.06

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461203101	INVACARE CORP COMMON STOCK USD.25							
	26,505.000	Local	18.616418	493,428.17	9.360000	248,086.80	-245,341.37	0.03
		Base	18.616418	493,428.17	9.360000	248,086.80	-245,341.37	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	154,055.000	Local	13.391889	2,063,087.43	4.040000	622,382.20	-1,440,705.23	0.08
		Base	13.391889	2,063,087.43	4.040000	622,382.20	-1,440,705.23	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	90,284.000	Local	15.914564	1,436,830.47	49.270000	4,448,292.68	3,011,462.21	0.60
		Base	15.914564	1,436,830.47	49.270000	4,448,292.68	3,011,462.21	0.60
462726100	IROBOT CORP COMMON STOCK USD.01							
	21,663.000	Local	36.313353	786,656.16	120.100000	2,601,726.30	1,815,070.14	0.35
		Base	36.313353	786,656.16	120.100000	2,601,726.30	1,815,070.14	0.35
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	177,220.000	Local	76.605387	13,576,006.74	97.570000	17,291,355.40	3,715,348.66	2.34
		Base	76.605387	13,576,006.74	97.570000	17,291,355.40	3,715,348.66	2.34
465741106	ITRON INC COMMON STOCK							
	31,115.000	Local	45.759744	1,423,814.45	86.020000	2,676,512.30	1,252,697.85	0.36
		Base	45.759744	1,423,814.45	86.020000	2,676,512.30	1,252,697.85	0.36
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	11,528.000	Local	85.227254	982,499.78	152.660000	1,759,864.48	777,364.70	0.24
		Base	85.227254	982,499.78	152.660000	1,759,864.48	777,364.70	0.24
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	24,414.000	Local	42.420282	1,035,648.76	115.880000	2,829,094.32	1,793,445.56	0.38
		Base	42.420282	1,035,648.76	115.880000	2,829,094.32	1,793,445.56	0.38
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	20,934.000	Local	18.885883	395,357.07	17.120000	358,390.08	-36,966.99	0.05
		Base	18.885883	395,357.07	17.120000	358,390.08	-36,966.99	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	12,167.000	Local	65.165517	792,868.84	86.700000	1,054,878.90	262,010.06	0.14
		Base	65.165517	792,868.84	86.700000	1,054,878.90	262,010.06	0.14

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483548103	KAMAN CORP COMMON STOCK USD1.0							
	21,307.000	Local	38.695255	824,479.80	50.360000	1,073,020.52	248,540.72	0.15
		Base	38.695255	824,479.80	50.360000	1,073,020.52	248,540.72	0.15
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	25,668.000	Local	17.087125	438,592.33	19.520000	501,039.36	62,447.03	0.07
		Base	17.087125	438,592.33	19.520000	501,039.36	62,447.03	0.07
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	64,833.000	Local	21.281920	1,379,770.75	15.940000	1,033,438.02	-346,332.73	0.14
		Base	21.281920	1,379,770.75	15.940000	1,033,438.02	-346,332.73	0.14
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	70,577.000	Local	14.185914	1,001,199.26	19.290000	1,361,430.33	360,231.07	0.18
		Base	14.185914	1,001,199.26	19.290000	1,361,430.33	360,231.07	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	36,110.000	Local	35.004705	1,264,019.90	36.120000	1,304,293.20	40,273.30	0.18
		Base	35.004705	1,264,019.90	36.120000	1,304,293.20	40,273.30	0.18
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	16,237.000	Local	30.700940	498,491.17	33.280000	540,367.36	41,876.19	0.07
		Base	30.700940	498,491.17	33.280000	540,367.36	41,876.19	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
	41,677.000	Local	23.069937	961,485.78	45.600000	1,900,471.20	938,985.42	0.26
		Base	23.069937	961,485.78	45.600000	1,900,471.20	938,985.42	0.26
50077C106	KRATON CORP COMMON STOCK USD.01							
	24,524.000	Local	24.699331	605,726.40	28.080000	688,633.92	82,907.52	0.09
		Base	24.699331	605,726.40	28.080000	688,633.92	82,907.52	0.09
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	47,704.000	Local	13.809561	658,771.30	35.670000	1,701,601.68	1,042,830.38	0.23
		Base	13.809561	658,771.30	35.670000	1,701,601.68	1,042,830.38	0.23
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	16,996.000	Local	47.651233	809,880.36	106.710000	1,813,643.16	1,003,762.80	0.25
		Base	47.651233	809,880.36	106.710000	1,813,643.16	1,003,762.80	0.25

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50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	19,355.000	47.896368	927,034.21	129.380000	2,504,149.90	1,577,115.69	0.34
		Base		47.896368	927,034.21	129.380000	2,504,149.90	1,577,115.69	0.34
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,203.000	35.863402	1,083,182.33	38.640000	1,167,043.92	83,861.59	0.16
		Base		35.863402	1,083,182.33	38.640000	1,167,043.92	83,861.59	0.16
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	35,506.000	16.716159	593,523.93	38.720000	1,374,792.32	781,268.39	0.19
		Base		16.716159	593,523.93	38.720000	1,374,792.32	781,268.39	0.19
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	26,346.000	28.104042	740,429.08	7.750000	204,181.50	-536,247.58	0.03
		Base		28.104042	740,429.08	7.750000	204,181.50	-536,247.58	0.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	51,455.000	21.100235	1,085,712.59	16.270000	837,172.85	-248,539.74	0.11
		Base		21.100235	1,085,712.59	16.270000	837,172.85	-248,539.74	0.11
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		Local	6,930.000	91.468938	633,879.74	23.270000	161,261.10	-472,618.64	0.02
		Base		91.468938	633,879.74	23.270000	161,261.10	-472,618.64	0.02
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	12,992.000	30.891778	401,345.98	48.060000	624,395.52	223,049.54	0.08
		Base		30.891778	401,345.98	48.060000	624,395.52	223,049.54	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	213,315.000	9.850501	2,101,259.64	10.250000	2,186,478.75	85,219.11	0.30
		Base		9.850501	2,101,259.64	10.250000	2,186,478.75	85,219.11	0.30
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,367.000	75.541003	632,051.57	139.830000	1,169,957.61	537,906.04	0.16
		Base		75.541003	632,051.57	139.830000	1,169,957.61	537,906.04	0.16
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	20,205.000	18.806418	379,983.68	19.520000	394,401.60	14,417.92	0.05
		Base		18.806418	379,983.68	19.520000	394,401.60	14,417.92	0.05

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538146101	LIVEPERSON INC COMMON STOCK USD.001							
	47,863.000	Local	16.460718	787,859.35	63.360000	3,032,599.68	2,244,740.33	0.41
		Base	16.460718	787,859.35	63.360000	3,032,599.68	2,244,740.33	0.41
53814L108	LIVENT CORP COMMON STOCK USD.001							
	112,575.000	Local	10.898846	1,226,937.63	18.220000	2,051,116.50	824,178.87	0.28
		Base	10.898846	1,226,937.63	18.220000	2,051,116.50	824,178.87	0.28
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	22,226.000	Local	22.751578	505,676.58	27.960000	621,438.96	115,762.38	0.08
		Base	22.751578	505,676.58	27.960000	621,438.96	115,762.38	0.08
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	33,306.000	Local	23.355446	777,876.48	28.090000	935,565.54	157,689.06	0.13
		Base	23.355446	777,876.48	28.090000	935,565.54	157,689.06	0.13
550819106	LYDALL INC COMMON STOCK USD.1							
	12,963.000	Local	14.576192	188,951.18	30.100000	390,186.30	201,235.12	0.05
		Base	14.576192	188,951.18	30.100000	390,186.30	201,235.12	0.05
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	39,448.000	Local	23.252298	917,256.66	52.020000	2,052,084.96	1,134,828.30	0.28
		Base	23.252298	917,256.66	52.020000	2,052,084.96	1,134,828.30	0.28
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	10,149.000	Local	74.600689	757,122.39	57.900000	587,627.10	-169,495.29	0.08
		Base	74.600689	757,122.39	57.900000	587,627.10	-169,495.29	0.08
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	22,119.000	Local	20.897353	462,228.56	49.370000	1,092,015.03	629,786.47	0.15
		Base	20.897353	462,228.56	49.370000	1,092,015.03	629,786.47	0.15
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
	14,833.000	Local	40.930167	607,117.16	58.540000	868,323.82	261,206.66	0.12
		Base	40.930167	607,117.16	58.540000	868,323.82	261,206.66	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	12,890.000	Local	29.596349	381,496.94	55.610000	716,812.90	335,315.96	0.10
		Base	29.596349	381,496.94	55.610000	716,812.90	335,315.96	0.10

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554489104	MACK CALI REALTY CORP REIT USD.01							
	66,362.000	Local	12.751500	846,215.03	12.730000	844,788.26	-1,426.77	0.11
		Base	12.751500	846,215.03	12.730000	844,788.26	-1,426.77	0.11
55616P104	MACY S INC COMMON STOCK USD.01							
	238,765.000	Local	4.951611	1,182,271.44	15.040000	3,591,025.60	2,408,754.16	0.49
		Base	4.951611	1,182,271.44	15.040000	3,591,025.60	2,408,754.16	0.49
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	59,532.000	Local	20.418214	1,215,537.12	33.600000	2,000,275.20	784,738.08	0.27
		Base	20.418214	1,215,537.12	33.600000	2,000,275.20	784,738.08	0.27
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	17,544.000	Local	54.992938	964,796.11	93.980000	1,648,785.12	683,989.01	0.22
		Base	54.992938	964,796.11	93.980000	1,648,785.12	683,989.01	0.22
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	20,914.000	Local	40.992211	857,311.10	89.690000	1,875,776.66	1,018,465.56	0.25
		Base	40.992211	857,311.10	89.690000	1,875,776.66	1,018,465.56	0.25
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	18,482.000	Local	34.850273	644,102.75	35.730000	660,361.86	16,259.11	0.09
		Base	34.850273	644,102.75	35.730000	660,361.86	16,259.11	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	17,817.000	Local	17.586280	313,334.75	17.600000	313,579.20	244.45	0.04
		Base	17.586280	313,334.75	17.600000	313,579.20	244.45	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	16,984.000	Local	12.410245	210,775.60	41.830000	710,440.72	499,665.12	0.10
		Base	12.410245	210,775.60	41.830000	710,440.72	499,665.12	0.10
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	45,170.000	Local	9.925056	448,314.79	15.850000	715,944.50	267,629.71	0.10
		Base	9.925056	448,314.79	15.850000	715,944.50	267,629.71	0.10
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	84,455.000	Local	10.080400	851,340.18	15.280000	1,290,472.40	439,132.22	0.17
		Base	10.080400	851,340.18	15.280000	1,290,472.40	439,132.22	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576690101	MATERION CORP COMMON STOCK								
		Local	15,657.000	36.280909	568,050.20	68.190000	1,067,650.83	499,600.63	0.14
		Base		36.280909	568,050.20	68.190000	1,067,650.83	499,600.63	0.14
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,447.000	14.441923	295,294.00	11.790000	241,070.13	-54,223.87	0.03
		Base		14.441923	295,294.00	11.790000	241,070.13	-54,223.87	0.03
57686G105	MATSON INC COMMON STOCK								
		Local	33,153.000	27.715986	918,868.08	59.800000	1,982,549.40	1,063,681.32	0.27
		Base		27.715986	918,868.08	59.800000	1,982,549.40	1,063,681.32	0.27
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	24,463.000	39.070483	955,781.23	30.530000	746,855.39	-208,925.84	0.10
		Base		39.070483	955,781.23	30.530000	746,855.39	-208,925.84	0.10
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	51,933.000	26.538022	1,378,199.08	31.390000	1,630,176.87	251,977.79	0.22
		Base		26.538022	1,378,199.08	31.390000	1,630,176.87	251,977.79	0.22
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	9,042.000	53.827014	486,703.86	234.670000	2,121,886.14	1,635,182.28	0.29
		Base		53.827014	486,703.86	234.670000	2,121,886.14	1,635,182.28	0.29
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	65,893.000	24.648200	1,624,143.84	27.270000	1,796,902.11	172,758.27	0.24
		Base		24.648200	1,624,143.84	27.270000	1,796,902.11	172,758.27	0.24
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	30,383.000	12.959739	393,755.76	11.300000	343,327.90	-50,427.86	0.05
		Base		12.959739	393,755.76	11.300000	343,327.90	-50,427.86	0.05
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	31,134.000	13.349402	415,620.29	21.930000	682,768.62	267,148.33	0.09
		Base		13.349402	415,620.29	21.930000	682,768.62	267,148.33	0.09
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	33,176.000	17.373106	576,370.17	22.100000	733,189.60	156,819.43	0.10
		Base		17.373106	576,370.17	22.100000	733,189.60	156,819.43	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
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	37,613.000	Local	24.074881	905,528.51	54.150000	2,036,743.95	1,131,215.44	0.28
		Base	24.074881	905,528.51	54.150000	2,036,743.95	1,131,215.44	0.28
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	28,955.000	Local	39.543681	1,144,987.27	80.260000	2,323,928.30	1,178,941.03	0.32
		Base	39.543681	1,144,987.27	80.260000	2,323,928.30	1,178,941.03	0.32
59001K100	MERITOR INC COMMON STOCK USD1.0							
	55,642.000	Local	24.280942	1,351,040.20	25.810000	1,436,120.02	85,079.82	0.19
		Base	24.280942	1,351,040.20	25.810000	1,436,120.02	85,079.82	0.19
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,742.000	Local	238.506652	892,491.89	277.140000	1,037,057.88	144,565.99	0.14
		Base	238.506652	892,491.89	277.140000	1,037,057.88	144,565.99	0.14
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	25,736.000	Local	25.316205	651,537.86	38.630000	994,181.68	342,643.82	0.13
		Base	25.316205	651,537.86	38.630000	994,181.68	342,643.82	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	28,878.000	Local	20.183877	582,870.00	37.750000	1,090,144.50	507,274.50	0.15
		Base	20.183877	582,870.00	37.750000	1,090,144.50	507,274.50	0.15
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
	56,806.000	Local	7.924133	450,138.31	15.500000	880,493.00	430,354.69	0.12
		Base	7.924133	450,138.31	15.500000	880,493.00	430,354.69	0.12
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	5,578.000	Local	136.320174	760,393.93	617.310000	3,443,355.18	2,682,961.25	0.47
		Base	136.320174	760,393.93	617.310000	3,443,355.18	2,682,961.25	0.47
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	9,518.000	Local	51.049520	485,889.33	158.570000	1,509,269.26	1,023,379.93	0.20
		Base	51.049520	485,889.33	158.570000	1,509,269.26	1,023,379.93	0.20
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	9,835.000	Local	20.169283	198,364.90	52.850000	519,779.75	321,414.85	0.07
		Base	20.169283	198,364.90	52.850000	519,779.75	321,414.85	0.07

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610236101	MONRO INC COMMON STOCK USD.01							
	25,629.000	Local	45.852894	1,175,163.81	58.470000	1,498,527.63	323,363.82	0.20
		Base	45.852894	1,175,163.81	58.470000	1,498,527.63	323,363.82	0.20
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	22,589.000	Local	50.871661	1,149,139.94	73.870000	1,668,649.43	519,509.49	0.23
		Base	50.871661	1,149,139.94	73.870000	1,668,649.43	519,509.49	0.23
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	14,673.000	Local	28.865191	423,538.95	22.630000	332,049.99	-91,488.96	0.05
		Base	28.865191	423,538.95	22.630000	332,049.99	-91,488.96	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	12,762.000	Local	19.591980	250,032.85	20.660000	263,662.92	13,630.07	0.04
		Base	19.591980	250,032.85	20.660000	263,662.92	13,630.07	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	43,944.000	Local	23.555043	1,035,102.81	34.150000	1,500,687.60	465,584.79	0.20
		Base	23.555043	1,035,102.81	34.150000	1,500,687.60	465,584.79	0.20
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	55,228.000	Local	22.234500	1,227,966.97	27.230000	1,503,858.44	275,891.47	0.20
		Base	22.234500	1,227,966.97	27.230000	1,503,858.44	275,891.47	0.20
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	27,566.000	Local	13.935490	384,145.71	20.050000	552,698.30	168,552.59	0.07
		Base	13.935490	384,145.71	20.050000	552,698.30	168,552.59	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	57,848.000	Local	20.402760	1,180,258.87	27.550000	1,593,712.40	413,453.53	0.22
		Base	20.402760	1,180,258.87	27.550000	1,593,712.40	413,453.53	0.22
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	33,568.000	Local	25.443629	854,091.74	33.010000	1,108,079.68	253,987.94	0.15
		Base	25.443629	854,091.74	33.010000	1,108,079.68	253,987.94	0.15
62914B100	NIC INC COMMON STOCK							
	51,636.000	Local	17.912015	924,904.82	26.920000	1,390,041.12	465,136.30	0.19
		Base	17.912015	924,904.82	26.920000	1,390,041.12	465,136.30	0.19

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629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	65,261.000	Local	16.576573	1,081,803.71	21.210000	1,384,185.81	302,382.10	0.19
		Base	16.576573	1,081,803.71	21.210000	1,384,185.81	302,382.10	0.19
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	23,522.000	Local	30.894418	726,698.49	33.270000	782,576.94	55,878.45	0.11
		Base	30.894418	726,698.49	33.270000	782,576.94	55,878.45	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	8,970.000	Local	42.170594	378,270.23	151.540000	1,359,313.80	981,043.57	0.18
		Base	42.170594	378,270.23	151.540000	1,359,313.80	981,043.57	0.18
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,997.000	Local	90.746770	362,714.84	89.410000	357,371.77	-5,343.07	0.05
		Base	90.746770	362,714.84	89.410000	357,371.77	-5,343.07	0.05
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	47,947.000	Local	26.059540	1,249,476.77	36.540000	1,751,983.38	502,506.61	0.24
		Base	26.059540	1,249,476.77	36.540000	1,751,983.38	502,506.61	0.24
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	26,060.000	Local	22.802127	594,223.44	24.370000	635,082.20	40,858.76	0.09
		Base	22.802127	594,223.44	24.370000	635,082.20	40,858.76	0.09
640079109	NEENAH INC COMMON STOCK USD.01							
	12,929.000	Local	35.903782	464,200.00	50.920000	658,344.68	194,144.68	0.09
		Base	35.903782	464,200.00	50.920000	658,344.68	194,144.68	0.09
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	85,401.000	Local	19.844005	1,694,697.85	53.020000	4,527,961.02	2,833,263.17	0.61
		Base	19.844005	1,694,697.85	53.020000	4,527,961.02	2,833,263.17	0.61
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	23,301.000	Local	22.000812	512,640.92	41.390000	964,428.39	451,787.47	0.13
		Base	22.000812	512,640.92	41.390000	964,428.39	451,787.47	0.13
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	290,661.000	Local	5.341488	1,552,562.36	3.730000	1,084,165.53	-468,396.83	0.15
		Base	5.341488	1,552,562.36	3.730000	1,084,165.53	-468,396.83	0.15

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65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	17,434.000	43.589948	759,947.16	39.470000	688,119.98	-71,827.18	0.09
		Base		43.589948	759,947.16	39.470000	688,119.98	-71,827.18	0.09
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		Local	42,630.000	26.148926	1,114,728.71	19.780000	843,221.40	-271,507.31	0.11
		Base		26.148926	1,114,728.71	19.780000	843,221.40	-271,507.31	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	36,789.000	14.384773	529,201.43	12.360000	454,712.04	-74,489.39	0.06
		Base		14.384773	529,201.43	12.360000	454,712.04	-74,489.39	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	98,338.000	12.063354	1,186,286.12	12.750000	1,253,809.50	67,523.38	0.17
		Base		12.063354	1,186,286.12	12.750000	1,253,809.50	67,523.38	0.17
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	23,532.000	52.357859	1,232,085.13	46.710000	1,099,179.72	-132,905.41	0.15
		Base		52.357859	1,232,085.13	46.710000	1,099,179.72	-132,905.41	0.15
67011P100	NOW INC COMMON STOCK USD.01								
		Local	84,164.000	8.719100	733,834.34	8.290000	697,719.56	-36,114.78	0.09
		Base		8.719100	733,834.34	8.290000	697,719.56	-36,114.78	0.09
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	39,529.000	15.814131	625,116.77	17.180000	679,108.22	53,991.45	0.09
		Base		15.814131	625,116.77	17.180000	679,108.22	53,991.45	0.09
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,823.000	57.187366	733,313.59	90.020000	1,154,326.46	421,012.87	0.16
		Base		57.187366	733,313.59	90.020000	1,154,326.46	421,012.87	0.16
674215116	OASIS PETROLEUM INC. CALL EXP 31DEC25								
		Local	1,308.000	23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
		Base		23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	76,412.000	12.478866	953,535.08	8.450000	645,681.40	-307,853.68	0.09
		Base		12.478866	953,535.08	8.450000	645,681.40	-307,853.68	0.09

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67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	37,194.000	Local	51.652395	1,921,159.19	23.140000	860,669.16	-1,060,490.03	0.12
		Base	51.652395	1,921,159.19	23.140000	860,669.16	-1,060,490.03	0.12
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	47,035.000	Local	20.133090	946,959.90	5.600000	263,396.00	-683,563.90	0.04
		Base	20.133090	946,959.90	5.600000	263,396.00	-683,563.90	0.04
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	127,218.000	Local	13.655287	1,737,198.35	16.790000	2,135,990.22	398,791.87	0.29
		Base	13.655287	1,737,198.35	16.790000	2,135,990.22	398,791.87	0.29
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	6,988.000	Local	20.063795	140,205.80	13.650000	95,386.20	-44,819.60	0.01
		Base	20.063795	140,205.80	13.650000	95,386.20	-44,819.60	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001							
	32,554.000	Local	35.916647	1,169,230.54	117.800000	3,834,861.20	2,665,630.66	0.52
		Base	35.916647	1,169,230.54	117.800000	3,834,861.20	2,665,630.66	0.52
68287N100	ONESPAN INC COMMON STOCK USD.001							
	26,264.000	Local	13.682382	359,354.07	23.320000	612,476.48	253,122.41	0.08
		Base	13.682382	359,354.07	23.320000	612,476.48	253,122.41	0.08
683344105	ONTO INNOVATION INC COMMON STOCK							
	37,574.000	Local	18.901459	710,203.41	54.050000	2,030,874.70	1,320,671.29	0.28
		Base	18.901459	710,203.41	54.050000	2,030,874.70	1,320,671.29	0.28
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	55,196.000	Local	11.881802	655,827.94	15.230000	840,635.08	184,807.14	0.11
		Base	11.881802	655,827.94	15.230000	840,635.08	184,807.14	0.11
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	14,877.000	Local	38.717965	576,007.16	40.410000	601,179.57	25,172.41	0.08
		Base	38.717965	576,007.16	40.410000	601,179.57	25,172.41	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
	56,585.000	Local	14.760991	835,250.66	29.080000	1,645,491.80	810,241.14	0.22
		Base	14.760991	835,250.66	29.080000	1,645,491.80	810,241.14	0.22

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691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	12,986.000	Local	48.864016	634,548.11	65.240000	847,206.64	212,658.53	0.11
		Base	48.864016	634,548.11	65.240000	847,206.64	212,658.53	0.11
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	74,049.000	Local	5.907500	437,444.47	8.470000	627,195.03	189,750.56	0.09
		Base	5.907500	437,444.47	8.470000	627,195.03	189,750.56	0.09
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	8,462.000	Local	50.368665	426,219.64	49.090000	415,399.58	-10,820.06	0.06
		Base	50.368665	426,219.64	49.090000	415,399.58	-10,820.06	0.06
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	76,668.000	Local	40.704719	3,120,749.41	21.710000	1,664,462.28	-1,456,287.13	0.23
		Base	40.704719	3,120,749.41	21.710000	1,664,462.28	-1,456,287.13	0.23
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	22,548.000	Local	17.015948	383,675.59	19.320000	435,627.36	51,951.77	0.06
		Base	17.015948	383,675.59	19.320000	435,627.36	51,951.77	0.06
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	45,390.000	Local	10.963056	497,613.12	20.710000	940,026.90	442,413.78	0.13
		Base	10.963056	497,613.12	20.710000	940,026.90	442,413.78	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	35,092.000	Local	30.825240	1,081,719.32	32.970000	1,156,983.24	75,263.92	0.16
		Base	30.825240	1,081,719.32	32.970000	1,156,983.24	75,263.92	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	72,637.000	Local	31.309025	2,274,193.62	33.250000	2,415,180.25	140,986.63	0.33
		Base	31.309025	2,274,193.62	33.250000	2,415,180.25	140,986.63	0.33
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	33,429.000	Local	37.997622	1,270,222.51	66.080000	2,208,988.32	938,765.81	0.30
		Base	37.997622	1,270,222.51	66.080000	2,208,988.32	938,765.81	0.30
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	16,694.000	Local	87.456187	1,459,993.58	99.590000	1,662,555.46	202,561.88	0.23
		Base	87.456187	1,459,993.58	99.590000	1,662,555.46	202,561.88	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	30,757.000	Local	18.383220	565,412.71	13.280000	408,452.96	-156,959.75	0.06
		Base	18.383220	565,412.71	13.280000	408,452.96	-156,959.75	0.06
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	14,428.000	Local	23.384845	337,396.54	13.280000	191,603.84	-145,792.70	0.03
		Base	23.384845	337,396.54	13.280000	191,603.84	-145,792.70	0.03
700658107	PARK NATIONAL CORP COMMON STOCK							
	10,920.000	Local	84.285010	920,392.31	108.010000	1,179,469.20	259,076.89	0.16
		Base	84.285010	920,392.31	108.010000	1,179,469.20	259,076.89	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	16,896.000	Local	41.853008	707,148.43	69.060000	1,166,837.76	459,689.33	0.16
		Base	41.853008	707,148.43	69.060000	1,166,837.76	459,689.33	0.16
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	144,270.000	Local	4.229600	610,204.39	6.150000	887,260.50	277,056.11	0.12
		Base	4.229600	610,204.39	6.150000	887,260.50	277,056.11	0.12
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	11,696.000	Local	60.737536	710,386.22	10.040000	117,427.84	-592,958.38	0.02
		Base	60.737536	710,386.22	10.040000	117,427.84	-592,958.38	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	19,592.000	Local	7.244649	141,937.16	53.770000	1,053,461.84	911,524.68	0.14
		Base	7.244649	141,937.16	53.770000	1,053,461.84	911,524.68	0.14
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	76,015.000	Local	17.556054	1,334,523.44	17.250000	1,311,258.75	-23,264.69	0.18
		Base	17.556054	1,334,523.44	17.250000	1,311,258.75	-23,264.69	0.18
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	53,314.000	Local	8.171996	435,681.79	11.830000	630,704.62	195,022.83	0.09
		Base	8.171996	435,681.79	11.830000	630,704.62	195,022.83	0.09
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	25,399.000	Local	18.591965	472,217.32	54.610000	1,387,039.39	914,822.07	0.19
		Base	18.591965	472,217.32	54.610000	1,387,039.39	914,822.07	0.19

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716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,599.000	16.543487	258,061.86	38.200000	595,881.80	337,819.94	0.08
		Base		16.543487	258,061.86	38.200000	595,881.80	337,819.94	0.08
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	15,611.000	29.786903	465,003.34	20.740000	323,772.14	-141,231.20	0.04
		Base		29.786903	465,003.34	20.740000	323,772.14	-141,231.20	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	50,494.000	10.119322	510,965.04	11.100000	560,483.40	49,518.36	0.08
		Base		10.119322	510,965.04	11.100000	560,483.40	49,518.36	0.08
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	10,597.000	46.401352	491,715.13	91.330000	967,824.01	476,108.88	0.13
		Base		46.401352	491,715.13	91.330000	967,824.01	476,108.88	0.13
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	133,386.000	5.883235	784,741.25	9.340000	1,245,825.24	461,083.99	0.17
		Base		5.883235	784,741.25	9.340000	1,245,825.24	461,083.99	0.17
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	28,891.000	22.691523	655,580.79	31.720000	916,422.52	260,841.73	0.12
		Base		22.691523	655,580.79	31.720000	916,422.52	260,841.73	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,178.000	39.897362	884,843.69	76.920000	1,705,931.76	821,088.07	0.23
		Base		39.897362	884,843.69	76.920000	1,705,931.76	821,088.07	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,792.000	35.785069	243,052.19	28.670000	194,726.64	-48,325.55	0.03
		Base		35.785069	243,052.19	28.670000	194,726.64	-48,325.55	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	46,061.000	26.731218	1,231,266.61	80.550000	3,710,213.55	2,478,946.94	0.50
		Base		26.731218	1,231,266.61	80.550000	3,710,213.55	2,478,946.94	0.50
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	10,435.000	60.806011	634,510.73	48.290000	503,906.15	-130,604.58	0.07
		Base		60.806011	634,510.73	48.290000	503,906.15	-130,604.58	0.07

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741511109	PRICESMART INC COMMON STOCK USD.0001							
	17,976.000	Local	68.181900	1,225,637.84	93.880000	1,687,586.88	461,949.04	0.23
		Base	68.181900	1,225,637.84	93.880000	1,687,586.88	461,949.04	0.23
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	41,467.000	Local	35.870985	1,487,462.15	18.330000	760,090.11	-727,372.04	0.10
		Base	35.870985	1,487,462.15	18.330000	760,090.11	-727,372.04	0.10
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	34,726.000	Local	27.544654	956,515.65	40.180000	1,395,290.68	438,775.03	0.19
		Base	27.544654	956,515.65	40.180000	1,395,290.68	438,775.03	0.19
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	62,198.000	Local	14.534814	904,036.37	7.990000	496,962.02	-407,074.35	0.07
		Base	14.534814	904,036.37	7.990000	496,962.02	-407,074.35	0.07
743713109	PROTO LABS INC COMMON STOCK USD.001							
	20,570.000	Local	81.681674	1,680,192.03	211.800000	4,356,726.00	2,676,533.97	0.59
		Base	81.681674	1,680,192.03	211.800000	4,356,726.00	2,676,533.97	0.59
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	56,126.000	Local	15.460498	867,735.93	18.520000	1,039,453.52	171,717.59	0.14
		Base	15.460498	867,735.93	18.520000	1,039,453.52	171,717.59	0.14
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
	79,656.000	Local	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
	10,154.000	Local	76.867289	780,510.45	262.130000	2,661,668.02	1,881,157.57	0.36
		Base	76.867289	780,510.45	262.130000	2,661,668.02	1,881,157.57	0.36
74733V100	QEP RESOURCES INC COMMON STOCK USD.01							
	186,381.000	Local	3.045605	567,642.96	2.850000	531,185.85	-36,457.11	0.07
		Base	3.045605	567,642.96	2.850000	531,185.85	-36,457.11	0.07
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	25,252.000	Local	16.241011	410,118.02	21.990000	555,291.48	145,173.46	0.08
		Base	16.241011	410,118.02	21.990000	555,291.48	145,173.46	0.08

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74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	37,443.000	Local	9.304397	348,384.55	21.170000	792,668.31	444,283.76	0.11
		Base	9.304397	348,384.55	21.170000	792,668.31	444,283.76	0.11
749397105	R1 RCM INC COMMON STOCK USD.01							
	89,803.000	Local	17.085619	1,534,339.81	25.230000	2,265,729.69	731,389.88	0.31
		Base	17.085619	1,534,339.81	25.230000	2,265,729.69	731,389.88	0.31
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	96.780000	1,832,529.30	1,072,006.88	0.25
		Base	40.164902	760,522.42	96.780000	1,832,529.30	1,072,006.88	0.25
749660106	RPC INC COMMON STOCK USD.1							
	44,682.000	Local	4.942597	220,845.12	4.460000	199,281.72	-21,563.40	0.03
		Base	4.942597	220,845.12	4.460000	199,281.72	-21,563.40	0.03
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	475.360000	3,690,695.04	3,401,169.15	0.50
		Base	37.290815	289,525.89	475.360000	3,690,695.04	3,401,169.15	0.50
74971D101	RPT REALTY REIT USD.01							
	62,367.000	Local	12.180425	759,656.55	9.250000	576,894.75	-182,761.80	0.08
		Base	12.180425	759,656.55	9.250000	576,894.75	-182,761.80	0.08
750491102	RADNET INC COMMON STOCK USD.0001							
	32,978.000	Local	18.207405	600,443.79	17.910000	590,635.98	-9,807.81	0.08
		Base	18.207405	600,443.79	17.910000	590,635.98	-9,807.81	0.08
750917106	RAMBUS INC COMMON STOCK USD.001							
	87,704.000	Local	11.619754	1,019,098.92	18.995000	1,665,937.48	646,838.56	0.23
		Base	11.619754	1,019,098.92	18.995000	1,665,937.48	646,838.56	0.23
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	197,239.000	Local	4.386239	865,137.36	9.210000	1,816,571.19	951,433.83	0.25
		Base	4.386239	865,137.36	9.210000	1,816,571.19	951,433.83	0.25
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	27,611.000	Local	22.392148	618,269.60	32.270000	891,006.97	272,737.37	0.12
		Base	22.392148	618,269.60	32.270000	891,006.97	272,737.37	0.12

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75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	48,742.000	Local	14.025163	683,614.49	6.920000	337,294.64	-346,319.85	0.05
		Base	14.025163	683,614.49	6.920000	337,294.64	-346,319.85	0.05
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	14,283.000	Local	31.089905	444,057.11	36.220000	517,330.26	73,273.15	0.07
		Base	31.089905	444,057.11	36.220000	517,330.26	73,273.15	0.07
75574U101	READY CAPITAL CORP REIT USD.0001							
	33,506.000	Local	13.399711	448,970.73	11.380000	381,298.28	-67,672.45	0.05
		Base	13.399711	448,970.73	11.380000	381,298.28	-67,672.45	0.05
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	88,840.000	Local	6.701964	595,402.52	14.200000	1,261,528.00	666,125.48	0.17
		Base	6.701964	595,402.52	14.200000	1,261,528.00	666,125.48	0.17
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	11,964.000	Local	32.287180	386,283.82	26.190000	313,337.16	-72,946.66	0.04
		Base	32.287180	386,283.82	26.190000	313,337.16	-72,946.66	0.04
758075402	REDWOOD TRUST INC REIT USD.01							
	86,225.000	Local	11.536264	994,714.36	8.580000	739,810.50	-254,903.86	0.10
		Base	11.536264	994,714.36	8.580000	739,810.50	-254,903.86	0.10
758932107	REGIS CORP COMMON STOCK USD.05							
	18,616.000	Local	14.574132	271,312.05	9.490000	176,665.84	-94,646.21	0.02
		Base	14.574132	271,312.05	9.490000	176,665.84	-94,646.21	0.02
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	26,296.000	Local	60.959796	1,602,998.79	41.330000	1,086,813.68	-516,185.11	0.15
		Base	60.959796	1,602,998.79	41.330000	1,086,813.68	-516,185.11	0.15
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	43,240.000	Local	31.832422	1,376,433.91	35.400000	1,530,696.00	154,262.09	0.21
		Base	31.832422	1,376,433.91	35.400000	1,530,696.00	154,262.09	0.21
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	30,269.000	Local	19.855828	601,016.05	89.600000	2,712,102.40	2,111,086.35	0.37
		Base	19.855828	601,016.05	89.600000	2,712,102.40	2,111,086.35	0.37

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76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	37,514.000	14.630048	548,831.61	43.300000	1,624,356.20	1,075,524.59	0.22
		Base		14.630048	548,831.61	43.300000	1,624,356.20	1,075,524.59	0.22
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	108,150.000	12.922287	1,397,545.37	23.100000	2,498,265.00	1,100,719.63	0.34
		Base		12.922287	1,397,545.37	23.100000	2,498,265.00	1,100,719.63	0.34
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,478.000	11.865033	278,567.25	11.540000	270,936.12	-7,631.13	0.04
		Base		11.865033	278,567.25	11.540000	270,936.12	-7,631.13	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	90,865.000	15.424364	1,401,534.81	14.090000	1,280,287.85	-121,246.96	0.17
		Base		15.424364	1,401,534.81	14.090000	1,280,287.85	-121,246.96	0.17
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001								
		Local	165,047.000	7.147300	1,179,640.43	9.210000	1,520,082.87	340,442.44	0.21
		Base		7.147300	1,179,640.43	9.210000	1,520,082.87	340,442.44	0.21
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,085.000	58.388414	238,516.67	76.500000	312,502.50	73,985.83	0.04
		Base		58.388414	238,516.67	76.500000	312,502.50	73,985.83	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,371.000	65.240935	937,577.47	156.070000	2,242,881.97	1,305,304.50	0.30
		Base		65.240935	937,577.47	156.070000	2,242,881.97	1,305,304.50	0.30
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	24,528.000	9.118852	223,667.21	18.190000	446,164.32	222,497.11	0.06
		Base		9.118852	223,667.21	18.190000	446,164.32	222,497.11	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	30,248.000	25.915721	783,898.72	25.400000	768,299.20	-15,599.52	0.10
		Base		25.915721	783,898.72	25.400000	768,299.20	-15,599.52	0.10
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	81,989.000	9.311083	763,406.35	8.390000	687,887.71	-75,518.64	0.09
		Base		9.311083	763,406.35	8.390000	687,887.71	-75,518.64	0.09

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784635104	SPX CORP COMMON STOCK USD.01								
		Local	34,459.000	18.900162	651,280.69	51.710000	1,781,874.89	1,130,594.20	0.24
		Base		18.900162	651,280.69	51.710000	1,781,874.89	1,130,594.20	0.24
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	27,177.000	39.715235	1,079,340.93	98.890000	2,687,533.53	1,608,192.60	0.36
		Base		39.715235	1,079,340.93	98.890000	2,687,533.53	1,608,192.60	0.36
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,482.000	33.088958	1,074,795.53	52.970000	1,720,571.54	645,776.01	0.23
		Base		33.088958	1,074,795.53	52.970000	1,720,571.54	645,776.01	0.23
78645L100	SAFEHOLD INC REIT USD.01								
		Local	11,029.000	44.445644	490,191.01	73.580000	811,513.82	321,322.81	0.11
		Base		44.445644	490,191.01	73.580000	811,513.82	321,322.81	0.11
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,887.000	57.892666	630,277.45	73.440000	799,541.28	169,263.83	0.11
		Base		57.892666	630,277.45	73.440000	799,541.28	169,263.83	0.11
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	20,126.000	46.665059	939,180.98	176.750000	3,557,270.50	2,618,089.52	0.48
		Base		46.665059	939,180.98	176.750000	3,557,270.50	2,618,089.52	0.48
790148100	ST JOE CO/THE COMMON STOCK								
		Local	24,013.000	19.555366	469,583.00	44.500000	1,068,578.50	598,995.50	0.14
		Base		19.555366	469,583.00	44.500000	1,068,578.50	598,995.50	0.14
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	86,810.000	8.343453	724,295.12	15.100000	1,310,831.00	586,535.88	0.18
		Base		8.343453	724,295.12	15.100000	1,310,831.00	586,535.88	0.18
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,788.000	75.003612	509,124.52	80.430000	545,958.84	36,834.32	0.07
		Base		75.003612	509,124.52	80.430000	545,958.84	36,834.32	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	50,066.000	19.702137	986,407.20	31.100000	1,557,052.60	570,645.40	0.21
		Base		19.702137	986,407.20	31.100000	1,557,052.60	570,645.40	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
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,903.000	41.186083	407,865.78	29.930000	296,396.79	-111,468.99	0.04
		Base		41.186083	407,865.78	29.930000	296,396.79	-111,468.99	0.04
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,517.000	32.949497	643,075.33	24.190000	472,116.23	-170,959.10	0.06
		Base		32.949497	643,075.33	24.190000	472,116.23	-170,959.10	0.06
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	23,040.000	31.660225	729,451.59	25.770000	593,740.80	-135,710.79	0.08
		Base		31.660225	729,451.59	25.770000	593,740.80	-135,710.79	0.08
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	24,108.000	31.685543	763,875.06	37.140000	895,371.12	131,496.06	0.12
		Base		31.685543	763,875.06	37.140000	895,371.12	131,496.06	0.12
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	43,957.000	14.447221	635,056.48	14.810000	651,003.17	15,946.69	0.09
		Base		14.447221	635,056.48	14.810000	651,003.17	15,946.69	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	42,451.000	25.619472	1,087,572.22	30.450000	1,292,632.95	205,060.73	0.18
		Base		25.619472	1,087,572.22	30.450000	1,292,632.95	205,060.73	0.18
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	14,735.000	41.956727	618,232.37	41.740000	615,038.90	-3,193.47	0.08
		Base		41.956727	618,232.37	41.740000	615,038.90	-3,193.47	0.08
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,956.000	14.680426	1,217,829.40	25.700000	2,131,969.20	914,139.80	0.29
		Base		14.680426	1,217,829.40	25.700000	2,131,969.20	914,139.80	0.29
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	5,161.000	29.241897	150,917.43	36.250000	187,086.25	36,168.82	0.03
		Base		29.241897	150,917.43	36.250000	187,086.25	36,168.82	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	36,126.000	25.041837	904,661.40	41.080000	1,484,056.08	579,394.68	0.20
		Base		25.041837	904,661.40	41.080000	1,484,056.08	579,394.68	0.20

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819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	27,432.000	51.237680	1,405,552.04	113.420000	3,111,337.44	1,705,785.40	0.42
		Base		51.237680	1,405,552.04	113.420000	3,111,337.44	1,705,785.40	0.42
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	38,368.000	38.759351	1,487,118.78	38.870000	1,491,364.16	4,245.38	0.20
		Base		38.759351	1,487,118.78	38.870000	1,491,364.16	4,245.38	0.20
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	6,618.000	28.827205	190,778.44	46.990000	310,979.82	120,201.38	0.04
		Base		28.827205	190,778.44	46.990000	310,979.82	120,201.38	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	17,002.000	44.549232	757,426.05	64.990000	1,104,959.98	347,533.93	0.15
		Base		44.549232	757,426.05	64.990000	1,104,959.98	347,533.93	0.15
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	83,753.000	22.067685	1,848,234.84	24.700000	2,068,699.10	220,464.26	0.28
		Base		22.067685	1,848,234.84	24.700000	2,068,699.10	220,464.26	0.28
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	64,768.000	31.208300	2,021,299.18	28.540000	1,848,478.72	-172,820.46	0.25
		Base		31.208300	2,021,299.18	28.540000	1,848,478.72	-172,820.46	0.25
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	11,658.000	61.537777	717,407.41	79.140000	922,614.12	205,206.71	0.13
		Base		61.537777	717,407.41	79.140000	922,614.12	205,206.71	0.13
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	115,967.000	7.955113	922,530.61	11.090000	1,286,074.03	363,543.42	0.17
		Base		7.955113	922,530.61	11.090000	1,286,074.03	363,543.42	0.17
830879102	SKYWEST INC COMMON STOCK								
		Local	38,581.000	20.735374	799,991.45	38.990000	1,504,273.19	704,281.74	0.20
		Base		20.735374	799,991.45	38.990000	1,504,273.19	704,281.74	0.20
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	21,358.000	23.518800	502,314.54	107.740000	2,301,110.92	1,798,796.38	0.31
		Base		23.518800	502,314.54	107.740000	2,301,110.92	1,798,796.38	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	18,258.000	17.590286	321,163.44	40.930000	747,299.94	426,136.50	0.10
		Base		17.590286	321,163.44	40.930000	747,299.94	426,136.50	0.10
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	77,401.000	27.227197	2,107,412.28	23.100000	1,787,963.10	-319,449.18	0.24
		Base		27.227197	2,107,412.28	23.100000	1,787,963.10	-319,449.18	0.24
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	24,175.000	27.975772	676,314.30	31.370000	758,369.75	82,055.45	0.10
		Base		27.975772	676,314.30	31.370000	758,369.75	82,055.45	0.10
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	496,964.000	2.267766	1,126,998.30	3.770000	1,873,554.28	746,555.98	0.25
		Base		2.267766	1,126,998.30	3.770000	1,873,554.28	746,555.98	0.25
847215100	SPARTANNASH CO COMMON STOCK								
		Local	27,595.000	19.909065	549,390.65	18.520000	511,059.40	-38,331.25	0.07
		Base		19.909065	549,390.65	18.520000	511,059.40	-38,331.25	0.07
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	112,282.000	8.070640	906,187.57	3.590000	403,092.38	-503,095.19	0.05
		Base		8.070640	906,187.57	3.590000	403,092.38	-503,095.19	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	13,505.000	13.982202	188,829.64	11.120000	150,175.60	-38,654.04	0.02
		Base		13.982202	188,829.64	11.120000	150,175.60	-38,654.04	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	14,042.000	81.049350	1,138,094.97	228.310000	3,205,929.02	2,067,834.05	0.43
		Base		81.049350	1,138,094.97	228.310000	3,205,929.02	2,067,834.05	0.43
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,563.000	27.153583	422,591.21	39.230000	610,536.49	187,945.28	0.08
		Base		27.153583	422,591.21	39.230000	610,536.49	187,945.28	0.08
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,526.000	47.641175	453,829.83	81.910000	780,274.66	326,444.83	0.11
		Base		47.641175	453,829.83	81.910000	780,274.66	326,444.83	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
858586100	STEPAN CO COMMON STOCK USD1.0							
	16,419.000	Local	59.536459	977,529.12	112.680000	1,850,092.92	872,563.80	0.25
		Base	59.536459	977,529.12	112.680000	1,850,092.92	872,563.80	0.25
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	20,559.000	Local	26.019971	534,944.58	46.380000	953,526.42	418,581.84	0.13
		Base	26.019971	534,944.58	46.380000	953,526.42	418,581.84	0.13
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	12,519.000	Local	32.541958	407,392.77	53.520000	670,016.88	262,624.11	0.09
		Base	32.541958	407,392.77	53.520000	670,016.88	262,624.11	0.09
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	13,463.000	Local	40.190028	541,078.35	63.360000	853,015.68	311,937.33	0.12
		Base	40.190028	541,078.35	63.360000	853,015.68	311,937.33	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	81,330.000	Local	12.149695	988,134.73	8.100000	658,773.00	-329,361.73	0.09
		Base	12.149695	988,134.73	8.100000	658,773.00	-329,361.73	0.09
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	63,687.000	Local	10.170033	647,698.86	4.930000	313,976.91	-333,721.95	0.04
		Base	10.170033	647,698.86	4.930000	313,976.91	-333,721.95	0.04
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	40,539.000	Local	19.676383	797,660.90	29.390000	1,191,441.21	393,780.31	0.16
		Base	19.676383	797,660.90	29.390000	1,191,441.21	393,780.31	0.16
868873100	SURMODICS INC COMMON STOCK USD.05							
	10,523.000	Local	22.155749	233,144.95	45.500000	478,796.50	245,651.55	0.06
		Base	22.155749	233,144.95	45.500000	478,796.50	245,651.55	0.06
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01							
	30,445.000	Local	22.262680	677,787.28	38.590000	1,174,872.55	497,085.27	0.16
		Base	22.262680	677,787.28	38.590000	1,174,872.55	497,085.27	0.16
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	76,385.000	Local	11.969836	914,315.95	13.410000	1,024,322.85	110,006.90	0.14
		Base	11.969836	914,315.95	13.410000	1,024,322.85	110,006.90	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
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	16,682.000	48.136717	803,016.71	56.790000	947,370.78	144,354.07	0.13
		Base		48.136717	803,016.71	56.790000	947,370.78	144,354.07	0.13
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	14,947.000	37.948921	567,222.52	54.550000	815,358.85	248,136.33	0.11
		Base		37.948921	567,222.52	54.550000	815,358.85	248,136.33	0.11
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	17,999.000	19.108750	343,938.39	8.460000	152,271.54	-191,666.85	0.02
		Base		19.108750	343,938.39	8.460000	152,271.54	-191,666.85	0.02
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	71,970.000	13.921320	1,001,917.37	15.430000	1,110,497.10	108,579.73	0.15
		Base		13.921320	1,001,917.37	15.430000	1,110,497.10	108,579.73	0.15
878155100	TEAM INC COMMON STOCK USD.3								
		Local	23,588.000	24.072920	567,832.04	9.880000	233,049.44	-334,782.60	0.03
		Base		24.072920	567,832.04	9.880000	233,049.44	-334,782.60	0.03
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	18,151.000	21.010186	381,355.88	74.700000	1,355,879.70	974,523.82	0.18
		Base		21.010186	381,355.88	74.700000	1,355,879.70	974,523.82	0.18
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	14,216.000	49.524154	704,035.38	67.750000	963,134.00	259,098.62	0.13
		Base		49.524154	704,035.38	67.750000	963,134.00	259,098.62	0.13
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	86,034.000	24.386373	2,098,057.22	42.690000	3,672,791.46	1,574,734.24	0.50
		Base		24.386373	2,098,057.22	42.690000	3,672,791.46	1,574,734.24	0.50
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	95,564.000	11.117247	1,062,408.60	35.540000	3,396,344.56	2,333,935.96	0.46
		Base		11.117247	1,062,408.60	35.540000	3,396,344.56	2,333,935.96	0.46
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	29,184.000	14.403093	420,339.86	5.030000	146,795.52	-273,544.34	0.02
		Base		14.403093	420,339.86	5.030000	146,795.52	-273,544.34	0.02

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88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	38,784.000	16.317100	632,842.41	6.900000	267,609.60	-365,232.81	0.04
		Base		16.317100	632,842.41	6.900000	267,609.60	-365,232.81	0.04
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	28,835.000	15.958841	460,173.17	22.550000	650,229.25	190,056.08	0.09
		Base		15.958841	460,173.17	22.550000	650,229.25	190,056.08	0.09
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,270.000	52.888883	490,279.95	66.870000	619,884.90	129,604.95	0.08
		Base		52.888883	490,279.95	66.870000	619,884.90	129,604.95	0.08
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,871.000	18.670603	371,003.55	14.590000	289,917.89	-81,085.66	0.04
		Base		18.670603	371,003.55	14.590000	289,917.89	-81,085.66	0.04
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	17,402.000	38.325778	666,945.19	57.340000	997,830.68	330,885.49	0.14
		Base		38.325778	666,945.19	57.340000	997,830.68	330,885.49	0.14
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	40,128.000	23.565093	945,620.05	10.830000	434,586.24	-511,033.81	0.06
		Base		23.565093	945,620.05	10.830000	434,586.24	-511,033.81	0.06
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	27,253.000	17.830169	485,925.59	18.590000	506,633.27	20,707.68	0.07
		Base		17.830169	485,925.59	18.590000	506,633.27	20,707.68	0.07
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	25,189.000	78.721903	1,982,926.01	112.200000	2,826,205.80	843,279.79	0.38
		Base		78.721903	1,982,926.01	112.200000	2,826,205.80	843,279.79	0.38
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	74,202.000	5.788029	429,483.34	6.220000	461,536.44	32,053.10	0.06
		Base		5.788029	429,483.34	6.220000	461,536.44	32,053.10	0.06
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	14,025.000	27.354719	383,649.93	75.580000	1,060,009.50	676,359.57	0.14
		Base		27.354719	383,649.93	75.580000	1,060,009.50	676,359.57	0.14

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899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	37,850.000	13.040866	493,596.76	30.080000	1,138,528.00	644,931.24	0.15
		Base		13.040866	493,596.76	30.080000	1,138,528.00	644,931.24	0.15
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	84.070000	1,597,077.79	1,074,971.72	0.22
		Base		27.483606	522,106.07	84.070000	1,597,077.79	1,074,971.72	0.22
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	47,081.000	19.715315	928,216.75	53.940000	2,539,549.14	1,611,332.39	0.34
		Base		19.715315	928,216.75	53.940000	2,539,549.14	1,611,332.39	0.34
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	9,247.000	63.234223	584,726.86	82.760000	765,281.72	180,554.86	0.10
		Base		63.234223	584,726.86	82.760000	765,281.72	180,554.86	0.10
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	12,204.000	40.503652	494,306.57	44.290000	540,515.16	46,208.59	0.07
		Base		40.503652	494,306.57	44.290000	540,515.16	46,208.59	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,888.000	60.252969	595,781.36	120.340000	1,189,921.92	594,140.56	0.16
		Base		60.252969	595,781.36	120.340000	1,189,921.92	594,140.56	0.16
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	56,967.000	25.253260	1,438,602.44	8.140000	463,711.38	-974,891.06	0.06
		Base		25.253260	1,438,602.44	8.140000	463,711.38	-974,891.06	0.06
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	31,163.000	21.007061	654,643.05	38.600000	1,202,891.80	548,248.75	0.16
		Base		21.007061	654,643.05	38.600000	1,202,891.80	548,248.75	0.16
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,520.000	26.497541	305,251.67	23.950000	275,904.00	-29,347.67	0.04
		Base		26.497541	305,251.67	23.950000	275,904.00	-29,347.67	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,719.000	94.618141	1,108,829.99	212.800000	2,493,803.20	1,384,973.21	0.34
		Base		94.618141	1,108,829.99	212.800000	2,493,803.20	1,384,973.21	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
909214306	UNISYS CORP COMMON STOCK USD.01							
	48,506.000	Local	15.630319	758,164.27	23.890000	1,158,808.34	400,644.07	0.16
		Base	15.630319	758,164.27	23.890000	1,158,808.34	400,644.07	0.16
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	66,651.000	Local	17.478303	1,164,946.38	29.830000	1,988,199.33	823,252.95	0.27
		Base	17.478303	1,164,946.38	29.830000	1,988,199.33	823,252.95	0.27
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	16,564.000	Local	26.469538	438,441.43	27.540000	456,172.56	17,731.13	0.06
		Base	26.469538	438,441.43	27.540000	456,172.56	17,731.13	0.06
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	15,856.000	Local	19.108005	302,976.53	5.080000	80,548.48	-222,428.05	0.01
		Base	19.108005	302,976.53	5.080000	80,548.48	-222,428.05	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	43,149.000	Local	18.765280	809,703.06	27.080000	1,168,474.92	358,771.86	0.16
		Base	18.765280	809,703.06	27.080000	1,168,474.92	358,771.86	0.16
91325V108	UNITI GROUP INC REIT USD.0001							
	179,241.000	Local	8.494353	1,522,536.24	12.310000	2,206,456.71	683,920.47	0.30
		Base	8.494353	1,522,536.24	12.310000	2,206,456.71	683,920.47	0.30
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	18,867.000	Local	47.733165	900,581.62	45.870000	865,429.29	-35,152.33	0.12
		Base	47.733165	900,581.62	45.870000	865,429.29	-35,152.33	0.12
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	10,607.000	Local	32.674113	346,574.32	54.240000	575,323.68	228,749.36	0.08
		Base	32.674113	346,574.32	54.240000	575,323.68	228,749.36	0.08
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	9,875.000	Local	57.284102	565,680.51	59.680000	589,340.00	23,659.49	0.08
		Base	57.284102	565,680.51	59.680000	589,340.00	23,659.49	0.08
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	21,955.000	Local	17.784002	390,447.77	13.390000	293,977.45	-96,470.32	0.04
		Base	17.784002	390,447.77	13.390000	293,977.45	-96,470.32	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
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	23,095.000	18.952623	437,710.82	13.830000	319,403.85	-118,306.97	0.04
		Base		18.952623	437,710.82	13.830000	319,403.85	-118,306.97	0.04
91734M103	US ECOLOGY INC COMMON STOCK USD.01								
		Local	24,247.000	43.710516	1,059,848.87	33.000000	800,151.00	-259,697.87	0.11
		Base		43.710516	1,059,848.87	33.000000	800,151.00	-259,697.87	0.11
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	42,144.000	17.629409	742,973.83	14.340000	604,344.96	-138,628.87	0.08
		Base		17.629409	742,973.83	14.340000	604,344.96	-138,628.87	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	24,481.000	132.271091	3,238,128.59	178.250000	4,363,738.25	1,125,609.66	0.59
		Base		132.271091	3,238,128.59	178.250000	4,363,738.25	1,125,609.66	0.59
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	30,213.000	27.452395	829,419.22	19.360000	584,923.68	-244,495.54	0.08
		Base		27.452395	829,419.22	19.360000	584,923.68	-244,495.54	0.08
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	97,981.000	10.920679	1,070,019.09	11.740000	1,150,296.94	80,277.85	0.16
		Base		10.920679	1,070,019.09	11.740000	1,150,296.94	80,277.85	0.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	38,175.000	28.939783	1,104,776.20	18.460000	704,710.50	-400,065.70	0.10
		Base		28.939783	1,104,776.20	18.460000	704,710.50	-400,065.70	0.10
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	16,967.000	13.616332	231,028.30	8.450000	143,371.15	-87,657.15	0.02
		Base		13.616332	231,028.30	8.450000	143,371.15	-87,657.15	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	38,168.000	22.914373	874,595.80	25.560000	975,574.08	100,978.28	0.13
		Base		22.914373	874,595.80	25.560000	975,574.08	100,978.28	0.13
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	9,539.000	33.933455	323,691.23	18.320000	174,754.48	-148,936.75	0.02
		Base		33.933455	323,691.23	18.320000	174,754.48	-148,936.75	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
92552R406	VIAD CORP COMMON STOCK USD1.5							
	15,744.000	Local	26.795405	421,866.86	34.500000	543,168.00	121,301.14	0.07
		Base	26.795405	421,866.86	34.500000	543,168.00	121,301.14	0.07
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	176,203.000	Local	7.882982	1,389,005.00	15.450000	2,722,336.35	1,333,331.35	0.37
		Base	7.882982	1,389,005.00	15.450000	2,722,336.35	1,333,331.35	0.37
925815102	VICOR CORP COMMON STOCK USD.01							
	16,248.000	Local	26.911629	437,260.14	86.540000	1,406,101.92	968,841.78	0.19
		Base	26.911629	437,260.14	86.540000	1,406,101.92	968,841.78	0.19
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
	21,923.000	Local	27.600267	605,080.65	51.050000	1,119,169.15	514,088.50	0.15
		Base	27.600267	605,080.65	51.050000	1,119,169.15	514,088.50	0.15
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	5,519.000	Local	103.904999	573,451.69	210.000000	1,158,990.00	585,538.31	0.16
		Base	103.904999	573,451.69	210.000000	1,158,990.00	585,538.31	0.16
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	44,811.000	Local	17.041814	763,660.73	29.170000	1,307,136.87	543,476.14	0.18
		Base	17.041814	763,660.73	29.170000	1,307,136.87	543,476.14	0.18
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	179,619.000	Local	8.447974	1,517,416.63	12.480000	2,241,645.12	724,228.49	0.30
		Base	8.447974	1,517,416.63	12.480000	2,241,645.12	724,228.49	0.30
929236107	WD 40 CO COMMON STOCK USD.001							
	10,515.000	Local	88.755058	933,259.43	304.410000	3,200,871.15	2,267,611.72	0.43
		Base	88.755058	933,259.43	304.410000	3,200,871.15	2,267,611.72	0.43
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	40,743.000	Local	12.896298	525,433.86	15.950000	649,850.85	124,416.99	0.09
		Base	12.896298	525,433.86	15.950000	649,850.85	124,416.99	0.09
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
	48,099.000	Local	16.638937	800,316.21	25.290000	1,216,423.71	416,107.50	0.16
		Base	16.638937	800,316.21	25.290000	1,216,423.71	416,107.50	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	22,346.000	27.927008	624,056.92	82.320000	1,839,522.72	1,215,465.80	0.25
		Base		27.927008	624,056.92	82.320000	1,839,522.72	1,215,465.80	0.25
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	39,403.000	18.165751	715,785.08	23.020000	907,057.06	191,271.98	0.12
		Base		18.165751	715,785.08	23.020000	907,057.06	191,271.98	0.12
939653101	WASHINGTON REIT REIT USD.01								
		Local	63,382.000	26.627706	1,687,717.29	21.940000	1,390,601.08	-297,116.21	0.19
		Base		26.627706	1,687,717.29	21.940000	1,390,601.08	-297,116.21	0.19
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,108.000	51.661452	1,090,469.92	120.070000	2,534,437.56	1,443,967.64	0.34
		Base		51.661452	1,090,469.92	120.070000	2,534,437.56	1,443,967.64	0.34
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	20,675.000	50.393414	1,041,883.83	55.820000	1,154,078.50	112,194.67	0.16
		Base		50.393414	1,041,883.83	55.820000	1,154,078.50	112,194.67	0.16
966084204	WHITESTONE REIT REIT USD.001								
		Local	30,672.000	11.979550	367,436.75	7.800000	239,241.60	-128,195.15	0.03
		Base		11.979550	367,436.75	7.800000	239,241.60	-128,195.15	0.03
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	26,001.000	23.764187	617,892.63	69.060000	1,795,629.06	1,177,736.43	0.24
		Base		23.764187	617,892.63	69.060000	1,795,629.06	1,177,736.43	0.24
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	85,862.000	7.350176	631,100.79	5.335000	458,073.77	-173,027.02	0.06
		Base		7.350176	631,100.79	5.335000	458,073.77	-173,027.02	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	63,171.000	21.290042	1,344,913.27	28.640000	1,809,217.44	464,304.17	0.25
		Base		21.290042	1,344,913.27	28.640000	1,809,217.44	464,304.17	0.25
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	3,068.000	70.928869	217,609.77	143.420000	440,012.56	222,402.79	0.06
		Base		70.928869	217,609.77	143.420000	440,012.56	222,402.79	0.06

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98390M103	XPERI HOLDING CORP COMMON STOCK							
	81,339.000	Local	23.272941	1,892,997.75	19.260000	1,566,589.14	-326,408.61	0.21
		Base	23.272941	1,892,997.75	19.260000	1,566,589.14	-326,408.61	0.21
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	87,512.000	Local	19.527552	1,708,895.15	14.470000	1,266,298.64	-442,596.51	0.17
		Base	19.527552	1,708,895.15	14.470000	1,266,298.64	-442,596.51	0.17
98401F105	XENCOR INC COMMON STOCK USD.01							
	44,210.000	Local	40.844113	1,805,718.22	45.750000	2,022,607.50	216,889.28	0.27
		Base	40.844113	1,805,718.22	45.750000	2,022,607.50	216,889.28	0.27
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	57,626.000	Local	27.410149	1,579,537.25	65.820000	3,792,943.32	2,213,406.07	0.51
		Base	27.410149	1,579,537.25	65.820000	3,792,943.32	2,213,406.07	0.51
989817101	ZUMIEZ INC COMMON STOCK							
	16,072.000	Local	24.988225	401,610.76	43.080000	692,381.76	290,771.00	0.09
		Base	24.988225	401,610.76	43.080000	692,381.76	290,771.00	0.09
98986M103	ZYNEX INC COMMON STOCK USD.001							
	14,970.000	Local	22.808780	341,447.44	18.070000	270,507.90	-70,939.54	0.04
		Base	22.808780	341,447.44	18.070000	270,507.90	-70,939.54	0.04
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	62,125.000	Local	25.445700	1,580,814.11	35.750000	2,220,968.75	640,154.64	0.30
		Base	25.445700	1,580,814.11	35.750000	2,220,968.75	640,154.64	0.30
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01							
	27,367.000	Local	27.254833	745,883.01	38.850000	1,063,207.95	317,324.94	0.14
		Base	27.254833	745,883.01	38.850000	1,063,207.95	317,324.94	0.14
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	177,448.000	Local	7.568644	1,343,040.74	7.280000	1,291,821.44	-51,219.30	0.18
		Base	7.568644	1,343,040.74	7.280000	1,291,821.44	-51,219.30	0.18
G3323L100	FABRINET COMMON STOCK USD.01							
	28,426.000	Local	33.207417	943,954.04	78.940000	2,243,948.44	1,299,994.40	0.30
		Base	33.207417	943,954.04	78.940000	2,243,948.44	1,299,994.40	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
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	23,336.000	33.633572	784,873.04	24.470000	571,031.92	-213,841.12	0.08
		Base		33.633572	784,873.04	24.470000	571,031.92	-213,841.12	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	17,846.000	25.512945	455,304.01	36.100000	644,240.60	188,936.59	0.09
		Base		25.512945	455,304.01	36.100000	644,240.60	188,936.59	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	23,558.000	35.509005	836,521.13	44.480000	1,047,859.84	211,338.71	0.14
		Base		35.509005	836,521.13	44.480000	1,047,859.84	211,338.71	0.14
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	4,939.000	108.734213	537,038.28	71.420000	352,743.38	-184,294.90	0.05
		Base		108.734213	537,038.28	71.420000	352,743.38	-184,294.90	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	40,283.000	16.163712	651,122.81	40.620000	1,636,295.46	985,172.65	0.22
		Base		16.163712	651,122.81	40.620000	1,636,295.46	985,172.65	0.22
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	10,710.000	28.479945	305,020.21	37.150000	397,876.50	92,856.29	0.05
		Base		28.479945	305,020.21	37.150000	397,876.50	92,856.29	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	63,279.000	14.135536	894,482.58	9.230000	584,065.17	-310,417.41	0.08
		Base		14.135536	894,482.58	9.230000	584,065.17	-310,417.41	0.08
L9340P101	TRINSEO SA COMMON STOCK USD.01								
		Local	29,478.000	32.163811	948,124.81	50.830000	1,498,366.74	550,241.93	0.20
		Base		32.163811	948,124.81	50.830000	1,498,366.74	550,241.93	0.20
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	34,237.000	17.354700	594,172.87	32.980000	1,129,136.26	534,963.39	0.15
		Base		17.354700	594,172.87	32.980000	1,129,136.26	534,963.39	0.15
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	25,840.000	12.584527	325,184.19	11.590000	299,485.60	-25,698.59	0.04
		Base		12.584527	325,184.19	11.590000	299,485.60	-25,698.59	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
US DOLLAR Total									
		24,733,421.000	Local		506,906,174.30		734,265,250.22	227,359,075.92	99.56
			Base		506,906,174.30		734,265,250.22	227,359,075.92	99.56
EQUITY Total									
		24,733,421.000	Base		506,906,174.30		734,265,250.22	227,359,075.92	99.56

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		27,985,012.600	Base		510,159,747.43		737,518,792.24	227,359,044.81	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									
			-2,909.380	Local	1.000000	-2,909.38	1.000000	-2,909.38	0.00	0.00
				Base	1.000000	-2,909.38	1.000000	-2,909.38	0.00	0.00
US DOLLAR Total										
			-2,909.380	Local		-2,909.38		-2,909.38	0.00	0.00
				Base		-2,909.38		-2,909.38	0.00	0.00
CASH Total										
			-2,909.380	Base		-2,909.38		-2,909.38	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	99.822611	4,991,130.55	99.811739	4,990,586.95	-543.60	0.23
				Base	99.822611	4,991,130.55	99.811739	4,990,586.95	-543.60	0.23
0020A2WM0	AT&T INC						0.340000	21 Sep 2021		
			10,000,000.000	Local	99.780889	9,978,088.89	99.789911	9,978,991.10	902.21	0.45
				Base	99.780889	9,978,088.89	99.789911	9,978,991.10	902.21	0.45
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.059532	31 Dec 2030		
			54,518,979.060	Local	100.061268	54,552,381.84	100.060000	54,551,690.45	-691.39	2.48
				Base	100.061268	54,552,381.84	100.060000	54,551,690.45	-691.39	2.48
2546R2UG9	WALT DISNEY CO						0.350000	16 Jul 2021		
			15,000,000.000	Local	99.839583	14,975,937.50	99.839583	14,975,937.50	0.00	0.68
				Base	99.839583	14,975,937.50	99.839583	14,975,937.50	0.00	0.68
26055APG5	DOW CHEMICAL COMPANY						0.200000	16 Feb 2021		
			10,000,000.000	Local	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.46
				Base	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26055APK6	DOW CHEMICAL COMPANY				0.200000	19 Feb 2021		
	10,000,000.000	Local	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.46
		Base	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.46
40588LRU5	HALKIN FINANCE LLC USC				0.200000	28 Apr 2021		
	10,000,000.000	Local	99.952222	9,995,222.22	99.952222	9,995,222.22	0.00	0.46
		Base	99.952222	9,995,222.22	99.952222	9,995,222.22	0.00	0.46
41282JRK9	HARLEY-DAVIDSON FND CP				0.320000	19 Apr 2021		
	15,000,000.000	Local	99.931556	14,989,733.34	99.931556	14,989,733.34	0.00	0.68
		Base	99.931556	14,989,733.34	99.931556	14,989,733.34	0.00	0.68
41282JRN3	HARLEY-DAVIDSON FND CP				0.320000	22 Apr 2021		
	8,250,000.000	Local	99.928889	8,244,133.33	99.928889	8,244,133.33	0.00	0.38
		Base	99.928889	8,244,133.33	99.928889	8,244,133.33	0.00	0.38
45779PQ92	INSTITUTIONAL SECURED				0.180000	09 Mar 2021		
	15,000,000.000	Local	99.982000	14,997,300.00	99.982000	14,997,300.00	0.00	0.68
		Base	99.982000	14,997,300.00	99.982000	14,997,300.00	0.00	0.68
45856WQX0	INTERCONTINENTAL EXCHANGE				0.340000	31 Mar 2021		
	8,770,000.000	Local	99.945222	8,765,195.99	99.945222	8,765,195.99	0.00	0.40
		Base	99.945222	8,765,195.99	99.945222	8,765,195.99	0.00	0.40
59157TUU5	METLIFE SHORT TERM FDG				0.140000	28 Jul 2021		
	10,000,000.000	Local	99.931167	9,993,116.67	99.930000	9,993,000.00	-116.67	0.46
		Base	99.931167	9,993,116.67	99.930000	9,993,000.00	-116.67	0.46
65478JPP3	NISOURCE INC				0.150000	23 Feb 2021		
	5,000,000.000	Local	99.990833	4,999,541.67	99.990833	4,999,541.67	0.00	0.23
		Base	99.990833	4,999,541.67	99.990833	4,999,541.67	0.00	0.23
65478JQV9	NISOURCE INC				0.160000	29 Mar 2021		
	10,000,000.000	Local	99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	0.46
		Base	99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	0.46
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.827778	4,991,388.89	99.921639	4,996,081.95	4,693.06	0.23
		Base	99.827778	4,991,388.89	99.921639	4,996,081.95	4,693.06	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91058TP42	UNITED HEALTHCARE CO				0.180000	04 Feb 2021		
	10,000,000.000	Local	99.998500	9,999,850.00	99.998500	9,999,850.00	0.00	0.46
		Base	99.998500	9,999,850.00	99.998500	9,999,850.00	0.00	0.46
93142WQB2	WALGREENS BOOTS				0.230000	11 Mar 2021		
	10,000,000.000	Local	99.975722	9,997,572.23	99.975722	9,997,572.23	0.00	0.46
		Base	99.975722	9,997,572.23	99.975722	9,997,572.23	0.00	0.46
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	10,000,000.000	Local	99.910000	9,991,000.00	99.910000	9,991,000.00	0.00	0.45
		Base	99.910000	9,991,000.00	99.910000	9,991,000.00	0.00	0.45
93142WSR5	WALGREENS BOOTS				0.440000	25 May 2021		
	10,000,000.000	Local	99.861889	9,986,188.89	99.810555	9,981,055.50	-5,133.39	0.45
		Base	99.861889	9,986,188.89	99.810555	9,981,055.50	-5,133.39	0.45
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	15,000,000.000	Local	99.930250	14,989,537.50	99.930250	14,989,537.50	0.00	0.68
		Base	99.930250	14,989,537.50	99.930250	14,989,537.50	0.00	0.68
US DOLLAR Total								
	246,538,979.060	Local		246,432,997.29		246,432,107.51	-889.78	11.22
		Base		246,432,997.29		246,432,107.51	-889.78	11.22
CASH EQUIVALENT Total								
	246,538,979.060	Base		246,432,997.29		246,432,107.51	-889.78	11.22
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	6,000,000.000	Local	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.27
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.27
US DOLLAR Total								
	6,000,000.000	Local		6,000,000.00		6,000,000.00	0.00	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
		Base			6,000,000.00		6,000,000.00	0.00	0.27
EQUITY Total									
			6,000,000.000	Base	6,000,000.00		6,000,000.00	0.00	0.27
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.211273	10,226,560.37	115.753083	11,812,602.12	1,586,041.75	0.54
		Base		100.211273	10,226,560.37	115.753083	11,812,602.12	1,586,041.75	0.54
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	124.792123	12,556,583.42	2,507,901.48	0.57
		Base		99.867640	10,048,681.94	124.792123	12,556,583.42	2,507,901.48	0.57
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.564131	9,956,413.07	98.831286	9,883,128.60	-73,284.47	0.45
		Base		99.564131	9,956,413.07	98.831286	9,883,128.60	-73,284.47	0.45
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.681000	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.074930	5,003,746.50	3,746.50	0.23
		Base		100.000000	5,000,000.00	100.074930	5,003,746.50	3,746.50	0.23
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.985570	9,998,556.96	99.988516	9,998,851.60	294.64	0.46
		Base		99.985570	9,998,556.96	99.988516	9,998,851.60	294.64	0.46
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	103.197680	5,159,883.99	109.290000	5,464,500.00	304,616.01	0.25
		Base		103.197680	5,159,883.99	109.290000	5,464,500.00	304,616.01	0.25
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.910873	9,991,087.26	99.508482	9,950,848.20	-40,239.06	0.45
		Base		99.910873	9,991,087.26	99.508482	9,950,848.20	-40,239.06	0.45
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.790457	4,989,522.87	158.500046	7,925,002.30	2,935,479.43	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.790457	4,989,522.87	158.500046	7,925,002.30	2,935,479.43	0.36
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				0.883000	27 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.989000	10,098,900.00	98,900.00	0.46
		Base	100.000000	10,000,000.00	100.989000	10,098,900.00	98,900.00	0.46
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.446500	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.430050	4,017,202.00	17,202.00	0.18
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.430050	4,017,202.00	17,202.00	0.18
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.951205	2,998,536.14	129.023476	3,870,704.28	872,168.14	0.18
		Base	99.951205	2,998,536.14	129.023476	3,870,704.28	872,168.14	0.18
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				0.840380	09 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.351000	10,035,100.00	35,100.00	0.46
		Base	100.000000	10,000,000.00	100.351000	10,035,100.00	35,100.00	0.46
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022		
	5,000,000.000	Local	101.881147	5,094,057.34	105.763693	5,288,184.65	194,127.31	0.24
		Base	101.881147	5,094,057.34	105.763693	5,288,184.65	194,127.31	0.24
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.926132	4,996,306.62	120.726567	6,036,328.35	1,040,021.73	0.27
		Base	99.926132	4,996,306.62	120.726567	6,036,328.35	1,040,021.73	0.27
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.807640	4,990,382.01	113.685595	5,684,279.75	693,897.74	0.26
		Base	99.807640	4,990,382.01	113.685595	5,684,279.75	693,897.74	0.26
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.996815	9,999,681.54	114.369383	11,436,938.30	1,437,256.76	0.52
		Base	99.996815	9,999,681.54	114.369383	11,436,938.30	1,437,256.76	0.52
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	101.436724	5,071,836.18	104.755438	5,237,771.90	165,935.72	0.24
		Base	101.436724	5,071,836.18	104.755438	5,237,771.90	165,935.72	0.24
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.901000	25 Jun 2022		
	10,000,000.000	Local	100.055915	10,005,591.49	100.232135	10,023,213.50	17,622.01	0.46

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.055915	10,005,591.49	100.232135	10,023,213.50	17,622.01	0.46
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	101.881158	5,094,057.90	112.083185	5,604,159.25	510,101.35	0.26
		Base	101.881158	5,094,057.90	112.083185	5,604,159.25	510,101.35	0.26
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023		
	15,000,000.000	Local	99.934973	14,990,245.99	104.421000	15,663,150.00	672,904.01	0.71
		Base	99.934973	14,990,245.99	104.421000	15,663,150.00	672,904.01	0.71
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.982066	14,997,309.85	103.154176	15,473,126.40	475,816.55	0.70
		Base	99.982066	14,997,309.85	103.154176	15,473,126.40	475,816.55	0.70
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.953079	2,998,592.37	110.942000	3,328,260.00	329,667.63	0.15
		Base	99.953079	2,998,592.37	110.942000	3,328,260.00	329,667.63	0.15
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.928118	9,992,811.81	107.329304	10,732,930.40	740,118.59	0.49
		Base	99.928118	9,992,811.81	107.329304	10,732,930.40	740,118.59	0.49
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	116.407853	34,922,355.90	4,922,355.90	1.59
		Base	100.000000	30,000,000.00	116.407853	34,922,355.90	4,922,355.90	1.59
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	117.006872	5,850,343.58	126.576876	6,328,843.80	478,500.22	0.29
		Base	117.006872	5,850,343.58	126.576876	6,328,843.80	478,500.22	0.29
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	131.482748	6,574,137.40	1,574,137.40	0.30
		Base	100.000000	5,000,000.00	131.482748	6,574,137.40	1,574,137.40	0.30
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	102.180550	3,371,958.15	108.912010	3,594,096.33	222,138.18	0.16
Original Face:	3,300,000.000	Base	102.180550	3,371,958.15	108.912010	3,594,096.33	222,138.18	0.16
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
	0.010	Local	-87,200.000000	-8.72	103.659520	0.01	8.73	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	-87,200.000000	-8.72	103.659520	0.01	8.73		0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021			
	8,000,000.000	Local	99.986220	7,998,897.61	100.461000	8,036,880.00	37,982.39		0.37
		Base	99.986220	7,998,897.61	100.461000	8,036,880.00	37,982.39		0.37
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.364380	30 Jan 2023			
	10,000,000.000	Local	100.000000	10,000,000.00	100.749572	10,074,957.20	74,957.20		0.46
		Base	100.000000	10,000,000.00	100.749572	10,074,957.20	74,957.20		0.46
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022			
	7,000,000.000	Local	100.000000	7,000,000.00	100.001050	7,000,073.50	73.50		0.32
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	100.001050	7,000,073.50	73.50		0.32
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022			
	3,000,000.000	Local	99.976065	2,999,281.95	102.587397	3,077,621.91	78,339.96		0.14
		Base	99.976065	2,999,281.95	102.587397	3,077,621.91	78,339.96		0.14
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050			
	3,000,000.000	Local	99.612035	2,988,361.05	112.905514	3,387,165.42	398,804.37		0.15
		Base	99.612035	2,988,361.05	112.905514	3,387,165.42	398,804.37		0.15
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
	15,000,000.000	Local	99.954647	14,993,197.07	100.737470	15,110,620.50	117,423.43		0.69
		Base	99.954647	14,993,197.07	100.737470	15,110,620.50	117,423.43		0.69
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.762000	03 Mar 2022			
	4,000,000.000	Local	100.000000	4,000,000.00	100.479651	4,019,186.04	19,186.04		0.18
		Base	100.000000	4,000,000.00	100.479651	4,019,186.04	19,186.04		0.18
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	109.667000	10,966,700.00	966,700.00		0.50
		Base	100.000000	10,000,000.00	109.667000	10,966,700.00	966,700.00		0.50
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022			
	2,000,000.000	Local	100.000000	2,000,000.00	105.347694	2,106,953.88	106,953.88		0.10
		Base	100.000000	2,000,000.00	105.347694	2,106,953.88	106,953.88		0.10
172967KV2	CITIGROUP INC SR UNSECURED 08/21 2.35				2.350000	02 Aug 2021			
	6,806,000.000	Local	101.010064	6,874,744.94	101.073499	6,879,062.34	4,317.40		0.31

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		Base	101.010064	6,874,744.94	101.073499	6,879,062.34	4,317.40	0.31
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		Local	5,000,000.000	102.450561	5,122,528.06	109.096090	5,454,804.50	332,276.44	0.25
Original Face:		Base	5,000,000.000	102.450561	5,122,528.06	109.096090	5,454,804.50	332,276.44	0.25
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
		Local	10,000,000.000	99.782402	9,978,240.16	141.366286	14,136,628.60	4,158,388.44	0.64
		Base		99.782402	9,978,240.16	141.366286	14,136,628.60	4,158,388.44	0.64
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
		Local	8,393,000.000	101.674448	8,533,536.42	106.762237	8,960,554.55	427,018.13	0.41
		Base		101.674448	8,533,536.42	106.762237	8,960,554.55	427,018.13	0.41
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021		
		Local	5,000,000.000	99.999290	4,999,964.49	101.209970	5,060,498.50	60,534.01	0.23
		Base		99.999290	4,999,964.49	101.209970	5,060,498.50	60,534.01	0.23
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
		Local	13,000,000.000	99.704365	12,961,567.50	104.044693	13,525,810.09	564,242.59	0.62
		Base		99.704365	12,961,567.50	104.044693	13,525,810.09	564,242.59	0.62
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.084380	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	101.164132	15,174,619.80	174,619.80	0.69
		Base		100.000000	15,000,000.00	101.164132	15,174,619.80	174,619.80	0.69
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	106.569074	5,328,453.70	328,453.70	0.24
		Base		100.000000	5,000,000.00	106.569074	5,328,453.70	328,453.70	0.24
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
		Local	50,470.550	100.134356	50,538.36	116.011989	58,551.89	8,013.53	0.00
Original Face:		Base	5,000,000.000	100.134356	50,538.36	116.011989	58,551.89	8,013.53	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		Local	2,572,499.800	91.878930	2,363,585.28	104.946182	2,699,740.32	336,155.04	0.12
Original Face:		Base	10,000,000.000	91.878930	2,363,585.28	104.946182	2,699,740.32	336,155.04	0.12
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
		Local	414,906.350	101.812797	422,427.76	106.894287	443,511.18	21,083.42	0.02

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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
Original Face:		Base	5,085,000.000	101.812797	422,427.76	106.894287	443,511.18	21,083.42	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	2,095,492.600	102.648578	2,150,993.36	106.497352	2,231,644.13	80,650.77	0.10
Original Face:		Base	5,000,000.000	102.648578	2,150,993.36	106.497352	2,231,644.13	80,650.77	0.10
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	1,912,352.600	106.755706	2,041,545.51	109.393437	2,091,988.24	50,442.73	0.10
Original Face:		Base	5,000,000.000	106.755706	2,041,545.51	109.393437	2,091,988.24	50,442.73	0.10
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	2,377,459.490	102.886819	2,446,092.44	106.385000	2,529,260.28	83,167.84	0.12
Original Face:		Base	7,000,000.000	102.886819	2,446,092.44	106.385000	2,529,260.28	83,167.84	0.12
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	1,739,611.900	100.828699	1,754,028.05	106.090746	1,845,567.24	91,539.19	0.08
Original Face:		Base	3,550,000.000	100.828699	1,754,028.05	106.090746	1,845,567.24	91,539.19	0.08
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	2,004,775.500	102.923302	2,063,381.14	106.938938	2,143,885.63	80,504.49	0.10
Original Face:		Base	5,000,000.000	102.923302	2,063,381.14	106.938938	2,143,885.63	80,504.49	0.10
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	896,697.300	104.166248	934,055.93	116.424555	1,043,975.84	109,919.91	0.05
Original Face:		Base	10,300,000.000	104.166248	934,055.93	116.424555	1,043,975.84	109,919.91	0.05
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	535,510.570	99.671932	533,753.73	115.062222	616,170.36	82,416.63	0.03
Original Face:		Base	14,598,876.000	99.671932	533,753.73	115.062222	616,170.36	82,416.63	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	474,152.540	99.663825	472,558.56	115.928638	549,678.58	77,120.02	0.03
Original Face:		Base	11,774,977.000	99.663825	472,558.56	115.928638	549,678.58	77,120.02	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	200,165.840	99.612761	199,390.72	113.414744	227,017.58	27,626.86	0.01
Original Face:		Base	3,598,890.000	99.612761	199,390.72	113.414744	227,017.58	27,626.86	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	130,555.370	99.689603	130,150.13	115.065654	150,224.39	20,074.26	0.01

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Original Face:	6,241,535.000	Base	99.689603	130,150.13	115.065654	150,224.39	20,074.26	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	176,287.900	Local	100.197053	176,635.28	114.992164	202,717.27	26,081.99	0.01
Original Face:	5,000,000.000	Base	100.197053	176,635.28	114.992164	202,717.27	26,081.99	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	199,513.150	Local	100.751209	201,011.91	115.314285	230,067.16	29,055.25	0.01
Original Face:	5,000,000.000	Base	100.751209	201,011.91	115.314285	230,067.16	29,055.25	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	205,760.900	Local	100.510447	206,811.20	116.931453	240,599.21	33,788.01	0.01
Original Face:	5,000,000.000	Base	100.510447	206,811.20	116.931453	240,599.21	33,788.01	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.567000	01 Jan 2037		
	622,235.820	Local	103.242647	642,412.73	105.609599	657,140.75	14,728.02	0.03
Original Face:	6,000,000.000	Base	103.242647	642,412.73	105.609599	657,140.75	14,728.02	0.03
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.269000	01 Oct 2036		
	533,223.450	Local	103.190972	550,238.46	105.375132	561,884.91	11,646.45	0.03
Original Face:	5,000,000.000	Base	103.190972	550,238.46	105.375132	561,884.91	11,646.45	0.03
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	2,537,628.300	Local	99.938104	2,536,057.60	106.465675	2,701,703.10	165,645.50	0.12
Original Face:	8,208,821.000	Base	99.938104	2,536,057.60	106.465675	2,701,703.10	165,645.50	0.12
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	2,051,776.050	Local	103.459506	2,122,757.37	108.308000	2,222,237.60	99,480.23	0.10
Original Face:	5,000,000.000	Base	103.459506	2,122,757.37	108.308000	2,222,237.60	99,480.23	0.10
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	2,160,213.240	Local	109.857662	2,373,159.75	112.022000	2,419,914.08	46,754.33	0.11
Original Face:	7,231,153.000	Base	109.857662	2,373,159.75	112.022000	2,419,914.08	46,754.33	0.11
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	3,183,185.760	Local	99.999688	3,183,175.84	106.886505	3,402,396.01	219,220.17	0.15
Original Face:	8,000,000.000	Base	99.999688	3,183,175.84	106.886505	3,402,396.01	219,220.17	0.15
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	1,988,806.200	Local	103.169812	2,051,847.62	106.809283	2,124,229.64	72,382.02	0.10

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Original Face:	6,000,000.000	Base	103.169812	2,051,847.62	106.809283	2,124,229.64	72,382.02	0.10
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	2,448,872.050	Local	100.437757	2,459,592.15	106.099522	2,598,241.54	138,649.39	0.12
Original Face:	5,000,000.000	Base	100.437757	2,459,592.15	106.099522	2,598,241.54	138,649.39	0.12
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	107.567163	5,378,358.17	120.813307	6,040,665.35	662,307.18	0.28
		Base	107.567163	5,378,358.17	120.813307	6,040,665.35	662,307.18	0.28
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	107.165921	5,358,296.03	117.186089	5,859,304.45	501,008.42	0.27
		Base	107.165921	5,358,296.03	117.186089	5,859,304.45	501,008.42	0.27
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	116.308595	4,931,484.44	113.145935	4,797,387.64	-134,096.80	0.22
		Base	116.308595	4,931,484.44	113.145935	4,797,387.64	-134,096.80	0.22
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125				4.125000	13 Dec 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	136.594483	6,829,724.17	149.577683	7,478,884.15	649,159.98	0.34
		Base	136.594483	6,829,724.17	149.577683	7,478,884.15	649,159.98	0.34
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.657924	4,982,896.21	100.173888	5,008,694.40	25,798.19	0.23
		Base	99.657924	4,982,896.21	100.173888	5,008,694.40	25,798.19	0.23
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024		
	428,887.200	Local	102.356916	438,995.71	100.150470	429,532.55	-9,463.16	0.02
Original Face:	3,000,000.000	Base	102.356916	438,995.71	100.150470	429,532.55	-9,463.16	0.02
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.629540	25 Mar 2052		
	366,946.890	Local	108.632734	398,624.44	116.879880	428,887.08	30,262.64	0.02
Original Face:	4,261,779.000	Base	108.632734	398,624.44	116.879880	428,887.08	30,262.64	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
	1,625,216.480	Local	100.467010	1,632,806.40	101.651240	1,652,052.70	19,246.30	0.08

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Original Face:		Base	5,000,000.000	100.467010	1,632,806.40	101.651240	1,652,052.70	19,246.30	0.08
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	936,323.150	103.578657	969,830.94	105.230950	985,301.75	15,470.81	0.04
Original Face:		Base	5,000,000.000	103.578657	969,830.94	105.230950	985,301.75	15,470.81	0.04
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	2,895,327.190	106.979986	3,097,420.61	101.706690	2,944,741.45	-152,679.16	0.13
Original Face:		Base	5,469,245.000	106.979986	3,097,420.61	101.706690	2,944,741.45	-152,679.16	0.13
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	7,283,831.100	98.369900	7,165,097.38	108.408200	7,896,270.19	731,172.81	0.36
Original Face:		Base	30,000,000.000	98.369900	7,165,097.38	108.408200	7,896,270.19	731,172.81	0.36
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,140,494.150	101.446455	1,156,990.89	102.804150	1,172,475.32	15,484.43	0.05
Original Face:		Base	5,000,000.000	101.446455	1,156,990.89	102.804150	1,172,475.32	15,484.43	0.05
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,562,335.560	99.928220	1,561,214.12	104.460800	1,632,028.22	70,814.10	0.07
Original Face:		Base	6,000,000.000	99.928220	1,561,214.12	104.460800	1,632,028.22	70,814.10	0.07
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,407,801.650	99.336798	1,398,465.08	104.175810	1,466,588.77	68,123.69	0.07
Original Face:		Base	5,000,000.000	99.336798	1,398,465.08	104.175810	1,466,588.77	68,123.69	0.07
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	1,344,255.600	100.795026	1,354,942.78	107.627500	1,446,788.70	91,845.92	0.07
Original Face:		Base	6,000,000.000	100.795026	1,354,942.78	107.627500	1,446,788.70	91,845.92	0.07
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	387,971.880	102.033000	395,859.35	102.136740	396,261.83	402.48	0.02
Original Face:		Base	2,500,000.000	102.033000	395,859.35	102.136740	396,261.83	402.48	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.480000	25 Apr 2038		
		Local	1,297,925.600	99.866692	1,296,195.36	100.455770	1,303,841.16	7,645.80	0.06
Original Face:		Base	5,000,000.000	99.866692	1,296,195.36	100.455770	1,303,841.16	7,645.80	0.06
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,500,000.000	102.350589	1,535,258.84	102.357960	1,535,369.40	110.56	0.07

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Original Face:		Base	1,500,000.000	102.350589	1,535,258.84	102.357960	1,535,369.40	110.56	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	966,329.300	105.622784	1,020,663.91	107.175160	1,035,664.97	15,001.06	0.05
Original Face:		Base	5,000,000.000	105.622784	1,020,663.91	107.175160	1,035,664.97	15,001.06	0.05
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	902,729.500	102.443825	924,790.63	104.756380	945,666.75	20,876.12	0.04
Original Face:		Base	1,750,000.000	102.443825	924,790.63	104.756380	945,666.75	20,876.12	0.04
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.478694	3,450,174.82	103.579030	3,782,501.09	332,326.27	0.17
Original Face:		Base	3,651,802.000	94.478694	3,450,174.82	103.579030	3,782,501.09	332,326.27	0.17
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	1,276,972.170	101.754308	1,299,374.19	104.399840	1,333,156.90	33,782.71	0.06
Original Face:		Base	8,500,000.000	101.754308	1,299,374.19	104.399840	1,333,156.90	33,782.71	0.06
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	914,810.600	102.590462	938,508.42	102.138980	934,378.22	-4,130.20	0.04
Original Face:		Base	5,000,000.000	102.590462	938,508.42	102.138980	934,378.22	-4,130.20	0.04
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	622,756.450	104.869220	653,079.83	101.988160	635,137.84	-17,941.99	0.03
Original Face:		Base	5,000,000.000	104.869220	653,079.83	101.988160	635,137.84	-17,941.99	0.03
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,122,377.950	102.158507	1,146,604.56	104.911690	1,177,505.68	30,901.12	0.05
Original Face:		Base	5,000,000.000	102.158507	1,146,604.56	104.911690	1,177,505.68	30,901.12	0.05
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.000000	25 May 2027		
		Local	2,206,913.950	100.754243	2,223,559.45	100.389300	2,215,505.47	-8,053.98	0.10
Original Face:		Base	5,000,000.000	100.754243	2,223,559.45	100.389300	2,215,505.47	-8,053.98	0.10
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	3,667,825.300	104.008727	3,814,858.39	102.420260	3,756,596.21	-58,262.18	0.17
Original Face:		Base	8,346,000.000	104.008727	3,814,858.39	102.420260	3,756,596.21	-58,262.18	0.17
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	1,201,612.000	101.743533	1,222,562.50	104.505980	1,255,756.40	33,193.90	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		Base	5,000,000.000	101.743533	1,222,562.50	104.505980	1,255,756.40	33,193.90	0.06
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	1,557,451.920	102.036311	1,589,166.49	104.222690	1,623,218.29	34,051.80	0.07
Original Face:		Base	6,000,000.000	102.036311	1,589,166.49	104.222690	1,623,218.29	34,051.80	0.07
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	5,549,340.090	102.766906	5,702,885.12	104.852520	5,818,622.93	115,737.81	0.26
Original Face:		Base	9,284,523.000	102.766906	5,702,885.12	104.852520	5,818,622.93	115,737.81	0.26
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	2,562,006.240	84.461866	2,163,918.27	100.352320	2,571,032.70	407,114.43	0.12
Original Face:		Base	6,000,000.000	84.461866	2,163,918.27	100.352320	2,571,032.70	407,114.43	0.12
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	102.016216	10,907,852.33	106.312540	11,367,227.01	459,374.68	0.52
Original Face:		Base	10,692,273.000	102.016216	10,907,852.33	106.312540	11,367,227.01	459,374.68	0.52
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	1,059,856.200	102.014953	1,081,211.80	103.948080	1,101,700.17	20,488.37	0.05
Original Face:		Base	15,000,000.000	102.014953	1,081,211.80	103.948080	1,101,700.17	20,488.37	0.05
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	2,977,283.980	104.697489	3,117,141.56	103.105770	3,069,751.57	-47,389.99	0.14
Original Face:		Base	11,000,000.000	104.697489	3,117,141.56	103.105770	3,069,751.57	-47,389.99	0.14
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,194,748.170	102.589560	1,225,686.89	102.712620	1,227,157.15	1,470.26	0.06
Original Face:		Base	2,304,044.000	102.589560	1,225,686.89	102.712620	1,227,157.15	1,470.26	0.06
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	2,282,160.330	107.280868	2,448,321.41	106.931990	2,440,359.46	-7,961.95	0.11
Original Face:		Base	4,600,000.000	107.280868	2,448,321.41	106.931990	2,440,359.46	-7,961.95	0.11
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	4,275,266.430	103.100929	4,407,839.42	104.240570	4,456,562.10	48,722.68	0.20
Original Face:		Base	6,976,000.000	103.100929	4,407,839.42	104.240570	4,456,562.10	48,722.68	0.20
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	356,697.140	101.236469	361,107.59	100.472160	358,381.32	-2,726.27	0.02

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Original Face:		Base	3,479,000.000	101.236469	361,107.59	100.472160	358,381.32	-2,726.27	0.02
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	471,005.900	101.476642	477,960.97	100.295050	472,395.60	-5,565.37	0.02
Original Face:		Base	5,000,000.000	101.476642	477,960.97	100.295050	472,395.60	-5,565.37	0.02
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
		Local	162,081.180	101.701765	164,839.42	100.366880	162,675.82	-2,163.60	0.01
Original Face:		Base	3,000,000.000	101.701765	164,839.42	100.366880	162,675.82	-2,163.60	0.01
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	3,384,616.020	100.906141	3,415,285.40	104.078810	3,522,668.08	107,382.68	0.16
Original Face:		Base	6,000,000.000	100.906141	3,415,285.40	104.078810	3,522,668.08	107,382.68	0.16
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	3,820,178.170	101.550683	3,879,417.02	100.480870	3,838,548.26	-40,868.76	0.17
Original Face:		Base	5,729,287.000	101.550683	3,879,417.02	100.480870	3,838,548.26	-40,868.76	0.17
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	3,069,709.920	101.268880	3,108,660.86	106.447820	3,267,639.29	158,978.43	0.15
Original Face:		Base	6,000,000.000	101.268880	3,108,660.86	106.447820	3,267,639.29	158,978.43	0.15
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	5,116,183.200	99.094568	5,069,859.65	105.631600	5,404,306.17	334,446.52	0.25
Original Face:		Base	10,000,000.000	99.094568	5,069,859.65	105.631600	5,404,306.17	334,446.52	0.25
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	2,558,091.600	99.867818	2,554,710.26	105.631600	2,702,153.09	147,442.83	0.12
Original Face:		Base	5,000,000.000	99.867818	2,554,710.26	105.631600	2,702,153.09	147,442.83	0.12
3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
		Local	8,988,107.000	102.884359	9,247,356.31	102.191440	9,185,075.97	-62,280.34	0.42
Original Face:		Base	10,000,000.000	102.884359	9,247,356.31	102.191440	9,185,075.97	-62,280.34	0.42
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	1,497,831.100	101.503404	1,520,349.56	101.514210	1,520,511.41	161.85	0.07
Original Face:		Base	5,000,000.000	101.503404	1,520,349.56	101.514210	1,520,511.41	161.85	0.07
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	1,497,831.100	101.729762	1,523,740.01	101.514210	1,520,511.41	-3,228.60	0.07

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Original Face:		Base	5,000,000.000	101.729762	1,523,740.01	101.514210	1,520,511.41	-3,228.60	0.07
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,590,479.500	102.677217	4,713,376.60	103.225750	4,738,556.89	25,180.29	0.22
Original Face:		Base	5,000,000.000	102.677217	4,713,376.60	103.225750	4,738,556.89	25,180.29	0.22
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	2,075,302.400	101.683565	2,110,241.46	101.050460	2,097,102.62	-13,138.84	0.10
Original Face:		Base	5,000,000.000	101.683565	2,110,241.46	101.050460	2,097,102.62	-13,138.84	0.10
3136B8JV2	FANNIE MAE FNR 2020 2 DA					3.000000	25 Nov 2042		
		Local	1,796,537.900	101.903706	1,830,738.70	102.122360	1,834,666.90	3,928.20	0.08
Original Face:		Base	5,000,000.000	101.903706	1,830,738.70	102.122360	1,834,666.90	3,928.20	0.08
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	4,870,563.700	104.832495	5,105,933.45	103.718000	5,051,651.26	-54,282.19	0.23
Original Face:		Base	5,000,000.000	104.832495	5,105,933.45	103.718000	5,051,651.26	-54,282.19	0.23
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	6,818,696.850	105.186916	7,172,376.90	104.005070	7,091,790.43	-80,586.47	0.32
Original Face:		Base	7,000,000.000	105.186916	7,172,376.90	104.005070	7,091,790.43	-80,586.47	0.32
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	184,079.070	99.880410	183,858.93	115.633712	212,857.46	28,998.53	0.01
Original Face:		Base	6,625,000.000	99.880410	183,858.93	115.633712	212,857.46	28,998.53	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	191,043.300	99.943248	190,934.88	116.682997	222,915.05	31,980.17	0.01
Original Face:		Base	6,000,000.000	99.943248	190,934.88	116.682997	222,915.05	31,980.17	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	505,646.750	100.473591	508,041.45	101.245820	511,946.20	3,904.75	0.02
Original Face:		Base	5,000,000.000	100.473591	508,041.45	101.245820	511,946.20	3,904.75	0.02
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	0.000	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
		Base		0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	499,468.840	103.852783	518,712.29	105.960700	529,240.68	10,528.39	0.02

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Original Face:		Base	7,703,000.000	103.852783	518,712.29	105.960700	529,240.68	10,528.39	0.02
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	830,834.000	102.897408	854,906.65	109.846170	912,639.33	57,732.68	0.04
Original Face:		Base	10,000,000.000	102.897408	854,906.65	109.846170	912,639.33	57,732.68	0.04
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	1,843,006.750	102.416695	1,887,546.60	105.822880	1,950,322.82	62,776.22	0.09
Original Face:		Base	13,000,000.000	102.416695	1,887,546.60	105.822880	1,950,322.82	62,776.22	0.09
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	371,408.070	100.618430	373,704.97	103.501510	384,412.96	10,707.99	0.02
Original Face:		Base	3,000,000.000	100.618430	373,704.97	103.501510	384,412.96	10,707.99	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	944,583.750	102.910115	972,072.22	104.564730	987,701.45	15,629.23	0.04
Original Face:		Base	12,500,000.000	102.910115	972,072.22	104.564730	987,701.45	15,629.23	0.04
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	1,000,479.500	106.236107	1,062,870.47	109.818910	1,098,715.68	35,845.21	0.05
Original Face:		Base	5,000,000.000	106.236107	1,062,870.47	109.818910	1,098,715.68	35,845.21	0.05
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	3,350,911.920	102.744529	3,442,878.67	105.265700	3,527,360.89	84,482.22	0.16
Original Face:		Base	8,000,000.000	102.744529	3,442,878.67	105.265700	3,527,360.89	84,482.22	0.16
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	1,659,763.700	102.095440	1,694,543.06	104.928740	1,741,569.14	47,026.08	0.08
Original Face:		Base	5,000,000.000	102.095440	1,694,543.06	104.928740	1,741,569.14	47,026.08	0.08
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	539,071.300	103.583179	558,387.19	101.871720	549,161.21	-9,225.98	0.03
Original Face:		Base	5,000,000.000	103.583179	558,387.19	101.871720	549,161.21	-9,225.98	0.03
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,338,594.000	100.711884	1,348,123.24	105.472680	1,411,850.97	63,727.73	0.06
Original Face:		Base	5,000,000.000	100.711884	1,348,123.24	105.472680	1,411,850.97	63,727.73	0.06
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,599,008.550	103.297426	1,651,734.68	107.102590	1,712,579.57	60,844.89	0.08

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Original Face:		Base	5,000,000.000	103.297426	1,651,734.68	107.102590	1,712,579.57	60,844.89	0.08
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.492133	6,310,905.98	104.524060	6,564,110.97	253,204.99	0.30
Original Face:		Base	6,280,000.000	100.492133	6,310,905.98	104.524060	6,564,110.97	253,204.99	0.30
3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
		Local	1,662,632.210	103.210704	1,716,014.41	100.304060	1,667,687.61	-48,326.80	0.08
Original Face:		Base	8,090,000.000	103.210704	1,716,014.41	100.304060	1,667,687.61	-48,326.80	0.08
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	1,093,895.490	103.047841	1,127,235.69	101.948420	1,115,209.17	-12,026.52	0.05
Original Face:		Base	3,000,000.000	103.047841	1,127,235.69	101.948420	1,115,209.17	-12,026.52	0.05
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,450,587.400	104.400783	1,514,424.61	105.508940	1,530,499.39	16,074.78	0.07
Original Face:		Base	5,000,000.000	104.400783	1,514,424.61	105.508940	1,530,499.39	16,074.78	0.07
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.000000	15 Dec 2038		
		Local	421,364.800	101.645019	428,296.33	100.894010	425,131.84	-3,164.49	0.02
Original Face:		Base	5,000,000.000	101.645019	428,296.33	100.894010	425,131.84	-3,164.49	0.02
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	216,154.310	100.807978	217,900.79	101.861470	220,177.96	2,277.17	0.01
Original Face:		Base	1,000,000.000	100.807978	217,900.79	101.861470	220,177.96	2,277.17	0.01
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	776,915.450	101.021899	784,854.74	102.352440	795,191.92	10,337.18	0.04
Original Face:		Base	5,000,000.000	101.021899	784,854.74	102.352440	795,191.92	10,337.18	0.04
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	1,433,137.050	101.912805	1,460,550.17	101.540070	1,455,208.36	-5,341.81	0.07
Original Face:		Base	7,500,000.000	101.912805	1,460,550.17	101.540070	1,455,208.36	-5,341.81	0.07
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	3,289,417.400	102.472711	3,370,755.18	107.093360	3,522,747.62	151,992.44	0.16
Original Face:		Base	10,000,000.000	102.472711	3,370,755.18	107.093360	3,522,747.62	151,992.44	0.16
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	1,303,732.600	101.579845	1,324,329.56	104.304380	1,359,850.21	35,520.65	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		Base	5,000,000.000	101.579845	1,324,329.56	104.304380	1,359,850.21	35,520.65	0.06
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	765,748.850	101.901584	780,310.21	101.318800	775,847.55	-4,462.66	0.04
Original Face:		Base	5,000,000.000	101.901584	780,310.21	101.318800	775,847.55	-4,462.66	0.04
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	484,910.580	102.617953	497,605.31	100.316390	486,444.79	-11,160.52	0.02
Original Face:		Base	6,000,000.000	102.617953	497,605.31	100.316390	486,444.79	-11,160.52	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.942358	1,766,098.34	109.681130	1,957,782.94	191,684.60	0.09
Original Face:		Base	1,784,977.000	98.942358	1,766,098.34	109.681130	1,957,782.94	191,684.60	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	1,206,709.200	101.379510	1,223,355.87	101.051430	1,219,396.90	-3,958.97	0.06
Original Face:		Base	10,000,000.000	101.379510	1,223,355.87	101.051430	1,219,396.90	-3,958.97	0.06
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,390,100.690	101.498737	2,425,922.02	103.745880	2,479,630.99	53,708.97	0.11
Original Face:		Base	5,183,921.000	101.498737	2,425,922.02	103.745880	2,479,630.99	53,708.97	0.11
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	1,016,359.900	101.049367	1,027,025.25	103.581930	1,052,765.20	25,739.95	0.05
Original Face:		Base	5,000,000.000	101.049367	1,027,025.25	103.581930	1,052,765.20	25,739.95	0.05
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	2,932,001.780	102.317549	2,999,952.35	101.508870	2,976,241.88	-23,710.47	0.14
Original Face:		Base	14,550,000.000	102.317549	2,999,952.35	101.508870	2,976,241.88	-23,710.47	0.14
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	1,341,316.400	102.495812	1,374,793.13	100.793490	1,351,959.61	-22,833.52	0.06
Original Face:		Base	10,000,000.000	102.495812	1,374,793.13	100.793490	1,351,959.61	-22,833.52	0.06
3137BDY75	FREDDIE MAC FHR 4387 CB					4.000000	15 Sep 2039		
		Local	1,255,952.800	104.650478	1,314,360.61	100.635140	1,263,929.86	-50,430.75	0.06
Original Face:		Base	5,000,000.000	104.650478	1,314,360.61	100.635140	1,263,929.86	-50,430.75	0.06
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,773,357.900	103.116685	1,828,627.88	103.369110	1,833,104.28	4,476.40	0.08

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Original Face:		Base	3,000,000.000	103.116685	1,828,627.88	103.369110	1,833,104.28	4,476.40	0.08
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	1,082,134.750	102.890175	1,113,410.34	101.850790	1,102,162.79	-11,247.55	0.05
Original Face:		Base	5,000,000.000	102.890175	1,113,410.34	101.850790	1,102,162.79	-11,247.55	0.05
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,400,050.420	102.701460	1,437,872.22	104.594900	1,464,381.34	26,509.12	0.07
Original Face:		Base	2,579,263.000	102.701460	1,437,872.22	104.594900	1,464,381.34	26,509.12	0.07
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	1,051,853.700	102.187413	1,074,862.08	102.048050	1,073,396.19	-1,465.89	0.05
Original Face:		Base	5,000,000.000	102.187413	1,074,862.08	102.048050	1,073,396.19	-1,465.89	0.05
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	1,359,524.750	102.782589	1,397,354.74	102.805680	1,397,668.66	313.92	0.06
Original Face:		Base	5,000,000.000	102.782589	1,397,354.74	102.805680	1,397,668.66	313.92	0.06
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	1,445,008.400	101.832403	1,471,486.78	101.927330	1,472,858.48	1,371.70	0.07
Original Face:		Base	5,000,000.000	101.832403	1,471,486.78	101.927330	1,472,858.48	1,371.70	0.07
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
		Local	916,630.740	103.596336	949,595.86	101.442200	929,850.39	-19,745.47	0.04
Original Face:		Base	6,000,000.000	103.596336	949,595.86	101.442200	929,850.39	-19,745.47	0.04
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	1,083,023.690	99.844631	1,081,341.01	101.694920	1,101,380.08	20,039.07	0.05
Original Face:		Base	3,650,000.000	99.844631	1,081,341.01	101.694920	1,101,380.08	20,039.07	0.05
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	827,848.900	102.959398	852,348.24	100.803430	834,500.09	-17,848.15	0.04
Original Face:		Base	5,000,000.000	102.959398	852,348.24	100.803430	834,500.09	-17,848.15	0.04
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.944893	1,998,897.85	102.163545	2,043,270.90	44,373.05	0.09
		Base		99.944893	1,998,897.85	102.163545	2,043,270.90	44,373.05	0.09
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.720288	9,972,028.78	99.565692	9,956,569.20	-15,459.58	0.45

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		Base	99.720288	9,972,028.78	99.565692	9,956,569.20	-15,459.58	0.45
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
		Local	794,764.620	101.884578	809,742.58	102.631910	815,682.11	5,939.53	0.04
Original Face:		Base	1,104,000.000	101.884578	809,742.58	102.631910	815,682.11	5,939.53	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
		Local	3,899,384.250	103.316314	4,028,700.08	102.298650	3,989,017.45	-39,682.63	0.18
Original Face:		Base	5,000,000.000	103.316314	4,028,700.08	102.298650	3,989,017.45	-39,682.63	0.18
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
		Local	4,718,487.660	102.790677	4,850,165.43	102.247430	4,824,532.37	-25,633.06	0.22
Original Face:		Base	6,000,000.000	102.790677	4,850,165.43	102.247430	4,824,532.37	-25,633.06	0.22
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
		Local	7,223,270.420	103.841684	7,500,765.61	104.645880	7,558,854.90	58,089.29	0.34
Original Face:		Base	9,629,000.000	103.841684	7,500,765.61	104.645880	7,558,854.90	58,089.29	0.34
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
		Local	3,319,870.300	100.614878	3,340,283.44	106.873050	3,548,046.65	207,763.21	0.16
Original Face:		Base	5,000,000.000	100.614878	3,340,283.44	106.873050	3,548,046.65	207,763.21	0.16
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
		Local	4,793,838.540	99.432235	4,766,620.80	106.699100	5,114,982.58	348,361.78	0.23
Original Face:		Base	6,000,000.000	99.432235	4,766,620.80	106.699100	5,114,982.58	348,361.78	0.23
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
		Local	3,886,483.300	112.563318	4,374,754.57	113.803520	4,422,954.80	48,200.23	0.20
Original Face:		Base	10,000,000.000	112.563318	4,374,754.57	113.803520	4,422,954.80	48,200.23	0.20
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
		Local	9,076,542.090	104.373507	9,473,505.33	107.599960	9,766,355.66	292,850.33	0.44
Original Face:		Base	11,739,000.000	104.373507	9,473,505.33	107.599960	9,766,355.66	292,850.33	0.44
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
		Local	2,634,120.150	100.519878	2,647,814.37	100.765830	2,654,293.03	6,478.66	0.12
Original Face:		Base	15,000,000.000	100.519878	2,647,814.37	100.765830	2,654,293.03	6,478.66	0.12
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
		Local	3,986,212.370	104.086736	4,149,118.35	103.278010	4,116,880.81	-32,237.54	0.19

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Original Face:		Base	4,774,000.000	104.086736	4,149,118.35	103.278010	4,116,880.81	-32,237.54	0.19
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	4,461,749.800	102.897068	4,591,009.74	102.947920	4,593,278.61	2,268.87	0.21
Original Face:		Base	5,000,000.000	102.897068	4,591,009.74	102.947920	4,593,278.61	2,268.87	0.21
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
		Local	1,436,372.900	101.790004	1,462,084.03	101.493510	1,457,825.27	-4,258.76	0.07
Original Face:		Base	5,000,000.000	101.790004	1,462,084.03	101.493510	1,457,825.27	-4,258.76	0.07
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	4,707,931.700	102.355663	4,818,834.70	102.210270	4,811,989.70	-6,845.00	0.22
Original Face:		Base	5,000,000.000	102.355663	4,818,834.70	102.210270	4,811,989.70	-6,845.00	0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	1,969,686.200	103.907684	2,046,655.32	110.568030	2,177,843.23	131,187.91	0.10
Original Face:		Base	10,000,000.000	103.907684	2,046,655.32	110.568030	2,177,843.23	131,187.91	0.10
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	920,434.410	101.981583	938,673.58	106.550795	980,730.18	42,056.60	0.04
Original Face:		Base	7,000,000.000	101.981583	938,673.58	106.550795	980,730.18	42,056.60	0.04
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.707000	01 Nov 2035		
		Local	515,492.100	103.080843	531,373.60	105.029604	541,419.31	10,045.71	0.02
Original Face:		Base	5,000,000.000	103.080843	531,373.60	105.029604	541,419.31	10,045.71	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	2,947,213.600	105.448123	3,107,781.43	112.443712	3,313,956.37	206,174.94	0.15
Original Face:		Base	20,000,000.000	105.448123	3,107,781.43	112.443712	3,313,956.37	206,174.94	0.15
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.694000	01 May 2036		
		Local	578,187.900	103.224087	596,829.18	105.133915	607,871.58	11,042.40	0.03
Original Face:		Base	5,000,000.000	103.224087	596,829.18	105.133915	607,871.58	11,042.40	0.03
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					2.424000	01 Oct 2037		
		Local	175,230.960	106.106843	185,932.04	103.314265	181,038.58	-4,893.46	0.01
Original Face:		Base	4,000,000.000	106.106843	185,932.04	103.314265	181,038.58	-4,893.46	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	1,422,706.160	103.942873	1,478,801.65	108.581072	1,544,789.60	65,987.95	0.07

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Original Face:	8,000,000.000	Base	103.942873	1,478,801.65	108.581072	1,544,789.60	65,987.95	0.07
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.271000	01 Jun 2021		
	290,735.420	Local	100.661939	292,659.91	100.101788	291,031.35	-1,628.56	0.01
Original Face:	5,000,000.000	Base	100.661939	292,659.91	100.101788	291,031.35	-1,628.56	0.01
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.441000	01 Aug 2037		
	102,255.250	Local	106.348897	108,747.33	99.887280	102,139.99	-6,607.34	0.00
Original Face:	5,000,000.000	Base	106.348897	108,747.33	99.887280	102,139.99	-6,607.34	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.698000	01 Apr 2023		
	2,789,719.030	Local	101.872879	2,841,967.10	103.631000	2,891,013.73	49,046.63	0.13
Original Face:	4,950,000.000	Base	101.872879	2,841,967.10	103.631000	2,891,013.73	49,046.63	0.13
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.443000	01 Feb 2023		
	2,503,945.960	Local	101.226835	2,534,665.25	102.917000	2,576,986.06	42,320.81	0.12
Original Face:	6,575,000.000	Base	101.226835	2,534,665.25	102.917000	2,576,986.06	42,320.81	0.12
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	1,148,067.900	Local	102.000975	1,171,040.45	105.806398	1,214,729.29	43,688.84	0.06
Original Face:	6,000,000.000	Base	102.000975	1,171,040.45	105.806398	1,214,729.29	43,688.84	0.06
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	1,333,928.200	Local	103.123816	1,375,597.66	106.367000	1,418,859.41	43,261.75	0.06
Original Face:	10,000,000.000	Base	103.123816	1,375,597.66	106.367000	1,418,859.41	43,261.75	0.06
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.990000	01 Jan 2021		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,825,806.660	Local	104.150727	1,901,590.91	108.564000	1,982,168.74	80,577.83	0.09
Original Face:	6,000,000.000	Base	104.150727	1,901,590.91	108.564000	1,982,168.74	80,577.83	0.09
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	2,704,744.980	Local	104.811933	2,834,895.50	109.823000	2,970,432.08	135,536.58	0.14
Original Face:	6,750,000.000	Base	104.811933	2,834,895.50	109.823000	2,970,432.08	135,536.58	0.14
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	2,087,862.910	Local	102.675410	2,143,721.81	109.166211	2,279,240.83	135,519.02	0.10

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Original Face:		Base	7,000,000.000	102.675410	2,143,721.81	109.166211	2,279,240.83	135,519.02	0.10
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	8,285,147.170	99.630049	8,254,496.20	104.039331	8,619,811.69	365,315.49	0.39
Original Face:		Base	8,500,000.000	99.630049	8,254,496.20	104.039331	8,619,811.69	365,315.49	0.39
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.785508	5,604,951.97	109.830632	6,169,186.60	564,234.63	0.28
Original Face:		Base	5,617,000.000	99.785508	5,604,951.97	109.830632	6,169,186.60	564,234.63	0.28
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	1,789,057.830	101.153403	1,809,692.87	106.817993	1,911,035.67	101,342.80	0.09
Original Face:		Base	5,948,304.000	101.153403	1,809,692.87	106.817993	1,911,035.67	101,342.80	0.09
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	3,092,749.000	102.105162	3,157,856.39	106.101146	3,281,442.13	123,585.74	0.15
Original Face:		Base	7,922,201.000	102.105162	3,157,856.39	106.101146	3,281,442.13	123,585.74	0.15
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	1,944,354.780	102.093321	1,985,056.36	111.654332	2,170,956.34	185,899.98	0.10
Original Face:		Base	6,000,000.000	102.093321	1,985,056.36	111.654332	2,170,956.34	185,899.98	0.10
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	3,900,842.260	104.190445	4,064,304.92	110.614618	4,314,901.76	250,596.84	0.20
Original Face:		Base	11,523,254.000	104.190445	4,064,304.92	110.614618	4,314,901.76	250,596.84	0.20
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	13,564.550	99.895979	13,550.44	101.586280	13,779.72	229.28	0.00
Original Face:		Base	5,000,000.000	99.895979	13,550.44	101.586280	13,779.72	229.28	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	3,632,171.140	116.641369	4,236,614.13	119.240500	4,331,019.03	94,404.90	0.20
Original Face:		Base	41,000,000.000	116.641369	4,236,614.13	119.240500	4,331,019.03	94,404.90	0.20
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	158,693.450	101.395206	160,907.55	118.504160	188,058.34	27,150.79	0.01
Original Face:		Base	5,000,000.000	101.395206	160,907.55	118.504160	188,058.34	27,150.79	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	840,872.160	108.212324	909,927.31	113.477420	954,200.03	44,272.72	0.04

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Original Face:		Base	5,855,000.000	108.212324	909,927.31	113.477420	954,200.03	44,272.72	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.023980	25 Sep 2039		
		Local	447,609.700	104.692077	468,611.89	114.466370	512,362.58	43,750.69	0.02
Original Face:		Base	5,000,000.000	104.692077	468,611.89	114.466370	512,362.58	43,750.69	0.02
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	4,128.960	101.069277	4,173.11	102.402960	4,228.18	55.07	0.00
Original Face:		Base	6,000,000.000	101.069277	4,173.11	102.402960	4,228.18	55.07	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.574790	25 Aug 2039		
		Local	1,293,427.900	102.517522	1,325,990.23	112.130100	1,450,322.00	124,331.77	0.07
Original Face:		Base	10,000,000.000	102.517522	1,325,990.23	112.130100	1,450,322.00	124,331.77	0.07
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	79.260	101.261670	80.26	100.272190	79.48	-0.78	0.00
Original Face:		Base	6,000,000.000	101.261670	80.26	100.272190	79.48	-0.78	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	3,766,453.280	102.285005	3,852,516.91	110.008460	4,143,417.25	290,900.34	0.19
Original Face:		Base	8,609,641.000	102.285005	3,852,516.91	110.008460	4,143,417.25	290,900.34	0.19
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	2,895,141.500	99.636325	2,884,612.58	104.752970	3,032,746.71	148,134.13	0.14
Original Face:		Base	5,000,000.000	99.636325	2,884,612.58	104.752970	3,032,746.71	148,134.13	0.14
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.031250	25 Oct 2040		
		Local	823,813.250	107.815844	888,201.21	115.897000	954,774.84	66,573.63	0.04
Original Face:		Base	5,000,000.000	107.815844	888,201.21	115.897000	954,774.84	66,573.63	0.04
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	978,475.060	99.672003	975,265.69	115.892263	1,133,976.89	158,711.20	0.05
Original Face:		Base	11,959,998.000	99.672003	975,265.69	115.892263	1,133,976.89	158,711.20	0.05
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	158,909.900	99.418507	157,985.85	116.265455	184,757.32	26,771.47	0.01
Original Face:		Base	5,000,000.000	99.418507	157,985.85	116.265455	184,757.32	26,771.47	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	164,285.750	100.551910	165,192.46	116.517002	191,420.83	26,228.37	0.01

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Original Face:		Base	6,500,000.000	100.551910	165,192.46	116.517002	191,420.83	26,228.37	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	368,700.640	100.131136	369,184.14	116.599957	429,904.79	60,720.65	0.02
Original Face:		Base	8,000,000.000	100.131136	369,184.14	116.599957	429,904.79	60,720.65	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	251,192.700	100.432652	252,279.49	113.155445	284,238.22	31,958.73	0.01
Original Face:		Base	5,457,127.000	100.432652	252,279.49	113.155445	284,238.22	31,958.73	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	261,215.250	100.487269	262,488.07	113.287334	295,923.79	33,435.72	0.01
Original Face:		Base	5,000,000.000	100.487269	262,488.07	113.287334	295,923.79	33,435.72	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	844,917.530	100.895170	852,480.98	116.899863	987,707.44	135,226.46	0.04
Original Face:		Base	10,547,657.000	100.895170	852,480.98	116.899863	987,707.44	135,226.46	0.04
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	467,174.930	100.500887	469,514.95	116.089757	542,342.24	72,827.29	0.02
Original Face:		Base	17,500,000.000	100.500887	469,514.95	116.089757	542,342.24	72,827.29	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	184,712.940	103.160374	190,550.56	116.905316	215,939.25	25,388.69	0.01
Original Face:		Base	9,397,749.000	103.160374	190,550.56	116.905316	215,939.25	25,388.69	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	5,890,108.540	105.262463	6,200,073.30	109.207190	6,432,422.02	232,348.72	0.29
Original Face:		Base	15,243,777.000	105.262463	6,200,073.30	109.207190	6,432,422.02	232,348.72	0.29
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	658,937.050	100.593972	662,850.95	103.518054	682,118.81	19,267.86	0.03
Original Face:		Base	4,744,826.000	100.593972	662,850.95	103.518054	682,118.81	19,267.86	0.03
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	989,548.860	100.619387	995,678.00	103.527271	1,024,452.93	28,774.93	0.05
Original Face:		Base	4,166,154.000	100.619387	995,678.00	103.527271	1,024,452.93	28,774.93	0.05
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	4,649,690.600	102.475290	4,764,783.92	107.281195	4,988,243.64	223,459.72	0.23

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Original Face:	10,000,000.000	Base	102.475290	4,764,783.92	107.281195	4,988,243.64	223,459.72	0.23
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	7,261,738.850	Local	107.972680	7,840,694.06	109.543265	7,954,745.83	114,051.77	0.36
Original Face:	9,938,165.000	Base	107.972680	7,840,694.06	109.543265	7,954,745.83	114,051.77	0.36
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	4,918,941.240	Local	107.969633	5,310,962.82	109.543106	5,388,361.02	77,398.20	0.25
Original Face:	6,864,195.000	Base	107.969633	5,310,962.82	109.543106	5,388,361.02	77,398.20	0.25
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	3,599,073.720	Local	105.239406	3,787,643.81	108.906229	3,919,615.47	131,971.66	0.18
Original Face:	11,668,342.000	Base	105.239406	3,787,643.81	108.906229	3,919,615.47	131,971.66	0.18
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	4,516,931.400	Local	99.839874	4,509,698.64	106.654645	4,817,517.15	307,818.51	0.22
Original Face:	10,000,000.000	Base	99.839874	4,509,698.64	106.654645	4,817,517.15	307,818.51	0.22
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,654,901.180	Local	100.660464	2,672,435.84	105.142994	2,791,442.59	119,006.75	0.13
Original Face:	6,000,000.000	Base	100.660464	2,672,435.84	105.142994	2,791,442.59	119,006.75	0.13
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	789,357.210	Local	104.869300	827,793.38	115.990102	915,576.23	87,782.85	0.04
Original Face:	9,100,000.000	Base	104.869300	827,793.38	115.990102	915,576.23	87,782.85	0.04
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	433,423.990	Local	100.976942	437,658.29	106.594810	462,007.48	24,349.19	0.02
Original Face:	7,060,000.000	Base	100.976942	437,658.29	106.594810	462,007.48	24,349.19	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	467,994.420	Local	102.280581	478,667.41	106.610159	498,929.60	20,262.19	0.02
Original Face:	6,000,000.000	Base	102.280581	478,667.41	106.610159	498,929.60	20,262.19	0.02
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,164,337.100	Local	104.010346	1,211,031.05	110.481749	1,286,379.99	75,348.94	0.06
Original Face:	5,000,000.000	Base	104.010346	1,211,031.05	110.481749	1,286,379.99	75,348.94	0.06
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	2,789,463.810	Local	103.394435	2,884,150.34	108.394000	3,023,611.40	139,461.06	0.14

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Original Face:		Base	7,000,000.000	103.394435	2,884,150.34	108.394000	3,023,611.40	139,461.06	0.14
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	213,426.570	100.829161	215,196.22	106.351883	226,983.18	11,786.96	0.01
Original Face:		Base	7,000,000.000	100.829161	215,196.22	106.351883	226,983.18	11,786.96	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	886,525.810	105.220352	932,805.58	109.635000	971,942.57	39,136.99	0.04
Original Face:		Base	6,100,000.000	105.220352	932,805.58	109.635000	971,942.57	39,136.99	0.04
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	2,462,102.560	101.643257	2,502,561.23	104.875323	2,582,138.01	79,576.78	0.12
Original Face:		Base	9,500,000.000	101.643257	2,502,561.23	104.875323	2,582,138.01	79,576.78	0.12
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	1,295,327.750	102.643619	1,329,571.28	108.609619	1,406,850.53	77,279.25	0.06
Original Face:		Base	5,000,000.000	102.643619	1,329,571.28	108.609619	1,406,850.53	77,279.25	0.06
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	2,153,689.340	103.739196	2,234,220.00	109.623331	2,360,945.99	126,725.99	0.11
Original Face:		Base	7,899,440.000	103.739196	2,234,220.00	109.623331	2,360,945.99	126,725.99	0.11
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	2,257,962.320	105.686973	2,386,372.02	110.783483	2,501,449.30	115,077.28	0.11
Original Face:		Base	8,000,000.000	105.686973	2,386,372.02	110.783483	2,501,449.30	115,077.28	0.11
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	2,703,561.180	102.136754	2,761,329.63	105.861513	2,862,030.77	100,701.14	0.13
Original Face:		Base	6,000,000.000	102.136754	2,761,329.63	105.861513	2,862,030.77	100,701.14	0.13
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	2,148,054.500	102.250828	2,196,403.52	105.642398	2,269,256.28	72,852.76	0.10
Original Face:		Base	5,000,000.000	102.250828	2,196,403.52	105.642398	2,269,256.28	72,852.76	0.10
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	2,218,891.800	103.102432	2,287,731.40	106.865945	2,371,239.69	83,508.29	0.11
Original Face:		Base	5,000,000.000	103.102432	2,287,731.40	106.865945	2,371,239.69	83,508.29	0.11
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.515000	01 Feb 2037		
		Local	437,303.650	102.889800	449,940.85	105.399839	460,917.34	10,976.49	0.02

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Original Face:		Base	5,000,000.000	102.889800	449,940.85	105.399839	460,917.34	10,976.49	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	395,811.520	105.488630	417,536.15	109.133711	431,963.80	14,427.65	0.02
Original Face:		Base	3,262,241.000	105.488630	417,536.15	109.133711	431,963.80	14,427.65	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.888000	01 Jan 2037		
		Local	591,807.690	102.881189	608,858.79	105.351350	623,477.39	14,618.60	0.03
Original Face:		Base	6,271,091.000	102.881189	608,858.79	105.351350	623,477.39	14,618.60	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	672,870.600	102.304926	688,379.77	106.426593	716,113.25	27,733.48	0.03
Original Face:		Base	12,000,000.000	102.304926	688,379.77	106.426593	716,113.25	27,733.48	0.03
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.076355	9,907,635.47	134.316408	13,431,640.80	3,524,005.33	0.61
		Base		99.076355	9,907,635.47	134.316408	13,431,640.80	3,524,005.33	0.61
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.692229	4,984,611.47	146.457936	7,322,896.80	2,338,285.33	0.33
		Base		99.692229	4,984,611.47	146.457936	7,322,896.80	2,338,285.33	0.33
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	6,400,000.000	96.687500	6,188,000.00	100.664930	6,442,555.52	254,555.52	0.29
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	100.664930	6,442,555.52	254,555.52	0.29
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	9,750,000.000	99.969662	9,747,042.05	101.264580	9,873,296.55	126,254.50	0.45
Original Face:		Base	9,750,000.000	99.969662	9,747,042.05	101.264580	9,873,296.55	126,254.50	0.45
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	103.443432	6,299,705.01	109.850340	6,689,885.71	390,180.70	0.30
Original Face:		Base	6,090,000.000	103.443432	6,299,705.01	109.850340	6,689,885.71	390,180.70	0.30
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					1.048380	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.816228	4,990,811.40	-9,188.60	0.23
		Base		100.000000	5,000,000.00	99.816228	4,990,811.40	-9,188.60	0.23
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.978611	4,998,930.53	101.970000	5,098,500.00	99,569.47	0.23

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		Base	99.978611	4,998,930.53	101.970000	5,098,500.00	99,569.47	0.23
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.393820	25 Jul 2022		
	5,000,000.000	Local	99.711606	4,985,580.31	103.180930	5,159,046.50	173,466.19	0.23
Original Face:	5,000,000.000	Base	99.711606	4,985,580.31	103.180930	5,159,046.50	173,466.19	0.23
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	1,947,669.910	Local	110.489176	2,151,964.44	115.933000	2,257,992.16	106,027.72	0.10
Original Face:	8,707,929.000	Base	110.489176	2,151,964.44	115.933000	2,257,992.16	106,027.72	0.10
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	9,233,948.310	Local	105.596206	9,750,699.10	109.774814	10,136,549.58	385,850.48	0.46
Original Face:	11,805,572.000	Base	105.596206	9,750,699.10	109.774814	10,136,549.58	385,850.48	0.46
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	3,376,247.800	Local	100.000000	3,376,247.80	106.919254	3,609,858.96	233,611.16	0.16
Original Face:	10,000,000.000	Base	100.000000	3,376,247.80	106.919254	3,609,858.96	233,611.16	0.16
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
	9,750,142.760	Local	112.188118	10,938,501.65	112.388767	10,958,065.23	19,563.58	0.50
Original Face:	9,821,806.000	Base	112.188118	10,938,501.65	112.388767	10,958,065.23	19,563.58	0.50
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
	1,323,550.800	Local	108.798196	1,439,999.40	114.715852	1,518,322.58	78,323.18	0.07
Original Face:	6,000,000.000	Base	108.798196	1,439,999.40	114.715852	1,518,322.58	78,323.18	0.07
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
	2,946,197.920	Local	105.571263	3,110,338.35	108.794450	3,205,299.82	94,961.47	0.15
Original Face:	5,682,660.000	Base	105.571263	3,110,338.35	108.794450	3,205,299.82	94,961.47	0.15
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	1,625,488.670	Local	105.792959	1,719,652.57	108.848628	1,769,322.12	49,669.55	0.08
Original Face:	5,271,946.000	Base	105.792959	1,719,652.57	108.848628	1,769,322.12	49,669.55	0.08
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	6,601,231.360	Local	105.582366	6,969,736.26	108.079328	7,134,566.49	164,830.23	0.32
Original Face:	8,934,236.000	Base	105.582366	6,969,736.26	108.079328	7,134,566.49	164,830.23	0.32
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	159,998.440	Local	100.854946	161,366.34	115.692865	185,106.78	23,740.44	0.01

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Original Face:	7,000,000.000	Base	100.854946	161,366.34	115.692865	185,106.78	23,740.44	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	1,597,369.380	Local	103.537757	1,653,880.43	106.543000	1,701,885.26	48,004.83	0.08
Original Face:	22,821,698.000	Base	103.537757	1,653,880.43	106.543000	1,701,885.26	48,004.83	0.08
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	329,928.400	Local	102.591644	338,478.97	104.932806	346,203.13	7,724.16	0.02
Original Face:	5,000,000.000	Base	102.591644	338,478.97	104.932806	346,203.13	7,724.16	0.02
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	3,016,331.900	Local	100.995515	3,046,359.93	103.121000	3,110,471.62	64,111.69	0.14
Original Face:	13,640,889.000	Base	100.995515	3,046,359.93	103.121000	3,110,471.62	64,111.69	0.14
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
	995,562.450	Local	107.864795	1,073,861.40	109.504912	1,090,189.78	16,328.38	0.05
Original Face:	5,000,000.000	Base	107.864795	1,073,861.40	109.504912	1,090,189.78	16,328.38	0.05
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	2,170,196.700	Local	106.151834	2,303,703.59	108.372976	2,351,906.75	48,203.16	0.11
Original Face:	10,000,000.000	Base	106.151834	2,303,703.59	108.372976	2,351,906.75	48,203.16	0.11
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				2.779000	20 Mar 2070		
	6,225,718.730	Local	106.530897	6,632,314.01	108.226270	6,737,863.16	105,549.15	0.31
Original Face:	6,631,731.000	Base	106.530897	6,632,314.01	108.226270	6,737,863.16	105,549.15	0.31
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				2.894000	20 Apr 2070		
	9,566,216.560	Local	112.203898	10,733,667.91	110.389420	10,560,090.98	-173,576.93	0.48
Original Face:	10,005,856.000	Base	112.203898	10,733,667.91	110.389420	10,560,090.98	-173,576.93	0.48
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
	7,229,653.870	Local	106.994908	7,735,361.50	107.453312	7,768,502.53	33,141.03	0.35
Original Face:	7,538,423.000	Base	106.994908	7,735,361.50	107.453312	7,768,502.53	33,141.03	0.35
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				3.230000	20 May 2070		
	8,977,015.360	Local	110.686479	9,936,342.20	108.825510	9,769,282.75	-167,059.45	0.44
Original Face:	10,000,000.000	Base	110.686479	9,936,342.20	108.825510	9,769,282.75	-167,059.45	0.44
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				2.329000	20 Oct 2070		
	9,655,261.000	Local	108.716876	10,496,898.13	108.750000	10,500,096.34	3,198.21	0.48

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Original Face:	10,000,000.000	Base	108.716876	10,496,898.13	108.750000	10,500,096.34	3,198.21	0.48
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	136,902.480	Local	100.808064	138,008.74	115.574582	158,224.47	20,215.73	0.01
Original Face:	7,322,535.000	Base	100.808064	138,008.74	115.574582	158,224.47	20,215.73	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	789,092.570	Local	104.966969	828,286.55	115.299373	909,818.79	81,532.24	0.04
Original Face:	8,800,000.000	Base	104.966969	828,286.55	115.299373	909,818.79	81,532.24	0.04
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				1.074750	09 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.097426	10,009,742.60	9,742.60	0.46
		Base	100.000000	10,000,000.00	100.097426	10,009,742.60	9,742.60	0.46
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	596,117.170	Local	106.215483	633,168.73	109.392440	652,107.12	18,938.39	0.03
Original Face:	2,500,000.000	Base	106.215483	633,168.73	109.392440	652,107.12	18,938.39	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
	492,182.600	Local	102.306209	503,533.36	100.748930	495,868.70	-7,664.66	0.02
Original Face:	10,000,000.000	Base	102.306209	503,533.36	100.748930	495,868.70	-7,664.66	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	2,956,717.280	Local	106.017760	3,134,645.44	110.898360	3,278,950.97	144,305.53	0.15
Original Face:	8,000,000.000	Base	106.017760	3,134,645.44	110.898360	3,278,950.97	144,305.53	0.15
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				0.340250	20 Aug 2067		
	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
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.903880	20 Apr 2067		
	8,219,701.950	Local	103.510949	8,508,291.48	101.801760	8,367,801.25	-140,490.23	0.38
Original Face:	10,000,000.000	Base	103.510949	8,508,291.48	101.801760	8,367,801.25	-140,490.23	0.38
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	375,836.800	Local	103.392159	388,585.78	106.292500	399,486.33	10,900.55	0.02
Original Face:	10,000,000.000	Base	103.392159	388,585.78	106.292500	399,486.33	10,900.55	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.352130	20 Jun 2063		
	23,110.580	Local	100.000000	23,110.58	99.990220	23,108.32	-2.26	0.00

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Original Face:	9,934,605.000	Base	100.000000	23,110.58	99.990220	23,108.32	-2.26	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.730130	20 Dec 2066		
	8,539,863.960	Local	101.017597	8,626,765.38	100.211270	8,557,906.13	-68,859.25	0.39
Original Face:	10,000,000.000	Base	101.017597	8,626,765.38	100.211270	8,557,906.13	-68,859.25	0.39
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.701420	20 Aug 2034		
	705,830.850	Local	106.722701	753,281.75	114.625020	809,058.75	55,777.00	0.04
Original Face:	5,000,000.000	Base	106.722701	753,281.75	114.625020	809,058.75	55,777.00	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.938460	20 Apr 2037		
	1,445,491.240	Local	107.852599	1,558,999.87	115.413590	1,668,293.33	109,293.46	0.08
Original Face:	10,000,000.000	Base	107.852599	1,558,999.87	115.413590	1,668,293.33	109,293.46	0.08
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	500,388.260	Local	102.020147	510,496.84	104.636780	523,590.16	13,093.32	0.02
Original Face:	6,500,000.000	Base	102.020147	510,496.84	104.636780	523,590.16	13,093.32	0.02
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
	2,000,000.000	Local	99.697286	1,993,945.71	105.691050	2,113,821.00	119,875.29	0.10
Original Face:	2,000,000.000	Base	99.697286	1,993,945.71	105.691050	2,113,821.00	119,875.29	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
	4,819,196.880	Local	103.220291	4,974,389.06	101.634380	4,897,960.87	-76,428.19	0.22
Original Face:	5,000,000.000	Base	103.220291	4,974,389.06	101.634380	4,897,960.87	-76,428.19	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC				2.250000	16 Dec 2047		
	538,831.880	Local	100.240372	540,127.08	100.753100	542,889.82	2,762.74	0.02
Original Face:	3,000,000.000	Base	100.240372	540,127.08	100.753100	542,889.82	2,762.74	0.02
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	1,790,698.200	Local	100.273202	1,795,590.43	102.990030	1,844,240.61	48,650.18	0.08
Original Face:	12,000,000.000	Base	100.273202	1,795,590.43	102.990030	1,844,240.61	48,650.18	0.08
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	5,429,000.000	Local	96.466218	5,237,150.95	110.159040	5,980,534.28	743,383.33	0.27
Original Face:	5,429,000.000	Base	96.466218	5,237,150.95	110.159040	5,980,534.28	743,383.33	0.27
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
	629,668.730	Local	99.892328	628,990.75	100.483640	632,714.06	3,723.31	0.03

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Original Face:	5,000,000.000	Base	99.892328	628,990.75	100.483640	632,714.06	3,723.31	0.03
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
	145,265.950	Local	102.404411	148,758.74	101.177710	146,976.76	-1,781.98	0.01
Original Face:	5,000,000.000	Base	102.404411	148,758.74	101.177710	146,976.76	-1,781.98	0.01
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	1,938,947.360	Local	102.240696	1,982,393.27	105.766670	2,050,760.06	68,366.79	0.09
Original Face:	3,000,000.000	Base	102.240696	1,982,393.27	105.766670	2,050,760.06	68,366.79	0.09
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	945,982.010	Local	99.892046	944,960.78	100.534830	951,041.41	6,080.63	0.04
Original Face:	10,000,000.000	Base	99.892046	944,960.78	100.534830	951,041.41	6,080.63	0.04
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
	4,385,546.890	Local	101.757744	4,462,633.59	100.899490	4,424,994.45	-37,639.14	0.20
Original Face:	5,879,850.000	Base	101.757744	4,462,633.59	100.899490	4,424,994.45	-37,639.14	0.20
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.099600	20 Nov 2042		
	2,146,531.130	Local	113.285342	2,431,705.14	117.957120	2,531,986.30	100,281.16	0.12
Original Face:	5,010,613.000	Base	113.285342	2,431,705.14	117.957120	2,531,986.30	100,281.16	0.12
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
	1,455,934.940	Local	99.581549	1,449,842.56	101.423030	1,476,653.33	26,810.77	0.07
Original Face:	6,000,000.000	Base	99.581549	1,449,842.56	101.423030	1,476,653.33	26,810.77	0.07
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	2,848,964.710	Local	102.084385	2,908,348.09	101.127840	2,881,096.47	-27,251.62	0.13
Original Face:	13,484,830.000	Base	102.084385	2,908,348.09	101.127840	2,881,096.47	-27,251.62	0.13
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	5,495,746.370	Local	101.345064	5,569,667.66	105.132680	5,777,825.44	208,157.78	0.26
Original Face:	6,068,715.000	Base	101.345064	5,569,667.66	105.132680	5,777,825.44	208,157.78	0.26
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.152130	20 Aug 2069		
	8,996,141.430	Local	102.738178	9,242,471.79	103.569210	9,317,232.61	74,760.82	0.42
Original Face:	10,000,000.000	Base	102.738178	9,242,471.79	103.569210	9,317,232.61	74,760.82	0.42
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.379170	20 Jul 2070		
	13,226,650.680	Local	118.258201	15,641,599.20	113.517479	15,014,560.41	-627,038.79	0.68

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Original Face:	13,083,197.000	Base	118.258201	15,641,599.20	113.517479	15,014,560.41	-627,038.79	0.68
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.129500	20 Aug 2070		
	5,005,259.350	Local	103.813358	5,196,127.80	103.941680	5,202,550.66	6,422.86	0.24
Original Face:	5,000,000.000	Base	103.813358	5,196,127.80	103.941680	5,202,550.66	6,422.86	0.24
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.279500	20 Aug 2070		
	5,006,119.760	Local	104.872216	5,250,028.72	104.919070	5,252,374.30	2,345.58	0.24
Original Face:	5,000,000.000	Base	104.872216	5,250,028.72	104.919070	5,252,374.30	2,345.58	0.24
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.179500	20 Sep 2070		
	9,951,465.930	Local	104.686188	10,417,810.34	104.368330	10,386,178.80	-31,631.54	0.47
Original Face:	10,000,000.000	Base	104.686188	10,417,810.34	104.368330	10,386,178.80	-31,631.54	0.47
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	1,931,541.300	Local	100.423163	1,939,714.86	101.138960	1,953,540.78	13,825.92	0.09
Original Face:	10,000,000.000	Base	100.423163	1,939,714.86	101.138960	1,953,540.78	13,825.92	0.09
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	312,283.000	Local	98.145397	306,491.39	100.212600	312,946.91	6,455.52	0.01
Original Face:	10,000,000.000	Base	98.145397	306,491.39	100.212600	312,946.91	6,455.52	0.01
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.619970	20 Jun 2048		
	5,434,066.470	Local	106.369326	5,780,179.88	115.500930	6,276,397.31	496,217.43	0.29
Original Face:	10,000,000.000	Base	106.369326	5,780,179.88	115.500930	6,276,397.31	496,217.43	0.29
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.570540	20 Feb 2049		
	5,573,136.390	Local	104.573688	5,828,034.28	112.221070	6,254,233.29	426,199.01	0.28
Original Face:	10,000,000.000	Base	104.573688	5,828,034.28	112.221070	6,254,233.29	426,199.01	0.28
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	4,247,645.400	Local	101.826696	4,325,236.95	103.018670	4,375,867.80	50,630.85	0.20
Original Face:	10,000,000.000	Base	101.826696	4,325,236.95	103.018670	4,375,867.80	50,630.85	0.20
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				4.910180	20 Jun 2034		
	3,087,655.360	Local	104.549547	3,228,129.70	108.536980	3,351,247.88	123,118.18	0.15
Original Face:	6,317,173.000	Base	104.549547	3,228,129.70	108.536980	3,351,247.88	123,118.18	0.15
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.623040	20 Dec 2041		
	6,389,836.530	Local	104.833483	6,698,688.19	109.224540	6,979,269.56	280,581.37	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
Original Face:	11,457,930.000	Base	104.833483	6,698,688.19	109.224540	6,979,269.56	280,581.37	0.32
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.557080	20 Jan 2050		
	6,392,807.730	Local	113.444226	7,252,271.23	116.803400	7,467,016.78	214,745.55	0.34
Original Face:	8,141,884.000	Base	113.444226	7,252,271.23	116.803400	7,467,016.78	214,745.55	0.34
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.861749	4,993,087.43	110.783766	5,539,188.30	546,100.87	0.25
		Base	99.861749	4,993,087.43	110.783766	5,539,188.30	546,100.87	0.25
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.935797	3,997,431.87	105.810621	4,232,424.84	234,992.97	0.19
		Base	99.935797	3,997,431.87	105.810621	4,232,424.84	234,992.97	0.19
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	4,113,140.780	Local	100.000000	4,113,140.78	100.000010	4,113,141.19	0.41	0.19
Original Face:	10,000,000.000	Base	100.000000	4,113,140.78	100.000010	4,113,141.19	0.41	0.19
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	1,389,682.470	Local	100.000000	1,389,682.47	99.999660	1,389,677.75	-4.72	0.06
Original Face:	5,000,000.000	Base	100.000000	1,389,682.47	99.999660	1,389,677.75	-4.72	0.06
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	114.668909	11,466,890.93	131.766420	13,176,642.00	1,709,751.07	0.60
		Base	114.668909	11,466,890.93	131.766420	13,176,642.00	1,709,751.07	0.60
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.334799	4,966,739.93	151.096403	7,554,820.15	2,588,080.22	0.34
		Base	99.334799	4,966,739.93	151.096403	7,554,820.15	2,588,080.22	0.34
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	10,000,000.000	Local	99.917375	9,991,737.47	104.888000	10,488,800.00	497,062.53	0.48
		Base	99.917375	9,991,737.47	104.888000	10,488,800.00	497,062.53	0.48
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
	4,201,973.320	Local	108.376009	4,553,930.97	100.311570	4,215,065.41	-338,865.56	0.19
Original Face:	10,000,000.000	Base	108.376009	4,553,930.97	100.311570	4,215,065.41	-338,865.56	0.19
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
	2,193,002.850	Local	100.655972	2,207,388.34	103.580480	2,271,522.88	64,134.54	0.10

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Original Face:	4,840,000.000	Base	100.655972	2,207,388.34	103.580480	2,271,522.88	64,134.54	0.10
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.504048	4,925,202.38	137.686751	6,884,337.55	1,959,135.17	0.31
		Base	98.504048	4,925,202.38	137.686751	6,884,337.55	1,959,135.17	0.31
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.936350	9,993,635.03	99.922383	9,992,238.30	-1,396.73	0.46
		Base	99.936350	9,993,635.03	99.922383	9,992,238.30	-1,396.73	0.46
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.349927	7,451,244.53	97.375393	7,303,154.48	-148,090.05	0.33
		Base	99.349927	7,451,244.53	97.375393	7,303,154.48	-148,090.05	0.33
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				1.188630	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.596338	5,029,816.90	29,816.90	0.23
		Base	100.000000	5,000,000.00	100.596338	5,029,816.90	29,816.90	0.23
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.946685	4,997,334.23	111.545000	5,577,250.00	579,915.77	0.25
		Base	99.946685	4,997,334.23	111.545000	5,577,250.00	579,915.77	0.25
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.663710	9,966,371.02	106.505702	10,650,570.20	684,199.18	0.48
		Base	99.663710	9,966,371.02	106.505702	10,650,570.20	684,199.18	0.48
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.690692	3,987,627.69	107.400889	4,296,035.56	308,407.87	0.20
		Base	99.690692	3,987,627.69	107.400889	4,296,035.56	308,407.87	0.20
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				1.025880	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.879373	14,981,905.95	-18,094.05	0.68
		Base	100.000000	15,000,000.00	99.879373	14,981,905.95	-18,094.05	0.68
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.795332	14,819,299.86	93.033594	13,955,039.10	-864,260.76	0.64
		Base	98.795332	14,819,299.86	93.033594	13,955,039.10	-864,260.76	0.64
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.931710	4,996,585.52	99.257458	4,962,872.90	-33,712.62	0.23

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		Base	99.931710	4,996,585.52	99.257458	4,962,872.90	-33,712.62	0.23
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.733680	4,986,684.00	147.527036	7,376,351.80	2,389,667.80	0.34
		Base	99.733680	4,986,684.00	147.527036	7,376,351.80	2,389,667.80	0.34
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	113.321413	5,666,070.65	113.685065	5,684,253.25	18,182.60	0.26
		Base	113.321413	5,666,070.65	113.685065	5,684,253.25	18,182.60	0.26
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	115.566633	11,556,663.34	130.702079	13,070,207.90	1,513,544.56	0.60
		Base	115.566633	11,556,663.34	130.702079	13,070,207.90	1,513,544.56	0.60
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.770969	16,462,209.96	99.291873	16,383,159.05	-79,050.91	0.75
		Base	99.770969	16,462,209.96	99.291873	16,383,159.05	-79,050.91	0.75
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.869939	9,986,993.93	111.291857	11,129,185.70	1,142,191.77	0.51
		Base	99.869939	9,986,993.93	111.291857	11,129,185.70	1,142,191.77	0.51
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022		
	8,000,000.000	Local	99.932464	7,994,597.10	102.572622	8,205,809.76	211,212.66	0.37
		Base	99.932464	7,994,597.10	102.572622	8,205,809.76	211,212.66	0.37
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				0.700130	04 May 2021		
	19,900,000.000	Local	100.036450	19,907,253.46	100.111047	19,922,098.35	14,844.89	0.91
		Base	100.036450	19,907,253.46	100.111047	19,922,098.35	14,844.89	0.91
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.651669	4,982,583.44	107.526584	5,376,329.20	393,745.76	0.24
		Base	99.651669	4,982,583.44	107.526584	5,376,329.20	393,745.76	0.24
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.661295	6,976,290.64	113.312317	7,931,862.19	955,571.55	0.36
		Base	99.661295	6,976,290.64	113.312317	7,931,862.19	955,571.55	0.36
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.901397	4,995,069.86	110.949595	5,547,479.75	552,409.89	0.25

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		Base	99.901397	4,995,069.86	110.949595	5,547,479.75	552,409.89	0.25
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.650358	4,982,517.92	102.314139	5,115,706.95	133,189.03	0.23
		Base	99.650358	4,982,517.92	102.314139	5,115,706.95	133,189.03	0.23
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.949305	4,997,465.27	109.088962	5,454,448.10	456,982.83	0.25
		Base	99.949305	4,997,465.27	109.088962	5,454,448.10	456,982.83	0.25
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.579380	02 May 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.440788	20,088,157.60	88,157.60	0.91
		Base	100.000000	20,000,000.00	100.440788	20,088,157.60	88,157.60	0.91
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.270586	5,513,529.28	109.182710	5,459,135.50	-54,393.78	0.25
		Base	110.270586	5,513,529.28	109.182710	5,459,135.50	-54,393.78	0.25
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021		
	5,000,000.000	Local	99.984407	4,999,220.34	101.696544	5,084,827.20	85,606.86	0.23
		Base	99.984407	4,999,220.34	101.696544	5,084,827.20	85,606.86	0.23
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	114.513556	3,435,406.67	131.938000	3,958,140.00	522,733.33	0.18
		Base	114.513556	3,435,406.67	131.938000	3,958,140.00	522,733.33	0.18
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.719822	19,943,964.42	98.556244	19,711,248.80	-232,715.62	0.90
		Base	99.719822	19,943,964.42	98.556244	19,711,248.80	-232,715.62	0.90
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022		
	3,000,000.000	Local	99.966367	2,998,991.01	103.036060	3,091,081.80	92,090.79	0.14
		Base	99.966367	2,998,991.01	103.036060	3,091,081.80	92,090.79	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.955063	9,795,596.22	144.474644	14,158,515.11	4,362,918.89	0.64
		Base	99.955063	9,795,596.22	144.474644	14,158,515.11	4,362,918.89	0.64
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.881196	14,982,179.42	103.949891	15,592,483.65	610,304.23	0.71

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		Base	99.881196	14,982,179.42	103.949891	15,592,483.65	610,304.23	0.71
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.346641	5,017,332.07	109.839787	5,491,989.35	474,657.28	0.25
		Base	100.346641	5,017,332.07	109.839787	5,491,989.35	474,657.28	0.25
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	101.151000	10,115,100.00	115,100.00	0.46
		Base	100.000000	10,000,000.00	101.151000	10,115,100.00	115,100.00	0.46
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.894885	9,989,488.53	111.962318	11,196,231.80	1,206,743.27	0.51
		Base	99.894885	9,989,488.53	111.962318	11,196,231.80	1,206,743.27	0.51
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	5,000,000.000	Local	99.972517	4,998,625.83	105.516000	5,275,800.00	277,174.17	0.24
		Base	99.972517	4,998,625.83	105.516000	5,275,800.00	277,174.17	0.24
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
	4,000,000.000	Local	99.996823	3,999,872.90	103.027169	4,121,086.76	121,213.86	0.19
		Base	99.996823	3,999,872.90	103.027169	4,121,086.76	121,213.86	0.19
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.882539	4,994,126.94	104.272852	5,213,642.60	219,515.66	0.24
		Base	99.882539	4,994,126.94	104.272852	5,213,642.60	219,515.66	0.24
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
	5,000,000.000	Local	99.996672	4,999,833.61	102.704057	5,135,202.85	135,369.24	0.23
		Base	99.996672	4,999,833.61	102.704057	5,135,202.85	135,369.24	0.23
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.963109	4,998,155.45	106.119680	5,305,984.00	307,828.55	0.24
		Base	99.963109	4,998,155.45	106.119680	5,305,984.00	307,828.55	0.24
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.929327	4,996,466.35	100.142212	5,007,110.60	10,644.25	0.23
		Base	99.929327	4,996,466.35	100.142212	5,007,110.60	10,644.25	0.23
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.978949	4,998,947.47	103.068413	5,153,420.65	154,473.18	0.23

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		Base	99.978949	4,998,947.47	103.068413	5,153,420.65	154,473.18	0.23
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	106.888135	5,344,406.75	145.568686	7,278,434.30	1,934,027.55	0.33
		Base	106.888135	5,344,406.75	145.568686	7,278,434.30	1,934,027.55	0.33
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
	5,000,000.000	Local	99.964989	4,998,249.44	102.808386	5,140,419.30	142,169.86	0.23
		Base	99.964989	4,998,249.44	102.808386	5,140,419.30	142,169.86	0.23
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.950411	4,997,520.53	99.687704	4,984,385.20	-13,135.33	0.23
		Base	99.950411	4,997,520.53	99.687704	4,984,385.20	-13,135.33	0.23
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
	3,000,000.000	Local	99.938191	2,998,145.74	104.640566	3,139,216.98	141,071.24	0.14
		Base	99.938191	2,998,145.74	104.640566	3,139,216.98	141,071.24	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021		
	5,000,000.000	Local	99.972952	4,998,647.58	101.102215	5,055,110.75	56,463.17	0.23
		Base	99.972952	4,998,647.58	101.102215	5,055,110.75	56,463.17	0.23
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021		
	15,000,000.000	Local	99.992860	14,998,929.04	100.594000	15,089,100.00	90,170.96	0.69
		Base	99.992860	14,998,929.04	100.594000	15,089,100.00	90,170.96	0.69
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.710110	4,985,505.48	151.468680	7,573,434.00	2,587,928.52	0.34
		Base	99.710110	4,985,505.48	151.468680	7,573,434.00	2,587,928.52	0.34
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
	5,000,000.000	Local	103.949126	5,197,456.31	114.300781	5,715,039.05	517,582.74	0.26
		Base	103.949126	5,197,456.31	114.300781	5,715,039.05	517,582.74	0.26
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	118.587869	5,929,393.43	127.367188	6,368,359.40	438,965.97	0.29
		Base	118.587869	5,929,393.43	127.367188	6,368,359.40	438,965.97	0.29
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	116.322238	14,540,279.76	129.257812	16,157,226.50	1,616,946.74	0.74

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	116.322238	14,540,279.76	129.257812	16,157,226.50	1,616,946.74	0.74
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	111.959845	13,994,980.68	127.714844	15,964,355.50	1,969,374.82	0.73
		Base	111.959845	13,994,980.68	127.714844	15,964,355.50	1,969,374.82	0.73
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	121.615387	24,323,077.42	134.003906	26,800,781.20	2,477,703.78	1.22
		Base	121.615387	24,323,077.42	134.003906	26,800,781.20	2,477,703.78	1.22
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	123.875851	15,484,481.38	133.812500	16,726,562.50	1,242,081.12	0.76
		Base	123.875851	15,484,481.38	133.812500	16,726,562.50	1,242,081.12	0.76
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	115.585920	17,337,887.93	136.570312	20,485,546.80	3,147,658.87	0.93
		Base	115.585920	17,337,887.93	136.570312	20,485,546.80	3,147,658.87	0.93
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	125.431251	18,814,687.65	135.941000	20,391,150.00	1,576,462.35	0.93
		Base	125.431251	18,814,687.65	135.941000	20,391,150.00	1,576,462.35	0.93
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	120.828092	27,186,320.81	134.257812	30,208,007.70	3,021,686.89	1.38
		Base	120.828092	27,186,320.81	134.257812	30,208,007.70	3,021,686.89	1.38
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	120.324728	21,056,827.32	133.242188	23,317,382.90	2,260,555.58	1.06
		Base	120.324728	21,056,827.32	133.242188	23,317,382.90	2,260,555.58	1.06
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.627736	5,031,386.79	103.265625	5,163,281.25	131,894.46	0.24
		Base	100.627736	5,031,386.79	103.265625	5,163,281.25	131,894.46	0.24
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	103.084810	5,154,240.49	110.003906	5,500,195.30	345,954.81	0.25
		Base	103.084810	5,154,240.49	110.003906	5,500,195.30	345,954.81	0.25
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.567852	5,078,392.60	105.160156	5,258,007.80	179,615.20	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	101.567852	5,078,392.60	105.160156	5,258,007.80	179,615.20	0.24
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.943877	2,548,596.92	107.398438	2,684,960.95	136,364.03	0.12
		Base	101.943877	2,548,596.92	107.398438	2,684,960.95	136,364.03	0.12
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.881380	4,994,068.99	102.332031	5,116,601.55	122,532.56	0.23
		Base	99.881380	4,994,068.99	102.332031	5,116,601.55	122,532.56	0.23
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.703736	4,985,186.80	102.679688	5,133,984.40	148,797.60	0.23
		Base	99.703736	4,985,186.80	102.679688	5,133,984.40	148,797.60	0.23
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.079612	9,707,961.15	108.093750	10,809,375.00	1,101,413.85	0.49
		Base	97.079612	9,707,961.15	108.093750	10,809,375.00	1,101,413.85	0.49
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.890255	9,989,025.53	109.695312	10,969,531.20	980,505.67	0.50
		Base	99.890255	9,989,025.53	109.695312	10,969,531.20	980,505.67	0.50
912828Z29	US TREASURY N/B 01/23 1.5				1.500000	15 Jan 2023		
	5,000,000.000	Local	100.626859	5,031,342.93	102.667969	5,133,398.45	102,055.52	0.23
		Base	100.626859	5,031,342.93	102.667969	5,133,398.45	102,055.52	0.23
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.878455	4,993,922.77	99.496094	4,974,804.70	-19,118.07	0.23
		Base	99.878455	4,993,922.77	99.496094	4,974,804.70	-19,118.07	0.23
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.285646	4,964,282.30	99.242188	4,962,109.40	-2,172.90	0.23
		Base	99.285646	4,964,282.30	99.242188	4,962,109.40	-2,172.90	0.23
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.893240	4,994,662.02	96.821828	4,841,091.40	-153,570.62	0.22
		Base	99.893240	4,994,662.02	96.821828	4,841,091.40	-153,570.62	0.22
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	5,000,000.000	Local	99.988366	4,999,418.28	101.790800	5,089,540.00	90,121.72	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	5,000,000.000	Base	99.988366	4,999,418.28	101.790800	5,089,540.00	90,121.72	0.23
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	10,000,000.000	Local	99.984676	9,998,467.55	100.356540	10,035,654.00	37,186.45	0.46
Original Face:	10,000,000.000	Base	99.984676	9,998,467.55	100.356540	10,035,654.00	37,186.45	0.46
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	8,000,000.000	Local	99.983946	7,998,715.65	103.265070	8,261,205.60	262,489.95	0.38
Original Face:	8,000,000.000	Base	99.983946	7,998,715.65	103.265070	8,261,205.60	262,489.95	0.38
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	1,520,454.440	Local	99.099450	1,506,761.99	100.333900	1,525,531.24	18,769.25	0.07
Original Face:	8,941,000.000	Base	99.099450	1,506,761.99	100.333900	1,525,531.24	18,769.25	0.07
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A				0.390880	20 Sep 2022		
	1,785,568.910	Local	100.000000	1,785,568.91	100.034850	1,786,191.18	622.27	0.08
Original Face:	10,500,000.000	Base	100.000000	1,785,568.91	100.034850	1,786,191.18	622.27	0.08
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.739265	5,236,963.27	104.404254	5,220,212.70	-16,750.57	0.24
		Base	104.739265	5,236,963.27	104.404254	5,220,212.70	-16,750.57	0.24
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	6,413,161.640	Local	106.591265	6,835,870.15	105.278840	6,751,702.18	-84,167.97	0.31
Original Face:	9,250,000.000	Base	106.591265	6,835,870.15	105.278840	6,751,702.18	-84,167.97	0.31
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3				2.695000	15 Mar 2045		
	395,837.590	Local	102.251790	404,751.02	102.306090	404,965.96	214.94	0.02
Original Face:	5,000,000.000	Base	102.251790	404,751.02	102.306090	404,965.96	214.94	0.02
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.942300	4,997,115.02	127.875090	6,393,754.50	1,396,639.48	0.29
		Base	99.942300	4,997,115.02	127.875090	6,393,754.50	1,396,639.48	0.29
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.968426	4,998,421.32	104.186000	5,209,300.00	210,878.68	0.24
		Base	99.968426	4,998,421.32	104.186000	5,209,300.00	210,878.68	0.24
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	103.490600	5,174,530.00	174,530.00	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.000000	5,000,000.00	103.490600	5,174,530.00	174,530.00	0.24
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	10,000,000.000	Local	99.999610	9,999,960.95	100.195000	10,019,500.00	19,539.05	0.46
		Base	99.999610	9,999,960.95	100.195000	10,019,500.00	19,539.05	0.46
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				1.570500	04 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.115000	15,017,250.00	17,250.00	0.68
		Base	100.000000	15,000,000.00	100.115000	15,017,250.00	17,250.00	0.68
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.240250	26 Jul 2021		
	5,000,000.000	Local	100.317750	5,015,887.50	100.472104	5,023,605.20	7,717.70	0.23
		Base	100.317750	5,015,887.50	100.472104	5,023,605.20	7,717.70	0.23
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.853000	27 May 2022		
	5,000,000.000	Local	100.040885	5,002,044.27	100.190651	5,009,532.55	7,488.28	0.23
		Base	100.040885	5,002,044.27	100.190651	5,009,532.55	7,488.28	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.795269	6,985,668.86	110.145000	7,710,150.00	724,481.14	0.35
		Base	99.795269	6,985,668.86	110.145000	7,710,150.00	724,481.14	0.35
US DOLLAR Total								
	1,775,605,376.940	Local		1,835,582,222.51		1,943,565,643.68	107,983,421.17	88.50
Original Face:	1,954,620,606.000	Base		1,835,582,222.51		1,943,565,643.68	107,983,421.17	88.50
FIXED INCOME Total								
	1,775,605,376.940	Base		1,835,582,222.51		1,943,565,643.68	107,983,421.17	88.50
Original Face:	1,954,620,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,028,141,446.620	Base		2,088,012,310.42		2,195,994,841.81	107,982,531.39	100.00
	Original Face:	1,954,620,606.000							

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		83,055.890	Local	1.000000	83,055.89	1.000000	83,055.89	0.00	0.02
			Base	1.000000	83,055.89	1.000000	83,055.89	0.00	0.02
US DOLLAR Total									
		83,055.890	Local		83,055.89		83,055.89	0.00	0.02
			Base		83,055.89		83,055.89	0.00	0.02
CASH Total									
		83,055.890	Base		83,055.89		83,055.89	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
		3,000,000.000	Local	99.822611	2,994,678.33	99.811739	2,994,352.17	-326.16	0.63
			Base	99.822611	2,994,678.33	99.811739	2,994,352.17	-326.16	0.63
0020A2WM0	AT&T INC					0.350000	21 Sep 2021		
		3,000,000.000	Local	99.774444	2,993,233.33	99.789911	2,993,697.33	464.00	0.63
			Base	99.774444	2,993,233.33	99.789911	2,993,697.33	464.00	0.63
0020A2YJ5	AT&T INC					0.380000	18 Nov 2021		
		3,000,000.000	Local	99.693889	2,990,816.67	99.720472	2,991,614.16	797.49	0.63
			Base	99.693889	2,990,816.67	99.720472	2,991,614.16	797.49	0.63
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
		3,000,000.000	Local	99.648889	2,989,466.66	99.676978	2,990,309.34	842.68	0.63
			Base	99.648889	2,989,466.66	99.676978	2,990,309.34	842.68	0.63
06367BVK2	BANK OF MONTREAL-					0.220000	22 Sep 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06

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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
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
	3,000,000.000	Local	99.974534	2,999,236.02	99.907000	2,997,210.00	-2,026.02	0.63
		Base	99.974534	2,999,236.02	99.907000	2,997,210.00	-2,026.02	0.63
138994009	CANTOR FITZGERALD REPO REPO				0.400000	01 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
138994009	CANTOR FITZGERALD REPO REPO				0.300000	04 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
138994009	CANTOR FITZGERALD REPO REPO				0.400000	05 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
138994009	CANTOR FITZGERALD REPO REPO				0.350000	19 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
16677JSQ0	CHEVRON CORP				0.380000	24 May 2021		
	5,000,000.000	Local	99.881778	4,994,088.89	99.964222	4,998,211.10	4,122.21	1.06
		Base	99.881778	4,994,088.89	99.964222	4,998,211.10	4,122.21	1.06
17327AW11	CITIGROUP GLOBAL MKTS INC S				0.270000	01 Sep 2021		
	3,000,000.000	Local	99.841000	2,995,230.00	99.888111	2,996,643.33	1,413.33	0.63
		Base	99.841000	2,995,230.00	99.888111	2,996,643.33	1,413.33	0.63
19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
20632KTE9	CONCORD MIN CPTL CO				0.280000	14 Jun 2021		
	2,805,000.000	Local	99.896555	2,802,098.38	99.915028	2,802,616.54	518.16	0.59
		Base	99.896555	2,802,098.38	99.915028	2,802,616.54	518.16	0.59
2546R2S31	WALT DISNEY CO				0.500000	03 May 2021		
	3,000,000.000	Local	99.873611	2,996,208.33	99.931497	2,997,944.91	1,736.58	0.63
		Base	99.873611	2,996,208.33	99.931497	2,997,944.91	1,736.58	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
2546R2WF9	WALT DISNEY CO					0.280000	15 Sep 2021		
		Local	3,000,000.000	99.824222	2,994,726.66	99.808528	2,994,255.84	-470.82	0.63
		Base		99.824222	2,994,726.66	99.808528	2,994,255.84	-470.82	0.63
40588LP29	HALKIN FINANCE LLC USC					0.110000	02 Feb 2021		
		Local	5,000,000.000	99.999694	4,999,984.72	99.999694	4,999,984.72	0.00	1.06
		Base		99.999694	4,999,984.72	99.999694	4,999,984.72	0.00	1.06
40588LTU3	HALKIN FINANCE LLC USC					0.270000	28 Jun 2021		
		Local	3,000,000.000	99.889750	2,996,692.50	99.914658	2,997,439.74	747.24	0.63
		Base		99.889750	2,996,692.50	99.914658	2,997,439.74	747.24	0.63
45779PP10	INSTITUTIONAL SECURED					0.160000	01 Feb 2021		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.85
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.85
45779PQ84	INSTITUTIONAL SECURED					0.180000	08 Mar 2021		
		Local	5,000,000.000	99.982500	4,999,125.00	99.982500	4,999,125.00	0.00	1.06
		Base		99.982500	4,999,125.00	99.982500	4,999,125.00	0.00	1.06
45856WQ10	INTERCONTINENTAL EXCHANGE					0.270000	01 Mar 2021		
		Local	3,000,000.000	99.979000	2,999,370.00	99.979000	2,999,370.00	0.00	0.63
		Base		99.979000	2,999,370.00	99.979000	2,999,370.00	0.00	0.63
59157TT11	METLIFE SHORT TERM FDG					0.220000	01 Jun 2021		
		Local	2,500,000.000	99.926667	2,498,166.67	99.946667	2,498,666.68	500.01	0.53
		Base		99.926667	2,498,166.67	99.946667	2,498,666.68	500.01	0.53
59157TU19	METLIFE SHORT TERM FDG					0.210000	01 Jul 2021		
		Local	1,992,000.000	99.912500	1,990,257.00	99.916667	1,990,340.01	83.01	0.42
		Base		99.912500	1,990,257.00	99.916667	1,990,340.01	83.01	0.42
8225X2P32	SHELL INTNL FNC B.V					0.450000	03 Feb 2021		
		Local	4,770,000.000	99.997500	4,769,880.75	99.997500	4,769,880.75	0.00	1.01
		Base		99.997500	4,769,880.75	99.997500	4,769,880.75	0.00	1.01
8225X2TM6	SHELL INTNL FNC B.V					0.500000	21 Jun 2021		
		Local	3,000,000.000	99.805555	2,994,166.66	99.931167	2,997,935.01	3,768.35	0.63
		Base		99.805555	2,994,166.66	99.931167	2,997,935.01	3,768.35	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
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	3,000,000.000	99.846889	2,995,406.67	99.881633	2,996,448.99	1,042.32	0.63
		Base		99.846889	2,995,406.67	99.881633	2,996,448.99	1,042.32	0.63
89114NPM1	TORONTO-DOMINION					0.260000	22 Jul 2021		
		Local	760,000.000	99.980937	759,855.12	100.081966	760,622.94	767.82	0.16
		Base		99.980937	759,855.12	100.081966	760,622.94	767.82	0.16
89116EVC4	TORONTO DOMIN HOLDING					0.280000	12 Aug 2021		
		Local	1,774,000.000	99.850666	1,771,350.82	99.913067	1,772,457.81	1,106.99	0.37
		Base		99.850666	1,771,350.82	99.913067	1,772,457.81	1,106.99	0.37
89119AUS5	TORONTO DOMINION BANK					0.260000	26 Jul 2021		
		Local	3,000,000.000	99.873611	2,996,208.33	99.923194	2,997,695.82	1,487.49	0.63
		Base		99.873611	2,996,208.33	99.923194	2,997,695.82	1,487.49	0.63
89120DS34	TORONTO DOMINION BANK					0.340000	10 Jun 2021		
		Local	550,000.000	99.924255	549,583.40	100.039000	550,214.50	631.10	0.12
		Base		99.924255	549,583.40	100.039000	550,214.50	631.10	0.12
94107MR16	WASTE MANAGEMENT INC					0.300000	01 Apr 2021		
		Local	2,000,000.000	99.950834	1,999,016.67	99.950834	1,999,016.67	0.00	0.42
		Base		99.950834	1,999,016.67	99.950834	1,999,016.67	0.00	0.42
979QHR003	SOUTH STREET REPO					0.090000	01 Feb 2021		
		Local	5,000,053.330	100.000000	5,000,053.33	100.000000	5,000,053.33	0.00	1.06
		Base		100.000000	5,000,053.33	100.000000	5,000,053.33	0.00	1.06
US DOLLAR Total									
		Local	110,151,053.330		110,068,900.91		110,086,106.69	17,205.78	23.28
		Base			110,068,900.91		110,086,106.69	17,205.78	23.28
CASH EQUIVALENT Total									
		Base	110,151,053.330		110,068,900.91		110,086,106.69	17,205.78	23.28

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
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.910873	2,997,326.18	99.508482	2,985,254.46	-12,071.72	0.63
		Base	99.910873	2,997,326.18	99.508482	2,985,254.46	-12,071.72	0.63
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.948212	3,997,928.47	102.951047	4,118,041.88	120,113.41	0.87
		Base	99.948212	3,997,928.47	102.951047	4,118,041.88	120,113.41	0.87
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.775287	4,988,764.37	106.238317	5,311,915.85	323,151.48	1.12
		Base	99.775287	4,988,764.37	106.238317	5,311,915.85	323,151.48	1.12
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.446500	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.430050	4,017,202.00	17,202.00	0.85
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.430050	4,017,202.00	17,202.00	0.85
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.423630	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.008100	5,000,405.00	405.00	1.06
		Base	100.000000	5,000,000.00	100.008100	5,000,405.00	405.00	1.06
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.645880	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.507738	5,025,386.90	25,386.90	1.06
		Base	100.000000	5,000,000.00	100.507738	5,025,386.90	25,386.90	1.06
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.555000	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.437786	7,030,645.02	30,645.02	1.49
		Base	100.000000	7,000,000.00	100.437786	7,030,645.02	30,645.02	1.49
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.836617	1,996,732.34	104.888350	2,097,767.00	101,034.66	0.44
		Base	99.836617	1,996,732.34	104.888350	2,097,767.00	101,034.66	0.44
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.847511	4,992,375.56	102.245929	5,112,296.45	119,920.89	1.08
		Base	99.847511	4,992,375.56	102.245929	5,112,296.45	119,920.89	1.08
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022		
	3,000,000.000	Local	103.640393	3,109,211.79	103.825668	3,114,770.04	5,558.25	0.66
		Base	103.640393	3,109,211.79	103.825668	3,114,770.04	5,558.25	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.681071	2,990,432.14	99.963586	2,998,907.58	8,475.44	0.63
		Base	99.681071	2,990,432.14	99.963586	2,998,907.58	8,475.44	0.63
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	100.580749	2,011,614.98	11,614.98	0.43
		Base	100.000000	2,000,000.00	100.580749	2,011,614.98	11,614.98	0.43
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.354145	3,647,901.72	106.353897	3,790,452.89	142,551.17	0.80
		Base	102.354145	3,647,901.72	106.353897	3,790,452.89	142,551.17	0.80
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.781829	4,031,273.16	31,273.16	0.85
		Base	100.000000	4,000,000.00	100.781829	4,031,273.16	31,273.16	0.85
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	101.015000	3,030,450.00	30,450.00	0.64
		Base	100.000000	3,000,000.00	101.015000	3,030,450.00	30,450.00	0.64
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.993755	2,999,812.65	-187.35	0.63
		Base	100.000000	3,000,000.00	99.993755	2,999,812.65	-187.35	0.63
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	99.659098	4,214,583.25	-14,416.75	0.89
		Base	100.000000	4,229,000.00	99.659098	4,214,583.25	-14,416.75	0.89
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.869636	2,996,089.08	105.981818	3,179,454.54	183,365.46	0.67
		Base	99.869636	2,996,089.08	105.981818	3,179,454.54	183,365.46	0.67
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.898627	1,997,972.53	100.206026	2,004,120.52	6,147.99	0.42
		Base	99.898627	1,997,972.53	100.206026	2,004,120.52	6,147.99	0.42
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.982066	2,999,461.97	103.154176	3,094,625.28	95,163.31	0.65
		Base	99.982066	2,999,461.97	103.154176	3,094,625.28	95,163.31	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	5,000,000.000	99.870039	4,993,501.94	105.948000	5,297,400.00	303,898.06	1.12
		Base		99.870039	4,993,501.94	105.948000	5,297,400.00	303,898.06	1.12
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	3,000,000.000	99.874435	2,996,233.05	102.678724	3,080,361.72	84,128.67	0.65
		Base		99.874435	2,996,233.05	102.678724	3,080,361.72	84,128.67	0.65
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	2,000,000.000	99.986220	1,999,724.39	100.461317	2,009,226.34	9,501.95	0.42
		Base		99.986220	1,999,724.39	100.461317	2,009,226.34	9,501.95	0.42
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.939250	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.872261	3,026,167.83	26,167.83	0.64
		Base		100.000000	3,000,000.00	100.872261	3,026,167.83	26,167.83	0.64
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	2,000,000.000	99.893000	1,997,860.00	99.876388	1,997,527.76	-332.24	0.42
		Base		99.893000	1,997,860.00	99.876388	1,997,527.76	-332.24	0.42
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	1,196,136.750	100.000000	1,196,136.75	100.004060	1,196,185.31	48.56	0.25
Original Face:		Base	2,500,000.000	100.000000	1,196,136.75	100.004060	1,196,185.31	48.56	0.25
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	99.574897	4,978,744.85	-21,255.15	1.05
		Base		100.000000	5,000,000.00	99.574897	4,978,744.85	-21,255.15	1.05
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,370,000.000	100.016409	2,370,388.90	100.408000	2,379,669.60	9,280.70	0.50
		Base		100.016409	2,370,388.90	100.408000	2,379,669.60	9,280.70	0.50
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2					2.000000	31 Mar 2025		
		Local	2,155,000.000	100.000000	2,155,000.00	100.101935	2,157,196.70	2,196.70	0.46
		Base		100.000000	2,155,000.00	100.101935	2,157,196.70	2,196.70	0.46
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	98.995809	4,949,790.45	-50,209.55	1.05
		Base		100.000000	5,000,000.00	98.995809	4,949,790.45	-50,209.55	1.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.709223	4,985,461.15	104.071875	5,203,593.75	218,132.60	1.10
		Base	99.709223	4,985,461.15	104.071875	5,203,593.75	218,132.60	1.10
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.870630	11 Mar 2022		
	3,000,000.000	Local	100.529601	3,015,888.02	100.647153	3,019,414.59	3,526.57	0.64
		Base	100.529601	3,015,888.02	100.647153	3,019,414.59	3,526.57	0.64
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	104.966221	5,248,311.05	248,311.05	1.11
		Base	100.000000	5,000,000.00	104.966221	5,248,311.05	248,311.05	1.11
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,571,207.050	Local	100.000000	2,571,207.05	102.027520	2,623,338.79	52,131.74	0.55
Original Face:	5,126,000.000	Base	100.000000	2,571,207.05	102.027520	2,623,338.79	52,131.74	0.55
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	479,854.660	Local	103.185733	495,141.55	111.590144	535,470.51	40,328.96	0.11
Original Face:	2,090,000.000	Base	103.185733	495,141.55	111.590144	535,470.51	40,328.96	0.11
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	1,167.070	Local	100.460983	1,172.45	105.107190	1,226.67	54.22	0.00
Original Face:	250,000.000	Base	100.460983	1,172.45	105.107190	1,226.67	54.22	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	17,834.870	Local	100.063079	17,846.12	105.131483	18,750.06	903.94	0.00
Original Face:	1,000,000.000	Base	100.063079	17,846.12	105.131483	18,750.06	903.94	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	18,551.850	Local	100.359263	18,618.50	104.984030	19,476.48	857.98	0.00
Original Face:	2,206,300.000	Base	100.359263	18,618.50	104.984030	19,476.48	857.98	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	411,038.200	Local	101.033948	415,288.12	105.792924	434,849.33	19,561.21	0.09
Original Face:	5,000,000.000	Base	101.033948	415,288.12	105.792924	434,849.33	19,561.21	0.09
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,212,216.600	Local	101.590730	1,231,499.69	105.252885	1,275,892.94	44,393.25	0.27
Original Face:	5,000,000.000	Base	101.590730	1,231,499.69	105.252885	1,275,892.94	44,393.25	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
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	16,167.310	Local	100.641294	16,270.99	105.140865	16,998.45	727.46	0.00
Original Face:	1,000,000.000	Base	100.641294	16,270.99	105.140865	16,998.45	727.46	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	200,498.220	Local	100.869120	202,240.79	106.325569	213,180.87	10,940.08	0.05
Original Face:	6,000,000.000	Base	100.869120	202,240.79	106.325569	213,180.87	10,940.08	0.05
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	193,309.550	Local	101.154071	195,540.48	106.520508	205,914.31	10,373.83	0.04
Original Face:	5,000,000.000	Base	101.154071	195,540.48	106.520508	205,914.31	10,373.83	0.04
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	1,087,195.000	Local	103.528574	1,125,557.48	108.549520	1,180,144.95	54,587.47	0.25
Original Face:	5,000,000.000	Base	103.528574	1,125,557.48	108.549520	1,180,144.95	54,587.47	0.25
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	822,706.940	Local	103.401639	850,692.46	110.599814	909,912.35	59,219.89	0.19
Original Face:	5,700,000.000	Base	103.401639	850,692.46	110.599814	909,912.35	59,219.89	0.19
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	382,317.400	Local	103.172286	394,445.60	111.578269	426,583.14	32,137.54	0.09
Original Face:	2,000,000.000	Base	103.172286	394,445.60	111.578269	426,583.14	32,137.54	0.09
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	99.992941	2,999,788.23	99.678036	2,990,341.08	-9,447.15	0.63
		Base	99.992941	2,999,788.23	99.678036	2,990,341.08	-9,447.15	0.63
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.072165	5,003,608.25	3,608.25	1.06
		Base	100.000000	5,000,000.00	100.072165	5,003,608.25	3,608.25	1.06
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
	3,000,000.000	Local	100.002893	3,000,086.80	100.099444	3,002,983.32	2,896.52	0.63
		Base	100.002893	3,000,086.80	100.099444	3,002,983.32	2,896.52	0.63
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.976511	2,999,295.33	100.007628	3,000,228.84	933.51	0.63
		Base	99.976511	2,999,295.33	100.007628	3,000,228.84	933.51	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
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.219819	3,006,594.57	6,594.57	0.64
		Base		100.000000	3,000,000.00	100.219819	3,006,594.57	6,594.57	0.64
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.150409	5,007,520.45	7,520.45	1.06
		Base		100.000000	5,000,000.00	100.150409	5,007,520.45	7,520.45	1.06
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7					0.700000	23 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.788657	2,993,659.71	-6,340.29	0.63
		Base		100.000000	3,000,000.00	99.788657	2,993,659.71	-6,340.29	0.63
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	2,000,000.000	99.977401	1,999,548.02	102.386833	2,047,736.66	48,188.64	0.43
		Base		99.977401	1,999,548.02	102.386833	2,047,736.66	48,188.64	0.43
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
		Local	1,012,295.760	101.845261	1,030,975.26	101.459690	1,027,072.14	-3,903.12	0.22
Original Face:		Base	5,300,000.000	101.845261	1,030,975.26	101.459690	1,027,072.14	-3,903.12	0.22
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	2,754,287.700	102.722343	2,829,268.86	103.225750	2,843,134.14	13,865.28	0.60
Original Face:		Base	3,000,000.000	102.722343	2,829,268.86	103.225750	2,843,134.14	13,865.28	0.60
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	2,798,081.190	102.630549	2,871,686.08	102.509430	2,868,297.08	-3,389.00	0.61
Original Face:		Base	3,000,000.000	102.630549	2,871,686.08	102.509430	2,868,297.08	-3,389.00	0.61
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.995327	2,999,859.81	-140.19	0.63
		Base		100.000000	3,000,000.00	99.995327	2,999,859.81	-140.19	0.63
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	2,128,954.460	99.822795	2,125,181.85	102.674600	2,185,895.48	60,713.63	0.46
Original Face:		Base	8,190,000.000	99.822795	2,125,181.85	102.674600	2,185,895.48	60,713.63	0.46
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	627,737.980	104.101246	653,483.06	103.247870	648,126.09	-5,356.97	0.14
Original Face:		Base	1,212,000.000	104.101246	653,483.06	103.247870	648,126.09	-5,356.97	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
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
	2,000,000.000	Local	99.946585	1,998,931.69	100.549647	2,010,992.94	12,061.25	0.43
		Base	99.946585	1,998,931.69	100.549647	2,010,992.94	12,061.25	0.43
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	1,963,116.320	Local	102.620821	2,014,566.08	102.119848	2,004,731.40	-9,834.68	0.42
Original Face:	2,000,000.000	Base	102.620821	2,014,566.08	102.119848	2,004,731.40	-9,834.68	0.42
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	2,808,106.200	Local	102.678799	2,883,329.71	102.211600	2,870,210.28	-13,119.43	0.61
Original Face:	3,000,000.000	Base	102.678799	2,883,329.71	102.211600	2,870,210.28	-13,119.43	0.61
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	326,841.740	Local	101.028694	330,203.94	106.190596	347,075.19	16,871.25	0.07
Original Face:	1,500,000.000	Base	101.028694	330,203.94	106.190596	347,075.19	16,871.25	0.07
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
	744.200	Local	100.040312	744.50	100.162743	745.41	0.91	0.00
Original Face:	2,500,000.000	Base	100.040312	744.50	100.162743	745.41	0.91	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	44,838.380	Local	101.383837	45,458.87	112.528239	50,455.84	4,996.97	0.01
Original Face:	983,845.000	Base	101.383837	45,458.87	112.528239	50,455.84	4,996.97	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	12,410.890	Local	100.209091	12,436.84	102.550433	12,727.42	290.58	0.00
Original Face:	1,800,000.000	Base	100.209091	12,436.84	102.550433	12,727.42	290.58	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	974,553.940	Local	103.501448	1,008,677.44	110.642401	1,078,269.88	69,592.44	0.23
Original Face:	5,200,000.000	Base	103.501448	1,008,677.44	110.642401	1,078,269.88	69,592.44	0.23
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	377,344.770	Local	101.128687	381,603.81	106.193248	400,714.67	19,110.86	0.08
Original Face:	2,680,283.000	Base	101.128687	381,603.81	106.193248	400,714.67	19,110.86	0.08
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	2,898,483.600	Local	101.715480	2,948,206.52	105.214192	3,049,616.10	101,409.58	0.64
Original Face:	15,000,000.000	Base	101.715480	2,948,206.52	105.214192	3,049,616.10	101,409.58	0.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,094,394.880	Local	100.968749	1,104,996.82	105.231333	1,151,646.32	46,649.50	0.24
Original Face:	4,200,000.000	Base	100.968749	1,104,996.82	105.231333	1,151,646.32	46,649.50	0.24
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	67,147.860	Local	101.340519	68,047.99	104.959046	70,477.75	2,429.76	0.01
Original Face:	1,500,000.000	Base	101.340519	68,047.99	104.959046	70,477.75	2,429.76	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	97,566.430	Local	100.832120	98,378.30	106.351883	103,763.74	5,385.44	0.02
Original Face:	3,200,000.000	Base	100.832120	98,378.30	106.351883	103,763.74	5,385.44	0.02
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	88,913.920	Local	102.201028	90,870.94	106.544472	94,732.87	3,861.93	0.02
Original Face:	765,534.000	Base	102.201028	90,870.94	106.544472	94,732.87	3,861.93	0.02
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	805,138.370	Local	101.712348	818,925.14	105.202012	847,021.76	28,096.62	0.18
Original Face:	5,157,070.000	Base	101.712348	818,925.14	105.202012	847,021.76	28,096.62	0.18
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	104,002.750	Local	100.997387	105,040.06	105.987388	110,229.80	5,189.74	0.02
Original Face:	5,000,000.000	Base	100.997387	105,040.06	105.987388	110,229.80	5,189.74	0.02
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	182,360.000	Local	101.420481	184,950.39	106.314099	193,874.39	8,924.00	0.04
Original Face:	5,000,000.000	Base	101.420481	184,950.39	106.314099	193,874.39	8,924.00	0.04
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	257,995.280	Local	103.301673	266,513.44	109.984940	283,755.95	17,242.51	0.06
Original Face:	2,000,000.000	Base	103.301673	266,513.44	109.984940	283,755.95	17,242.51	0.06
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	133,214.450	Local	103.138053	137,394.79	111.350860	148,335.44	10,940.65	0.03
Original Face:	5,000,000.000	Base	103.138053	137,394.79	111.350860	148,335.44	10,940.65	0.03
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,518,857.360	Local	106.214348	1,613,244.44	112.137454	1,703,207.97	89,963.53	0.36
Original Face:	14,750,000.000	Base	106.214348	1,613,244.44	112.137454	1,703,207.97	89,963.53	0.36

Base Currency: USD - US DOLLAR

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31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	128,693.700	100.815821	129,743.61	105.766882	136,115.31	6,371.70	0.03
	Original Face:	Base	2,000,000.000	100.815821	129,743.61	105.766882	136,115.31	6,371.70	0.03
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.378750	17 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.060913	5,003,045.65	3,045.65	1.06
		Base		100.000000	5,000,000.00	100.060913	5,003,045.65	3,045.65	1.06
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					0.800000	24 Nov 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.468822	2,984,064.66	-15,935.34	0.63
		Base		100.000000	3,000,000.00	99.468822	2,984,064.66	-15,935.34	0.63
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,507,531.260	98.925726	1,491,336.25	100.818810	1,519,875.08	28,538.83	0.32
	Original Face:	Base	4,000,000.000	98.925726	1,491,336.25	100.818810	1,519,875.08	28,538.83	0.32
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	320,596.300	99.187561	317,991.65	100.989350	323,768.12	5,776.47	0.07
	Original Face:	Base	1,900,000.000	99.187561	317,991.65	100.989350	323,768.12	5,776.47	0.07
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	972,885.820	99.586310	968,861.09	101.538830	987,856.88	18,995.79	0.21
	Original Face:	Base	3,050,000.000	99.586310	968,861.09	101.538830	987,856.88	18,995.79	0.21
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	2,076,739.420	99.343187	2,063,099.13	101.982100	2,117,902.47	54,803.34	0.45
	Original Face:	Base	3,000,000.000	99.343187	2,063,099.13	101.982100	2,117,902.47	54,803.34	0.45
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	1,459,937.350	102.876479	1,501,932.14	104.149801	1,520,521.84	18,589.70	0.32
	Original Face:	Base	3,000,000.000	102.876479	1,501,932.14	104.149801	1,520,521.84	18,589.70	0.32
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	668,089.130	100.412006	670,841.70	103.288582	690,059.79	19,218.09	0.15
	Original Face:	Base	1,000,000.000	100.412006	670,841.70	103.288582	690,059.79	19,218.09	0.15
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.461000	19 Aug 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.118016	3,003,540.48	3,540.48	0.64
		Base		100.000000	3,000,000.00	100.118016	3,003,540.48	3,540.48	0.64

& 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
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	103.349568	3,100,487.04	100,487.04	0.66
		Base	100.000000	3,000,000.00	103.349568	3,100,487.04	100,487.04	0.66
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	100.983599	2,019,671.98	19,671.98	0.43
		Base	100.000000	2,000,000.00	100.983599	2,019,671.98	19,671.98	0.43
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.378730	06 Aug 2024		
	3,000,000.000	Local	100.068217	3,002,046.50	100.462000	3,013,860.00	11,813.50	0.64
		Base	100.068217	3,002,046.50	100.462000	3,013,860.00	11,813.50	0.64
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	101.027462	5,051,373.10	51,373.10	1.07
		Base	100.000000	5,000,000.00	101.027462	5,051,373.10	51,373.10	1.07
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.100400	2,973,012.00	104.887582	3,146,627.46	173,615.46	0.67
		Base	99.100400	2,973,012.00	104.887582	3,146,627.46	173,615.46	0.67
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.900678	1,998,013.56	99.899583	1,997,991.66	-21.90	0.42
		Base	99.900678	1,998,013.56	99.899583	1,997,991.66	-21.90	0.42
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	100.599284	5,029,964.20	29,964.20	1.06
		Base	100.000000	5,000,000.00	100.599284	5,029,964.20	29,964.20	1.06
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.311921	3,009,357.63	9,357.63	0.64
		Base	100.000000	3,000,000.00	100.311921	3,009,357.63	9,357.63	0.64
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	98.768359	1,975,367.18	-24,632.82	0.42
		Base	100.000000	2,000,000.00	98.768359	1,975,367.18	-24,632.82	0.42
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.968713	2,999,061.39	101.952608	3,058,578.24	59,516.85	0.65
		Base	99.968713	2,999,061.39	101.952608	3,058,578.24	59,516.85	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	242,683.970	99.997169	242,677.10	100.184390	243,131.45	454.35	0.05
Original Face:		Base	1,000,000.000	99.997169	242,677.10	100.184390	243,131.45	454.35	0.05
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
		Local	3,000,000.000	99.972105	2,999,163.15	103.154759	3,094,642.77	95,479.62	0.65
		Base		99.972105	2,999,163.15	103.154759	3,094,642.77	95,479.62	0.65
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
		Local	3,000,000.000	99.834169	2,995,025.06	103.135555	3,094,066.65	99,041.59	0.65
		Base		99.834169	2,995,025.06	103.135555	3,094,066.65	99,041.59	0.65
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	2,000,000.000	99.881573	1,997,631.45	100.104729	2,002,094.58	4,463.13	0.42
		Base		99.881573	1,997,631.45	100.104729	2,002,094.58	4,463.13	0.42
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	5,000,000.000	99.786526	4,989,326.29	99.979082	4,998,954.10	9,627.81	1.06
		Base		99.786526	4,989,326.29	99.979082	4,998,954.10	9,627.81	1.06
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
		Local	5,000,000.000	99.714883	4,985,744.14	105.152611	5,257,630.55	271,886.41	1.11
		Base		99.714883	4,985,744.14	105.152611	5,257,630.55	271,886.41	1.11
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403					2.403000	01 Sep 2021		
		Local	5,000,000.000	101.215045	5,060,752.24	101.240153	5,062,007.65	1,255.41	1.07
		Base		101.215045	5,060,752.24	101.240153	5,062,007.65	1,255.41	1.07
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.120000	15 Sep 2026		
		Local	1,916,666.670	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	0.41
Original Face:		Base	2,000,000.000	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	0.41
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	2,000,000.000	99.949091	1,998,981.81	100.254130	2,005,082.60	6,100.79	0.42
		Base		99.949091	1,998,981.81	100.254130	2,005,082.60	6,100.79	0.42
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.991277	2,999,738.31	101.650380	3,049,511.40	49,773.09	0.64
		Base		99.991277	2,999,738.31	101.650380	3,049,511.40	49,773.09	0.64

& 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
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.625380	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.343611	5,017,180.55	17,180.55	1.06
		Base		100.000000	5,000,000.00	100.343611	5,017,180.55	17,180.55	1.06
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	101.797936	2,035,958.72	35,958.72	0.43
		Base		100.000000	2,000,000.00	101.797936	2,035,958.72	35,958.72	0.43
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2					2.200000	31 Jan 2025		
		Local	3,460,000.000	100.000000	3,460,000.00	100.873820	3,490,234.17	30,234.17	0.74
		Base		100.000000	3,460,000.00	100.873820	3,490,234.17	30,234.17	0.74
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	103.753000	3,112,590.00	112,590.00	0.66
		Base		100.000000	3,000,000.00	103.753000	3,112,590.00	112,590.00	0.66
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.187400	2,975,622.00	-24,378.00	0.63
		Base		100.000000	3,000,000.00	99.187400	2,975,622.00	-24,378.00	0.63
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.620630	13 Nov 2023		
		Local	1,950,000.000	100.233272	1,954,548.80	100.668527	1,963,036.28	8,487.48	0.42
		Base		100.233272	1,954,548.80	100.668527	1,963,036.28	8,487.48	0.42
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.987015	2,999,610.44	105.344499	3,160,334.97	160,724.53	0.67
		Base		99.987015	2,999,610.44	105.344499	3,160,334.97	160,724.53	0.67
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
		Local	3,000,000.000	99.957781	2,998,733.42	101.239140	3,037,174.20	38,440.78	0.64
		Base		99.957781	2,998,733.42	101.239140	3,037,174.20	38,440.78	0.64
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.572380	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.173085	3,005,192.55	5,192.55	0.64
		Base		100.000000	3,000,000.00	100.173085	3,005,192.55	5,192.55	0.64
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	102.768885	3,083,066.55	83,066.55	0.65
		Base		100.000000	3,000,000.00	102.768885	3,083,066.55	83,066.55	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024		
	3,000,000.000	Local	99.472316	2,984,169.47	100.086367	3,002,591.01	18,421.54	0.63
		Base	99.472316	2,984,169.47	100.086367	3,002,591.01	18,421.54	0.63
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
	1,317,147.820	Local	99.995048	1,317,082.60	100.476500	1,323,424.03	6,341.43	0.28
Original Face:	3,000,000.000	Base	99.995048	1,317,082.60	100.476500	1,323,424.03	6,341.43	0.28
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.974996	1,999,499.91	102.806008	2,056,120.16	56,620.25	0.43
		Base	99.974996	1,999,499.91	102.806008	2,056,120.16	56,620.25	0.43
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.345630	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.034927	1,000,349.27	349.27	0.21
		Base	100.000000	1,000,000.00	100.034927	1,000,349.27	349.27	0.21
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.945982	4,997,299.09	104.317197	5,215,859.85	218,560.76	1.10
		Base	99.945982	4,997,299.09	104.317197	5,215,859.85	218,560.76	1.10
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR				0.330000	13 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.153122	3,004,593.66	4,593.66	0.64
		Base	100.000000	3,000,000.00	100.153122	3,004,593.66	4,593.66	0.64
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	3,000,000.000	Local	99.831673	2,994,950.19	103.255173	3,097,655.19	102,705.00	0.65
		Base	99.831673	2,994,950.19	103.255173	3,097,655.19	102,705.00	0.65
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	1,000,000.000	Local	99.908094	999,080.94	102.530657	1,025,306.57	26,225.63	0.22
		Base	99.908094	999,080.94	102.530657	1,025,306.57	26,225.63	0.22
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.181707	2,003,634.14	104.927465	2,098,549.30	94,915.16	0.44
		Base	100.181707	2,003,634.14	104.927465	2,098,549.30	94,915.16	0.44
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.630380	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.539574	5,026,978.70	26,978.70	1.06
		Base	100.000000	5,000,000.00	100.539574	5,026,978.70	26,978.70	1.06

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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
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.931647	4,996,582.33	106.350279	5,317,513.95	320,931.62	1.12
		Base	99.931647	4,996,582.33	106.350279	5,317,513.95	320,931.62	1.12
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.901968	2,997,059.05	103.220825	3,096,624.75	99,565.70	0.65
		Base	99.901968	2,997,059.05	103.220825	3,096,624.75	99,565.70	0.65
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2049		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.42
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.42
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	2,000,000.000	Local	99.993374	1,999,867.47	101.002928	2,020,058.56	20,191.09	0.43
		Base	99.993374	1,999,867.47	101.002928	2,020,058.56	20,191.09	0.43
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.982535	2,999,476.05	106.393346	3,191,800.38	192,324.33	0.67
		Base	99.982535	2,999,476.05	106.393346	3,191,800.38	192,324.33	0.67
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	3,250,000.000	Local	99.981198	3,249,388.93	100.515410	3,266,750.83	17,361.90	0.69
Original Face:	3,250,000.000	Base	99.981198	3,249,388.93	100.515410	3,266,750.83	17,361.90	0.69
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,000,000.000	Local	99.988366	1,999,767.31	101.790800	2,035,816.00	36,048.69	0.43
Original Face:	2,000,000.000	Base	99.988366	1,999,767.31	101.790800	2,035,816.00	36,048.69	0.43
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,000,000.000	Local	99.990931	1,999,818.62	102.386930	2,047,738.60	47,919.98	0.43
Original Face:	2,000,000.000	Base	99.990931	1,999,818.62	102.386930	2,047,738.60	47,919.98	0.43
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	673,322.180	Local	99.999238	673,317.05	101.240010	681,671.44	8,354.39	0.14
Original Face:	1,000,000.000	Base	99.999238	673,317.05	101.240010	681,671.44	8,354.39	0.14
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.859469	2,995,784.08	100.479272	3,014,378.16	18,594.08	0.64
		Base	99.859469	2,995,784.08	100.479272	3,014,378.16	18,594.08	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.919671	1,998,393.42	108.104814	2,162,096.28	163,702.86	0.46
		Base	99.919671	1,998,393.42	108.104814	2,162,096.28	163,702.86	0.46
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	3,000,000.000	Local	99.999609	2,999,988.28	100.194962	3,005,848.86	5,860.58	0.64
		Base	99.999609	2,999,988.28	100.194962	3,005,848.86	5,860.58	0.64
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
	1,000,000.000	Local	99.762620	997,626.20	100.907957	1,009,079.57	11,453.37	0.21
		Base	99.762620	997,626.20	100.907957	1,009,079.57	11,453.37	0.21
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.143630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.021000	3,000,630.00	630.00	0.63
		Base	100.000000	3,000,000.00	100.021000	3,000,630.00	630.00	0.63
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	99.409729	2,982,291.87	-17,708.13	0.63
		Base	100.000000	3,000,000.00	99.409729	2,982,291.87	-17,708.13	0.63
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.954296	1,999,085.91	103.141705	2,062,834.10	63,748.19	0.44
		Base	99.954296	1,999,085.91	103.141705	2,062,834.10	63,748.19	0.44
US DOLLAR Total								
	355,949,883.520	Local		356,727,155.77		362,772,719.26	6,045,563.49	76.71
Original Face:	186,011,032.000	Base		356,727,155.77		362,772,719.26	6,045,563.49	76.71
FIXED INCOME Total								
	355,949,883.520	Base		356,727,155.77		362,772,719.26	6,045,563.49	76.71
Original Face:	186,011,032.000							

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		466,183,992.740	Base		466,879,112.57		472,941,881.84	6,062,769.27	100.00
	Original Face:	186,011,032.000							

& 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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			144,574.090	1.000000	144,574.09	1.000000	144,574.09	0.00	0.05
		Base		1.000000	144,574.09	1.000000	144,574.09	0.00	0.05
US DOLLAR Total									
			144,574.090		144,574.09		144,574.09	0.00	0.05
		Base			144,574.09		144,574.09	0.00	0.05
CASH Total									
			144,574.090	Base	144,574.09		144,574.09	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.080000	01 Feb 2021		
			26,500,000.000	100.000000	26,500,000.00	100.000000	26,500,000.00	0.00	8.98
		Base		100.000000	26,500,000.00	100.000000	26,500,000.00	0.00	8.98
912796XE4	TREASURY BILL 02/21 0.00000					0.115000	25 Feb 2021		
			5,000,000.000	99.990225	4,999,511.27	99.990225	4,999,511.27	0.00	1.69
		Base		99.990225	4,999,511.27	99.990225	4,999,511.27	0.00	1.69
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.080000	01 Feb 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
926NKW009	AMHERST PIERPONT 04/15 VAR					0.080000	04 Feb 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
926NKW009	AMHERST PIERPONT 04/15 VAR					0.080000	09 Feb 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39

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
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.080000	12 Feb 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.08
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.08
935MUR901	WESTERN ALLIANCE BANK				0.150000	01 Apr 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.08
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.08
985FHY004	MITSUBISHI UFJ REPO				0.070000	01 Feb 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
US DOLLAR Total								
	101,500,000.000	Local		101,499,511.27		101,499,511.27	0.00	34.38
		Base		101,499,511.27		101,499,511.27	0.00	34.38
CASH EQUIVALENT Total								
	101,500,000.000	Base		101,499,511.27		101,499,511.27	0.00	34.38
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		
	87,978.310	Local	100.099866	88,066.17	100.402842	88,332.72	266.55	0.03
Original Face:	1,000,000.000	Base	100.099866	88,066.17	100.402842	88,332.72	266.55	0.03
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	760,793.150	Local	103.030386	783,848.12	105.829847	805,146.23	21,298.11	0.27
Original Face:	5,000,000.000	Base	103.030386	783,848.12	105.829847	805,146.23	21,298.11	0.27
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	664,368.830	Local	102.326820	679,827.50	105.059176	697,980.42	18,152.92	0.24
Original Face:	4,372,786.000	Base	102.326820	679,827.50	105.059176	697,980.42	18,152.92	0.24
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	794,799.800	Local	102.049237	811,087.13	104.884263	833,619.91	22,532.78	0.28
Original Face:	5,000,000.000	Base	102.049237	811,087.13	104.884263	833,619.91	22,532.78	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	437,128.690	103.344239	451,747.32	106.579524	465,889.68	14,142.36	0.16
	Original Face:	Base	4,169,641.000	103.344239	451,747.32	106.579524	465,889.68	14,142.36	0.16
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	363,407.740	101.129580	367,512.72	103.604405	376,506.43	8,993.71	0.13
	Original Face:	Base	2,000,000.000	101.129580	367,512.72	103.604405	376,506.43	8,993.71	0.13
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	275,401.060	102.210318	281,488.30	105.528716	290,627.20	9,138.90	0.10
	Original Face:	Base	2,910,888.000	102.210318	281,488.30	105.528716	290,627.20	9,138.90	0.10
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.250000	20 Sep 2040		
		Local	602,839.410	103.013542	621,006.23	104.455060	629,696.27	8,690.04	0.21
	Original Face:	Base	9,450,000.000	103.013542	621,006.23	104.455060	629,696.27	8,690.04	0.21
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	438,832.970	101.035342	443,376.39	105.029861	460,905.66	17,529.27	0.16
	Original Face:	Base	2,500,000.000	101.035342	443,376.39	105.029861	460,905.66	17,529.27	0.16
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	331,686.450	100.995515	334,988.44	103.120545	342,036.87	7,048.43	0.12
	Original Face:	Base	1,500,000.000	100.995515	334,988.44	103.120545	342,036.87	7,048.43	0.12
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	606,956.820	105.278684	638,996.15	109.922957	667,184.88	28,188.73	0.23
	Original Face:	Base	5,872,458.000	105.278684	638,996.15	109.922957	667,184.88	28,188.73	0.23
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	14,444.220	101.618779	14,678.04	105.235917	15,200.51	522.47	0.01
	Original Face:	Base	1,000,000.000	101.618779	14,678.04	105.235917	15,200.51	522.47	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	25,335.980	104.495070	26,474.85	110.552945	28,009.67	1,534.82	0.01
	Original Face:	Base	1,000,000.000	104.495070	26,474.85	110.552945	28,009.67	1,534.82	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	219.300	100.720474	220.88	104.553007	229.28	8.40	0.00
	Original Face:	Base	25,000.000	100.720474	220.88	104.553007	229.28	8.40	0.00

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36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	64,880.780	Local	103.137293	66,916.28	114.959314	74,586.50	7,670.22	0.03
Original Face:	2,000,000.000	Base	103.137293	66,916.28	114.959314	74,586.50	7,670.22	0.03
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.852130	20 Sep 2063		
	845,958.810	Local	100.424777	849,552.25	100.592440	850,970.61	1,418.36	0.29
Original Face:	1,500,000.000	Base	100.424777	849,552.25	100.592440	850,970.61	1,418.36	0.29
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.802130	20 Feb 2064		
	848,218.390	Local	100.374619	851,395.98	100.585420	853,184.03	1,788.05	0.29
Original Face:	1,530,000.000	Base	100.374619	851,395.98	100.585420	853,184.03	1,788.05	0.29
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.585500	20 Jun 2067		
	893,929.260	Local	102.011538	911,910.99	101.632410	908,521.85	-3,389.14	0.31
Original Face:	1,200,000.000	Base	102.011538	911,910.99	101.632410	908,521.85	-3,389.14	0.31
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.352130	20 Jun 2063		
	11,555.270	Local	100.000000	11,555.27	99.990220	11,554.14	-1.13	0.00
Original Face:	4,967,302.000	Base	100.000000	11,555.27	99.990220	11,554.14	-1.13	0.00
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	256,855.470	Local	101.009435	259,448.26	101.218040	259,984.07	535.81	0.09
Original Face:	2,720,000.000	Base	101.009435	259,448.26	101.218040	259,984.07	535.81	0.09
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	221,890.550	Local	101.485940	225,187.71	101.592080	225,423.23	235.52	0.08
Original Face:	4,000,000.000	Base	101.485940	225,187.71	101.592080	225,423.23	235.52	0.08
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,303,218.490	Local	102.025564	1,329,616.01	103.549640	1,349,478.05	19,862.04	0.46
Original Face:	4,400,000.000	Base	102.025564	1,329,616.01	103.549640	1,349,478.05	19,862.04	0.46
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,130,648.440	Local	99.370645	1,123,532.65	100.818810	1,139,906.30	16,373.65	0.39
Original Face:	3,000,000.000	Base	99.370645	1,123,532.65	100.818810	1,139,906.30	16,373.65	0.39
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	442,662.570	Local	100.593834	445,291.25	103.770920	459,355.02	14,063.77	0.16
Original Face:	1,000,000.000	Base	100.593834	445,291.25	103.770920	459,355.02	14,063.77	0.16

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38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	242,453.090	Local	101.270955	245,534.56	103.828630	251,735.72	6,201.16	0.09
Original Face:	1,000,000.000	Base	101.270955	245,534.56	103.828630	251,735.72	6,201.16	0.09
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	101.957260	0.01	0.00	0.00
		Base	100.000000	0.01	101.957260	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	488,303.200	Local	100.712037	491,780.10	106.436370	519,732.20	27,952.10	0.18
Original Face:	1,000,000.000	Base	100.712037	491,780.10	106.436370	519,732.20	27,952.10	0.18
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	289,897.740	Local	100.800993	292,219.80	104.204840	302,087.48	9,867.68	0.10
Original Face:	1,000,000.000	Base	100.800993	292,219.80	104.204840	302,087.48	9,867.68	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	94,598.200	Local	99.892038	94,496.07	100.534830	95,104.14	608.07	0.03
Original Face:	1,000,000.000	Base	99.892038	94,496.07	100.534830	95,104.14	608.07	0.03
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	238,848.150	Local	100.300132	239,565.01	100.969190	241,163.04	1,598.03	0.08
Original Face:	1,000,000.000	Base	100.300132	239,565.01	100.969190	241,163.04	1,598.03	0.08
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	281,172.710	Local	100.877621	283,640.34	101.994150	286,779.72	3,139.38	0.10
Original Face:	1,000,000.000	Base	100.877621	283,640.34	101.994150	286,779.72	3,139.38	0.10
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	102.946330	0.03	-0.06	0.00
		Base	300.000000	0.09	102.946330	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,459,937.350	Local	102.876479	1,501,932.14	104.149801	1,520,521.84	18,589.70	0.52
Original Face:	3,000,000.000	Base	102.876479	1,501,932.14	104.149801	1,520,521.84	18,589.70	0.52
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,336,178.270	Local	100.347095	1,340,816.08	103.288582	1,380,119.59	39,303.51	0.47
Original Face:	2,000,000.000	Base	100.347095	1,340,816.08	103.288582	1,380,119.59	39,303.51	0.47

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38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	683,846.010	100.067711	684,309.05	102.596800	701,604.12	17,295.07	0.24
Original Face:		Base	2,000,000.000	100.067711	684,309.05	102.596800	701,604.12	17,295.07	0.24
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	1,919,633.710	102.244702	1,962,723.77	102.874670	1,974,816.84	12,093.07	0.67
Original Face:		Base	2,000,000.000	102.244702	1,962,723.77	102.874670	1,974,816.84	12,093.07	0.67
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.120000	13 Aug 2027		
		Local	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.91
Original Face:		Base	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.91
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.120000	15 Sep 2026		
		Local	3,354,166.670	100.000000	3,354,166.67	100.000000	3,354,166.67	0.00	1.14
Original Face:		Base	3,500,000.000	100.000000	3,354,166.67	100.000000	3,354,166.67	0.00	1.14
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	2,000,000.000	99.899761	1,997,995.21	103.933859	2,078,677.18	80,681.97	0.70
		Base		99.899761	1,997,995.21	103.933859	2,078,677.18	80,681.97	0.70
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
		Local	265,802.740	100.382724	266,820.03	100.617880	267,445.08	625.05	0.09
Original Face:		Base	4,000,000.000	100.382724	266,820.03	100.617880	267,445.08	625.05	0.09
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		Local	151,007.150	100.488030	151,744.11	101.317010	152,995.93	1,251.82	0.05
Original Face:		Base	1,000,000.000	100.488030	151,744.11	101.317010	152,995.93	1,251.82	0.05
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	3,000,000.000	99.772013	2,993,160.40	100.800576	3,024,017.28	30,856.88	1.02
		Base		99.772013	2,993,160.40	100.800576	3,024,017.28	30,856.88	1.02
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
		Local	5,000,000.000	100.158749	5,007,937.46	100.192140	5,009,607.00	1,669.54	1.70
		Base		100.158749	5,007,937.46	100.192140	5,009,607.00	1,669.54	1.70
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
		Local	3,000,000.000	100.236023	3,007,080.70	101.088370	3,032,651.10	25,570.40	1.03
		Base		100.236023	3,007,080.70	101.088370	3,032,651.10	25,570.40	1.03

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90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,900,000.000	Local	100.211007	3,908,229.29	101.043300	3,940,688.70	32,459.41	1.33
		Base	100.211007	3,908,229.29	101.043300	3,940,688.70	32,459.41	1.33
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.017920	2,000,358.39	100.101000	2,002,020.00	1,661.61	0.68
		Base	100.017920	2,000,358.39	100.101000	2,002,020.00	1,661.61	0.68
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021		
	500,000.000	Local	100.000000	500,000.00	101.172953	505,864.77	5,864.77	0.17
		Base	100.000000	500,000.00	101.172953	505,864.77	5,864.77	0.17
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
	5,000,000.000	Local	99.986806	4,999,340.28	99.994986	4,999,749.30	409.02	1.69
		Base	99.986806	4,999,340.28	99.994986	4,999,749.30	409.02	1.69
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
	3,000,000.000	Local	99.973175	2,999,195.24	99.984896	2,999,546.88	351.64	1.02
		Base	99.973175	2,999,195.24	99.984896	2,999,546.88	351.64	1.02
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	3,000,000.000	Local	99.900271	2,997,008.14	99.932444	2,997,973.32	965.18	1.02
		Base	99.900271	2,997,008.14	99.932444	2,997,973.32	965.18	1.02
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	3,000,000.000	Local	99.900400	2,997,012.00	99.922764	2,997,682.92	670.92	1.02
		Base	99.900400	2,997,012.00	99.922764	2,997,682.92	670.92	1.02
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	3,000,000.000	Local	99.959542	2,998,786.26	99.966667	2,999,000.01	213.75	1.02
		Base	99.959542	2,998,786.26	99.966667	2,999,000.01	213.75	1.02
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	3,000,000.000	Local	99.902500	2,997,075.01	99.907500	2,997,225.00	149.99	1.02
		Base	99.902500	2,997,075.01	99.907500	2,997,225.00	149.99	1.02
912796C98	TREASURY BILL 03/21 0.00000					23 Mar 2021		
	3,000,000.000	Local	99.983680	2,999,510.41	99.991667	2,999,750.01	239.60	1.02
		Base	99.983680	2,999,510.41	99.991667	2,999,750.01	239.60	1.02

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912796G37	CASH MGMT BILL 06/21 0.00000					01 Jun 2021		
	3,000,000.000	Local	99.969167	2,999,075.00	99.971667	2,999,150.01	75.01	1.02
		Base	99.969167	2,999,075.00	99.971667	2,999,150.01	75.01	1.02
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 2021		
	3,000,000.000	Local	100.570789	3,017,123.66	100.589844	3,017,695.32	571.66	1.02
		Base	100.570789	3,017,123.66	100.589844	3,017,695.32	571.66	1.02
9128286Q8	US TREASURY FRN 04/21 VAR				0.219016	30 Apr 2021		
	2,000,000.000	Local	99.991082	1,999,821.64	100.034174	2,000,683.48	861.84	0.68
		Base	99.991082	1,999,821.64	100.034174	2,000,683.48	861.84	0.68
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	3,000,000.000	Local	100.650095	3,019,502.85	100.664062	3,019,921.86	419.01	1.02
		Base	100.650095	3,019,502.85	100.664062	3,019,921.86	419.01	1.02
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	4,000,000.000	Local	100.303057	4,012,122.29	100.625000	4,025,000.00	12,877.71	1.36
		Base	100.303057	4,012,122.29	100.625000	4,025,000.00	12,877.71	1.36
9128287G9	US TREASURY FRN 07/21 VAR				0.300162	31 Jul 2021		
	2,000,000.000	Local	99.987619	1,999,752.37	100.098909	2,001,978.18	2,225.81	0.68
		Base	99.987619	1,999,752.37	100.098909	2,001,978.18	2,225.81	0.68
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	2,000,000.000	Local	101.080453	2,021,609.05	101.085938	2,021,718.76	109.71	0.68
		Base	101.080453	2,021,609.05	101.085938	2,021,718.76	109.71	0.68
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	2,000,000.000	Local	99.973130	1,999,462.59	100.077909	2,001,558.18	2,095.59	0.68
		Base	99.973130	1,999,462.59	100.077909	2,001,558.18	2,095.59	0.68
912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021		
	2,000,000.000	Local	99.928546	1,998,570.91	100.184748	2,003,694.96	5,124.05	0.68
		Base	99.928546	1,998,570.91	100.184748	2,003,694.96	5,124.05	0.68
912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 2021		
	3,000,000.000	Local	100.650076	3,019,502.28	100.679688	3,020,390.64	888.36	1.02
		Base	100.650076	3,019,502.28	100.679688	3,020,390.64	888.36	1.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021		
	5,000,000.000	Local	101.344629	5,067,231.44	101.359375	5,067,968.75	737.31	1.72
		Base	101.344629	5,067,231.44	101.359375	5,067,968.75	737.31	1.72
912828WG1	US TREASURY N/B 04/21 2.25				2.250000	30 Apr 2021		
	3,000,000.000	Local	100.513468	3,015,404.03	100.522384	3,015,671.52	267.49	1.02
		Base	100.513468	3,015,404.03	100.522384	3,015,671.52	267.49	1.02
912828WN6	US TREASURY N/B 05/21 2				2.000000	31 May 2021		
	2,000,000.000	Local	100.585884	2,011,717.67	100.621094	2,012,421.88	704.21	0.68
		Base	100.585884	2,011,717.67	100.621094	2,012,421.88	704.21	0.68
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	100.815622	5,040,781.12	100.835938	5,041,796.90	1,015.78	1.71
		Base	100.815622	5,040,781.12	100.835938	5,041,796.90	1,015.78	1.71
912828YN4	US TREASURY FRN 10/21 VAR				0.380016	31 Oct 2021		
	3,000,000.000	Local	100.014539	3,000,436.18	100.208892	3,006,266.76	5,830.58	1.02
		Base	100.014539	3,000,436.18	100.208892	3,006,266.76	5,830.58	1.02
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	3,000,000.000	Local	101.012145	3,030,364.34	101.039062	3,031,171.86	807.52	1.03
		Base	101.012145	3,030,364.34	101.039062	3,031,171.86	807.52	1.03
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	5,000,000.000	Local	101.131735	5,056,586.77	101.160156	5,058,007.80	1,421.03	1.71
		Base	101.131735	5,056,586.77	101.160156	5,058,007.80	1,421.03	1.71
912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021		
	5,000,000.000	Local	101.341674	5,067,083.72	101.382812	5,069,140.60	2,056.88	1.72
		Base	101.341674	5,067,083.72	101.382812	5,069,140.60	2,056.88	1.72
912828Z45	US TREASURY FRN 01/22 VAR				0.234016	31 Jan 2022		
	2,000,000.000	Local	99.992066	1,999,841.31	100.127066	2,002,541.32	2,700.01	0.68
		Base	99.992066	1,999,841.31	100.127066	2,002,541.32	2,700.01	0.68
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022		
	2,000,000.000	Local	101.056422	2,021,128.44	101.093750	2,021,875.00	746.56	0.68
		Base	101.056422	2,021,128.44	101.093750	2,021,875.00	746.56	0.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022		
	2,000,000.000	Local	100.238382	2,004,767.64	100.304688	2,006,093.76	1,326.12	0.68
		Base	100.238382	2,004,767.64	100.304688	2,006,093.76	1,326.12	0.68
912828ZK9	US TREASURY FRN 04/22 VAR				0.194016	30 Apr 2022		
	3,000,000.000	Local	100.030147	3,000,904.40	100.100580	3,003,017.40	2,113.00	1.02
		Base	100.030147	3,000,904.40	100.100580	3,003,017.40	2,113.00	1.02
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	2,000,000.000	Local	99.969990	1,999,399.80	100.023438	2,000,468.76	1,068.96	0.68
		Base	99.969990	1,999,399.80	100.023438	2,000,468.76	1,068.96	0.68
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.312520	1,986,250.39	99.558594	1,991,171.88	4,921.49	0.67
		Base	99.312520	1,986,250.39	99.558594	1,991,171.88	4,921.49	0.67
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
	2,000,000.000	Local	100.089098	2,001,781.95	100.250000	2,005,000.00	3,218.05	0.68
		Base	100.089098	2,001,781.95	100.250000	2,005,000.00	3,218.05	0.68
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	2,000,000.000	Local	99.768654	1,995,373.08	99.496094	1,989,921.88	-5,451.20	0.67
		Base	99.768654	1,995,373.08	99.496094	1,989,921.88	-5,451.20	0.67
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	5,000,000.000	Local	99.964103	4,998,205.13	100.023438	5,001,171.90	2,966.77	1.69
		Base	99.964103	4,998,205.13	100.023438	5,001,171.90	2,966.77	1.69
91282CAA9	US TREASURY FRN 07/22 VAR				0.135016	31 Jul 2022		
	5,000,000.000	Local	99.989421	4,999,471.05	100.030612	5,001,530.60	2,059.55	1.69
		Base	99.989421	4,999,471.05	100.030612	5,001,530.60	2,059.55	1.69
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	5,000,000.000	Local	99.952536	4,997,626.81	100.019531	5,000,976.55	3,349.74	1.69
		Base	99.952536	4,997,626.81	100.019531	5,000,976.55	3,349.74	1.69
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.315242	1,986,304.84	99.375000	1,987,500.00	1,195.16	0.67
		Base	99.315242	1,986,304.84	99.375000	1,987,500.00	1,195.16	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.769862	1,995,397.24	99.304688	1,986,093.76	-9,303.48	0.67
		Base	99.769862	1,995,397.24	99.304688	1,986,093.76	-9,303.48	0.67
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	2,000,000.000	Local	99.903521	1,998,070.41	100.011719	2,000,234.38	2,163.97	0.68
		Base	99.903521	1,998,070.41	100.011719	2,000,234.38	2,163.97	0.68
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.747062	1,994,941.23	99.894531	1,997,890.62	2,949.39	0.68
		Base	99.747062	1,994,941.23	99.894531	1,997,890.62	2,949.39	0.68
91282CAS0	US TREASURY FRN 10/22 VAR				0.135016	31 Oct 2022		
	3,000,000.000	Local	99.989403	2,999,682.08	100.031434	3,000,943.02	1,260.94	1.02
		Base	99.989403	2,999,682.08	100.031434	3,000,943.02	1,260.94	1.02
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.049433	1,980,988.66	99.242188	1,984,843.76	3,855.10	0.67
		Base	99.049433	1,980,988.66	99.242188	1,984,843.76	3,855.10	0.67
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.009710	2,000,194.19	100.226562	2,004,531.24	4,337.05	0.68
		Base	100.009710	2,000,194.19	100.226562	2,004,531.24	4,337.05	0.68
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	3,000,000.000	Local	99.928330	2,997,849.91	100.019531	3,000,585.93	2,736.02	1.02
		Base	99.928330	2,997,849.91	100.019531	3,000,585.93	2,736.02	1.02
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.762137	1,995,242.73	99.781250	1,995,625.00	382.27	0.68
		Base	99.762137	1,995,242.73	99.781250	1,995,625.00	382.27	0.68
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.759926	1,995,198.51	99.843750	1,996,875.00	1,676.49	0.68
		Base	99.759926	1,995,198.51	99.843750	1,996,875.00	1,676.49	0.68
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.540535	1,990,810.70	99.718750	1,994,375.00	3,564.30	0.68
		Base	99.540535	1,990,810.70	99.718750	1,994,375.00	3,564.30	0.68

& 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
91282CBD2	US TREASURY N/B 12/22 0.125					0.125000	31 Dec 2022		
		Local	3,000,000.000	99.990454	2,999,713.61	100.007812	3,000,234.36	520.75	1.02
		Base		99.990454	2,999,713.61	100.007812	3,000,234.36	520.75	1.02
91282CBE0	US TREASURY N/B 01/24 0.125					0.125000	15 Jan 2024		
		Local	2,000,000.000	99.688199	1,993,763.98	99.828125	1,996,562.50	2,798.52	0.68
		Base		99.688199	1,993,763.98	99.828125	1,996,562.50	2,798.52	0.68
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
		Local	3,000,000.000	99.998006	2,999,940.18	100.015625	3,000,468.75	528.57	1.02
		Base		99.998006	2,999,940.18	100.015625	3,000,468.75	528.57	1.02
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.600249	1,992,004.98	99.664062	1,993,281.24	1,276.26	0.68
		Base		99.600249	1,992,004.98	99.664062	1,993,281.24	1,276.26	0.68
91282CBK6	US TREASURY FRN 01/23 VAR					1.000000	31 Jan 2023		
		Local	2,000,000.000	99.995956	1,999,919.12	100.002055	2,000,041.10	121.98	0.68
		Base		99.995956	1,999,919.12	100.002055	2,000,041.10	121.98	0.68
US DOLLAR Total									
		Local	192,329,855.790		192,931,081.79		193,545,147.58	614,065.79	65.57
Original Face:		Base	98,318,075.000		192,931,081.79		193,545,147.58	614,065.79	65.57
FIXED INCOME Total									
		Base	192,329,855.790		192,931,081.79		193,545,147.58	614,065.79	65.57
Original Face:			98,318,075.000						

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									
		293,974,429.880	Base		294,575,167.15		295,189,232.94	614,065.79	100.00
	Original Face:	98,318,075.000							

& 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								
			15,543.360	1.000000	15,543.36	1.000000	15,543.36	0.00	0.00
		Base		1.000000	15,543.36	1.000000	15,543.36	0.00	0.00
US DOLLAR Total									
			15,543.360		15,543.36		15,543.36	0.00	0.00
		Base			15,543.36		15,543.36	0.00	0.00
CASH Total									
			15,543.360		15,543.36		15,543.36	0.00	0.00
		Base			15,543.36		15,543.36	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.059532	31 Dec 2030		
			20,505,010.930	100.060018	20,517,317.66	100.060000	20,517,313.94	-3.72	0.84
		Base		100.060018	20,517,317.66	100.060000	20,517,313.94	-3.72	0.84
US DOLLAR Total									
			20,505,010.930		20,517,317.66		20,517,313.94	-3.72	0.84
		Base			20,517,317.66		20,517,313.94	-3.72	0.84
CASH EQUIVALENT Total									
			20,505,010.930		20,517,317.66		20,517,313.94	-3.72	0.84
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			49,506.000	20.857952	1,032,593.79	45.180000	2,236,681.08	1,204,087.29	0.09
		Base		20.857952	1,032,593.79	45.180000	2,236,681.08	1,204,087.29	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	50,425.000	19.442744	980,400.38	24.390000	1,229,865.75	249,465.37	0.05
		Base		19.442744	980,400.38	24.390000	1,229,865.75	249,465.37	0.05
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	540,203.000	34.162741	18,454,815.25	28.630000	15,466,011.89	-2,988,803.36	0.63
		Base		34.162741	18,454,815.25	28.630000	15,466,011.89	-2,988,803.36	0.63
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	134,456.000	32.370675	4,352,431.53	123.590000	16,617,417.04	12,264,985.51	0.68
		Base		32.370675	4,352,431.53	123.590000	16,617,417.04	12,264,985.51	0.68
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	133,815.000	42.617156	5,702,814.67	102.480000	13,713,361.20	8,010,546.53	0.56
		Base		42.617156	5,702,814.67	102.480000	13,713,361.20	8,010,546.53	0.56
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,428.000	369.233664	1,265,733.00	348.250000	1,193,801.00	-71,932.00	0.05
		Base		369.233664	1,265,733.00	348.250000	1,193,801.00	-71,932.00	0.05
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	58,594.000	38.851457	2,276,462.25	91.000000	5,332,054.00	3,055,591.75	0.22
		Base		38.851457	2,276,462.25	91.000000	5,332,054.00	3,055,591.75	0.22
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	36,390.000	58.340672	2,123,017.06	458.770000	16,694,640.30	14,571,623.24	0.68
		Base		58.340672	2,123,017.06	458.770000	16,694,640.30	14,571,623.24	0.68
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	5,142.000	156.936157	806,965.72	149.140000	766,877.88	-40,087.84	0.03
		Base		156.936157	806,965.72	149.140000	766,877.88	-40,087.84	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	91,153.000	23.356738	2,129,036.71	85.640000	7,806,342.92	5,677,306.21	0.32
		Base		23.356738	2,129,036.71	85.640000	7,806,342.92	5,677,306.21	0.32
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,204.000	34.022915	789,467.72	120.170000	2,788,424.68	1,998,956.96	0.11
		Base		34.022915	789,467.72	120.170000	2,788,424.68	1,998,956.96	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,750.000	85.052640	1,424,631.72	266.760000	4,468,230.00	3,043,598.28	0.18
		Base		85.052640	1,424,631.72	266.760000	4,468,230.00	3,043,598.28	0.18
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	12,337.000	47.819830	589,953.24	111.030000	1,369,777.11	779,823.87	0.06
		Base		47.819830	589,953.24	111.030000	1,369,777.11	779,823.87	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,375.000	63.741333	597,575.00	48.830000	457,781.25	-139,793.75	0.02
		Base		63.741333	597,575.00	48.830000	457,781.25	-139,793.75	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,072.000	82.615474	666,872.11	162.660000	1,312,991.52	646,119.41	0.05
		Base		82.615474	666,872.11	162.660000	1,312,991.52	646,119.41	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,386.000	125.735792	1,180,156.14	167.110000	1,568,494.46	388,338.32	0.06
		Base		125.735792	1,180,156.14	167.110000	1,568,494.46	388,338.32	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	16,584.000	108.867751	1,805,462.79	153.330000	2,542,824.72	737,361.93	0.10
		Base		108.867751	1,805,462.79	153.330000	2,542,824.72	737,361.93	0.10
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,438.000	156.589910	851,535.93	525.380000	2,857,016.44	2,005,480.51	0.12
		Base		156.589910	851,535.93	525.380000	2,857,016.44	2,005,480.51	0.12
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	18,935.000	41.377622	783,485.28	48.650000	921,187.75	137,702.47	0.04
		Base		41.377622	783,485.28	48.650000	921,187.75	137,702.47	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	23,055.000	43.088654	993,408.91	107.180000	2,471,034.90	1,477,625.99	0.10
		Base		43.088654	993,408.91	107.180000	2,471,034.90	1,477,625.99	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	22,009.000	401.088794	8,827,563.26	1,835.740000	40,402,801.66	31,575,238.40	1.66
		Base		401.088794	8,827,563.26	1,835.740000	40,402,801.66	31,575,238.40	1.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	22,806.000	393.719351	8,979,163.53	1,827.360000	41,674,772.16	32,695,608.63	1.71
		Base		393.719351	8,979,163.53	1,827.360000	41,674,772.16	32,695,608.63	1.71
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	141,098.000	20.093281	2,835,121.80	41.080000	5,796,305.84	2,961,184.04	0.24
		Base		20.093281	2,835,121.80	41.080000	5,796,305.84	2,961,184.04	0.24
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	32,320.000	398.798089	12,889,154.24	3,206.200000	103,624,384.00	90,735,229.76	4.25
		Base		398.798089	12,889,154.24	3,206.200000	103,624,384.00	90,735,229.76	4.25
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	18,734.000	43.021120	805,957.67	72.720000	1,362,336.48	556,378.81	0.06
		Base		43.021120	805,957.67	72.720000	1,362,336.48	556,378.81	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	46,362.000	20.514150	951,077.00	17.170000	796,035.54	-155,041.46	0.03
		Base		20.514150	951,077.00	17.170000	796,035.54	-155,041.46	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	37,626.000	42.286700	1,591,079.39	80.910000	3,044,319.66	1,453,240.27	0.12
		Base		42.286700	1,591,079.39	80.910000	3,044,319.66	1,453,240.27	0.12
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	49,425.000	47.722283	2,358,673.86	116.260000	5,746,150.50	3,387,476.64	0.24
		Base		47.722283	2,358,673.86	116.260000	5,746,150.50	3,387,476.64	0.24
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	65,321.000	102.186918	6,674,951.70	37.440000	2,445,618.24	-4,229,333.46	0.10
		Base		102.186918	6,674,951.70	37.440000	2,445,618.24	-4,229,333.46	0.10
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	33,679.000	71.623364	2,412,203.28	227.360000	7,657,257.44	5,245,054.16	0.31
		Base		71.623364	2,412,203.28	227.360000	7,657,257.44	5,245,054.16	0.31
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	13,745.000	73.018407	1,003,638.01	159.020000	2,185,729.90	1,182,091.89	0.09
		Base		73.018407	1,003,638.01	159.020000	2,185,729.90	1,182,091.89	0.09

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03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	11,144.000	31.577498	351,899.64	104.200000	1,161,204.80	809,305.16	0.05
		Base		31.577498	351,899.64	104.200000	1,161,204.80	809,305.16	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	8,949.000	43.508608	389,358.53	197.870000	1,770,738.63	1,381,380.10	0.07
		Base		43.508608	389,358.53	197.870000	1,770,738.63	1,381,380.10	0.07
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	17,448.000	50.053181	873,327.91	113.260000	1,976,160.48	1,102,832.57	0.08
		Base		50.053181	873,327.91	113.260000	1,976,160.48	1,102,832.57	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	44,142.000	73.406487	3,240,309.16	241.430000	10,657,203.06	7,416,893.90	0.44
		Base		73.406487	3,240,309.16	241.430000	10,657,203.06	7,416,893.90	0.44
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	22,668.000	27.974307	634,121.58	124.880000	2,830,779.84	2,196,658.26	0.12
		Base		27.974307	634,121.58	124.880000	2,830,779.84	2,196,658.26	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	28,034.000	52.244256	1,464,615.46	147.330000	4,130,249.22	2,665,633.76	0.17
		Base		52.244256	1,464,615.46	147.330000	4,130,249.22	2,665,633.76	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	6,513.000	134.455804	875,710.65	354.370000	2,308,011.81	1,432,301.16	0.09
		Base		134.455804	875,710.65	354.370000	2,308,011.81	1,432,301.16	0.09
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	18,854.000	72.711512	1,370,902.84	296.980000	5,599,260.92	4,228,358.08	0.23
		Base		72.711512	1,370,902.84	296.980000	5,599,260.92	4,228,358.08	0.23
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	28,625.000	62.998495	1,803,331.91	14.280000	408,765.00	-1,394,566.91	0.02
		Base		62.998495	1,803,331.91	14.280000	408,765.00	-1,394,566.91	0.02
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	1,211,552.000	10.393515	12,592,284.18	131.960000	159,876,401.92	147,284,117.74	6.55
		Base		10.393515	12,592,284.18	131.960000	159,876,401.92	147,284,117.74	6.55

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	69,216.000	22.162942	1,534,030.18	96.680000	6,691,802.88	5,157,772.70	0.27
		Base		22.162942	1,534,030.18	96.680000	6,691,802.88	5,157,772.70	0.27
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	42,172.000	25.491543	1,075,029.35	50.010000	2,109,021.72	1,033,992.37	0.09
		Base		25.491543	1,075,029.35	50.010000	2,109,021.72	1,033,992.37	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,128.000	287.859859	1,188,285.50	307.560000	1,269,607.68	81,322.18	0.05
		Base		287.859859	1,188,285.50	307.560000	1,269,607.68	81,322.18	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,495.000	64.135419	288,288.71	135.470000	608,937.65	320,648.94	0.02
		Base		64.135419	288,288.71	135.470000	608,937.65	320,648.94	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,544.000	97.637741	931,854.60	89.000000	849,416.00	-82,438.60	0.03
		Base		97.637741	931,854.60	89.000000	849,416.00	-82,438.60	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	16,674.000	50.907912	848,838.52	277.430000	4,625,867.82	3,777,029.30	0.19
		Base		50.907912	848,838.52	277.430000	4,625,867.82	3,777,029.30	0.19
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	32,523.000	47.538999	1,546,110.86	165.120000	5,370,197.76	3,824,086.90	0.22
		Base		47.538999	1,546,110.86	165.120000	5,370,197.76	3,824,086.90	0.22
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,756.000	256.557153	450,514.36	1,118.370000	1,963,857.72	1,513,343.36	0.08
		Base		256.557153	450,514.36	1,118.370000	1,963,857.72	1,513,343.36	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	10,580.000	137.029656	1,449,773.76	163.670000	1,731,628.60	281,854.84	0.07
		Base		137.029656	1,449,773.76	163.670000	1,731,628.60	281,854.84	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	6,330.000	54.178355	342,948.99	150.870000	955,007.10	612,058.11	0.04
		Base		54.178355	342,948.99	150.870000	955,007.10	612,058.11	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
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	51,997.000	Local	41.087477	2,136,425.54	20.090000	1,044,619.73	-1,091,805.81	0.04
		Base	41.087477	2,136,425.54	20.090000	1,044,619.73	-1,091,805.81	0.04
058498106	BALL CORP COMMON STOCK							
	24,803.000	Local	19.184668	475,837.31	88.020000	2,183,160.06	1,707,322.75	0.09
		Base	19.184668	475,837.31	88.020000	2,183,160.06	1,707,322.75	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	577,088.000	Local	23.777720	13,721,837.14	29.650000	17,110,659.20	3,388,822.06	0.70
		Base	23.777720	13,721,837.14	29.650000	17,110,659.20	3,388,822.06	0.70
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	61,826.000	Local	35.617640	2,202,096.21	39.830000	2,462,529.58	260,433.37	0.10
		Base	35.617640	2,202,096.21	39.830000	2,462,529.58	260,433.37	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	38,705.000	Local	35.134454	1,359,879.03	76.830000	2,973,705.15	1,613,826.12	0.12
		Base	35.134454	1,359,879.03	76.830000	2,973,705.15	1,613,826.12	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	21,979.000	Local	138.826198	3,051,261.01	261.790000	5,753,882.41	2,702,621.40	0.24
		Base	138.826198	3,051,261.01	261.790000	5,753,882.41	2,702,621.40	0.24
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	10,676.000	Local	68.859456	735,143.55	62.140000	663,406.64	-71,736.91	0.03
		Base	68.859456	735,143.55	62.140000	663,406.64	-71,736.91	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	147,562.000	Local	95.657359	14,115,391.14	227.870000	33,624,952.94	19,509,561.80	1.38
		Base	95.657359	14,115,391.14	227.870000	33,624,952.94	19,509,561.80	1.38
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	17,474.000	Local	35.080067	612,989.09	108.820000	1,901,520.68	1,288,531.59	0.08
		Base	35.080067	612,989.09	108.820000	1,901,520.68	1,288,531.59	0.08
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	1,633.000	Local	454.073564	741,502.13	573.770000	936,966.41	195,464.28	0.04
		Base	454.073564	741,502.13	573.770000	936,966.41	195,464.28	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	11,661.000	105.071240	1,225,235.73	282.610000	3,295,515.21	2,070,279.48	0.14
		Base		105.071240	1,225,235.73	282.610000	3,295,515.21	2,070,279.48	0.14
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,754.000	300.659460	3,233,291.83	701.260000	7,541,350.04	4,308,058.21	0.31
		Base		300.659460	3,233,291.83	701.260000	7,541,350.04	4,308,058.21	0.31
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	40,236.000	82.315030	3,312,027.53	194.190000	7,813,428.84	4,501,401.31	0.32
		Base		82.315030	3,312,027.53	194.190000	7,813,428.84	4,501,401.31	0.32
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,106.000	417.324771	1,296,210.74	1,944.330000	6,039,088.98	4,742,878.24	0.25
		Base		417.324771	1,296,210.74	1,944.330000	6,039,088.98	4,742,878.24	0.25
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,534.000	34.690173	642,947.66	41.990000	778,242.66	135,295.00	0.03
		Base		34.690173	642,947.66	41.990000	778,242.66	135,295.00	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,734.000	93.609665	1,004,806.14	91.270000	979,692.18	-25,113.96	0.04
		Base		93.609665	1,004,806.14	91.270000	979,692.18	-25,113.96	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	108,542.000	19.618056	2,129,383.06	35.440000	3,846,728.48	1,717,345.42	0.16
		Base		19.618056	2,129,383.06	35.440000	3,846,728.48	1,717,345.42	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	171,356.000	46.291327	7,932,296.62	61.430000	10,526,399.08	2,594,102.46	0.43
		Base		46.291327	7,932,296.62	61.430000	10,526,399.08	2,594,102.46	0.43
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,762.000	115.795999	1,014,604.54	141.310000	1,238,158.22	223,553.68	0.05
		Base		115.795999	1,014,604.54	141.310000	1,238,158.22	223,553.68	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	30,664.000	190.424686	5,839,182.56	450.500000	13,814,132.00	7,974,949.44	0.57
		Base		190.424686	5,839,182.56	450.500000	13,814,132.00	7,974,949.44	0.57

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115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,841.000	26.896973	372,281.00	71.670000	991,984.47	619,703.47	0.04
		Base		26.896973	372,281.00	71.670000	991,984.47	619,703.47	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	8,188.000	85.373907	699,041.55	91.730000	751,085.24	52,043.69	0.03
		Base		85.373907	699,041.55	91.730000	751,085.24	52,043.69	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	25,433.000	26.412974	671,761.18	60.980000	1,550,904.34	879,143.16	0.06
		Base		26.412974	671,761.18	60.980000	1,550,904.34	879,143.16	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,836.000	121.309217	1,314,506.68	131.660000	1,426,667.76	112,161.08	0.06
		Base		121.309217	1,314,506.68	131.660000	1,426,667.76	112,161.08	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	16,215.000	27.596302	447,474.03	41.380000	670,976.70	223,502.67	0.03
		Base		27.596302	447,474.03	41.380000	670,976.70	223,502.67	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	10,308.000	54.591649	562,730.72	85.560000	881,952.48	319,221.76	0.04
		Base		54.591649	562,730.72	85.560000	881,952.48	319,221.76	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	27,402.000	74.230970	2,034,077.05	217.050000	5,947,604.10	3,913,527.05	0.24
		Base		74.230970	2,034,077.05	217.050000	5,947,604.10	3,913,527.05	0.24
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	27,221.000	100.546561	2,736,977.93	181.740000	4,947,144.54	2,210,166.61	0.20
		Base		100.546561	2,736,977.93	181.740000	4,947,144.54	2,210,166.61	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	21,702.000	24.264384	526,585.66	56.880000	1,234,409.76	707,824.10	0.05
		Base		24.264384	526,585.66	56.880000	1,234,409.76	707,824.10	0.05
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	57,982.000	16.831015	975,895.94	85.755000	4,972,246.41	3,996,350.47	0.20
		Base		16.831015	975,895.94	85.755000	4,972,246.41	3,996,350.47	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
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	99,191.000	Local	47.076766	4,669,591.52	71.650000	7,107,035.15	2,437,443.63	0.29
		Base	47.076766	4,669,591.52	71.650000	7,107,035.15	2,437,443.63	0.29
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
	30,205.000	Local	17.213646	519,938.18	18.330000	553,657.65	33,719.47	0.02
		Base	17.213646	519,938.18	18.330000	553,657.65	33,719.47	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	21,165.000	Local	40.652270	860,405.30	130.390000	2,759,704.35	1,899,299.05	0.11
		Base	40.652270	860,405.30	130.390000	2,759,704.35	1,899,299.05	0.11
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	15,347.000	Local	39.347672	603,868.72	48.110000	738,344.17	134,475.45	0.03
		Base	39.347672	603,868.72	48.110000	738,344.17	134,475.45	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	34,662.000	Local	57.301208	1,986,174.48	104.260000	3,613,860.12	1,627,685.64	0.15
		Base	57.301208	1,986,174.48	104.260000	3,613,860.12	1,627,685.64	0.15
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	22,236.000	Local	43.268025	962,107.81	53.730000	1,194,740.28	232,632.47	0.05
		Base	43.268025	962,107.81	53.730000	1,194,740.28	232,632.47	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
	12,437.000	Local	27.848912	346,356.92	117.780000	1,464,829.86	1,118,472.94	0.06
		Base	27.848912	346,356.92	117.780000	1,464,829.86	1,118,472.94	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	56,359.000	Local	29.804751	1,679,765.96	18.670000	1,052,222.53	-627,543.43	0.04
		Base	29.804751	1,679,765.96	18.670000	1,052,222.53	-627,543.43	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	61,754.000	Local	10.893018	672,687.42	38.500000	2,377,529.00	1,704,841.58	0.10
		Base	10.893018	672,687.42	38.500000	2,377,529.00	1,704,841.58	0.10
148806102	CATALENT INC COMMON STOCK USD.01							
	12,469.000	Local	84.289508	1,051,005.88	115.050000	1,434,558.45	383,552.57	0.06
		Base	84.289508	1,051,005.88	115.050000	1,434,558.45	383,552.57	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
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	41,218.000	Local	60.707997	2,502,262.24	182.840000	7,536,299.12	5,034,036.88	0.31
		Base	60.707997	2,502,262.24	182.840000	7,536,299.12	5,034,036.88	0.31
150870103	CELANESE CORP COMMON STOCK USD.0001							
	8,881.000	Local	85.418061	758,597.80	122.150000	1,084,814.15	326,216.35	0.04
		Base	85.418061	758,597.80	122.150000	1,084,814.15	326,216.35	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
	43,968.000	Local	50.834981	2,235,112.46	60.300000	2,651,270.40	416,157.94	0.11
		Base	50.834981	2,235,112.46	60.300000	2,651,270.40	416,157.94	0.11
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	41,287.000	Local	19.999486	825,718.78	21.090000	870,742.83	45,024.05	0.04
		Base	19.999486	825,718.78	21.090000	870,742.83	45,024.05	0.04
156782104	CERNER CORP COMMON STOCK USD.01							
	23,242.000	Local	35.227102	818,748.31	80.110000	1,861,916.62	1,043,168.31	0.08
		Base	35.227102	818,748.31	80.110000	1,861,916.62	1,043,168.31	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
	11,075.000	Local	285.394143	3,160,740.13	607.560000	6,728,727.00	3,567,986.87	0.28
		Base	285.394143	3,160,740.13	607.560000	6,728,727.00	3,567,986.87	0.28
166764100	CHEVRON CORP COMMON STOCK USD.75							
	146,030.000	Local	74.869754	10,933,230.23	85.200000	12,441,756.00	1,508,525.77	0.51
		Base	74.869754	10,933,230.23	85.200000	12,441,756.00	1,508,525.77	0.51
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	2,120.000	Local	414.820099	879,418.61	1,480.000000	3,137,600.00	2,258,181.39	0.13
		Base	414.820099	879,418.61	1,480.000000	3,137,600.00	2,258,181.39	0.13
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	18,834.000	Local	45.806334	862,716.49	84.430000	1,590,154.62	727,438.13	0.07
		Base	45.806334	862,716.49	84.430000	1,590,154.62	727,438.13	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	11,349.000	Local	42.691990	484,511.39	84.090000	954,337.41	469,826.02	0.04
		Base	42.691990	484,511.39	84.090000	954,337.41	469,826.02	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	320,355.000	Local	29.122581	9,329,564.56	44.580000	14,281,425.90	4,951,861.34	0.59
		Base	29.122581	9,329,564.56	44.580000	14,281,425.90	4,951,861.34	0.59
172908105	CINTAS CORP COMMON STOCK							
	6,662.000	Local	64.128793	427,226.02	318.120000	2,119,315.44	1,692,089.42	0.09
		Base	64.128793	427,226.02	318.120000	2,119,315.44	1,692,089.42	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01							
	157,799.000	Local	80.227481	12,659,816.24	57.990000	9,150,764.01	-3,509,052.23	0.38
		Base	80.227481	12,659,816.24	57.990000	9,150,764.01	-3,509,052.23	0.38
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	32,364.000	Local	20.295026	656,828.22	36.440000	1,179,344.16	522,515.94	0.05
		Base	20.295026	656,828.22	36.440000	1,179,344.16	522,515.94	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	9,335.000	Local	44.595233	416,296.50	133.310000	1,244,448.85	828,152.35	0.05
		Base	44.595233	416,296.50	133.310000	1,244,448.85	828,152.35	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	9,557.000	Local	69.348718	662,765.70	209.460000	2,001,809.22	1,339,043.52	0.08
		Base	69.348718	662,765.70	209.460000	2,001,809.22	1,339,043.52	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	293,157.000	Local	30.586909	8,966,766.37	48.150000	14,115,509.55	5,148,743.18	0.58
		Base	30.586909	8,966,766.37	48.150000	14,115,509.55	5,148,743.18	0.58
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	40,516.000	Local	26.834478	1,087,225.72	77.950000	3,158,222.20	2,070,996.48	0.13
		Base	26.834478	1,087,225.72	77.950000	3,158,222.20	2,070,996.48	0.13
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	65,023.000	Local	37.732082	2,453,453.16	78.000000	5,071,794.00	2,618,340.84	0.21
		Base	37.732082	2,453,453.16	78.000000	5,071,794.00	2,618,340.84	0.21
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	347,016.000	Local	15.505327	5,380,596.54	49.570000	17,201,583.12	11,820,986.58	0.71
		Base	15.505327	5,380,596.54	49.570000	17,201,583.12	11,820,986.58	0.71

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	10,542.000	44.990747	474,292.45	57.200000	603,002.40	128,709.95	0.02
		Base		44.990747	474,292.45	57.200000	603,002.40	128,709.95	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	37,020.000	22.707523	840,632.49	34.600000	1,280,892.00	440,259.51	0.05
		Base		22.707523	840,632.49	34.600000	1,280,892.00	440,259.51	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	102,675.000	47.018039	4,827,577.16	40.030000	4,110,080.25	-717,496.91	0.17
		Base		47.018039	4,827,577.16	40.030000	4,110,080.25	-717,496.91	0.17
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	25,919.000	54.743888	1,418,906.84	70.780000	1,834,546.82	415,639.98	0.08
		Base		54.743888	1,418,906.84	70.780000	1,834,546.82	415,639.98	0.08
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	12,861.000	54.338020	698,841.28	210.930000	2,712,770.73	2,013,929.45	0.11
		Base		54.338020	698,841.28	210.930000	2,712,770.73	2,013,929.45	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	3,719.000	195.613824	727,487.81	364.040000	1,353,864.76	626,376.95	0.06
		Base		195.613824	727,487.81	364.040000	1,353,864.76	626,376.95	0.06
217204106	COPART INC COMMON STOCK								
		Local	15,761.000	58.993729	929,800.17	109.750000	1,729,769.75	799,969.58	0.07
		Base		58.993729	929,800.17	109.750000	1,729,769.75	799,969.58	0.07
219350105	CORNING INC COMMON STOCK USD.5								
		Local	57,913.000	22.434371	1,299,241.70	35.870000	2,077,339.31	778,097.61	0.09
		Base		22.434371	1,299,241.70	35.870000	2,077,339.31	778,097.61	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	56,472.000	21.922800	1,238,024.34	39.860000	2,250,973.92	1,012,949.58	0.09
		Base		21.922800	1,238,024.34	39.860000	2,250,973.92	1,012,949.58	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	33,454.000	82.507564	2,760,208.05	352.430000	11,790,193.22	9,029,985.17	0.48
		Base		82.507564	2,760,208.05	352.430000	11,790,193.22	9,029,985.17	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
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	32,732.000	76.711492	2,510,920.56	159.260000	5,212,898.32	2,701,977.76	0.21
		Base		76.711492	2,510,920.56	159.260000	5,212,898.32	2,701,977.76	0.21
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	11,224.000	61.112952	685,931.77	234.420000	2,631,130.08	1,945,198.31	0.11
		Base		61.112952	685,931.77	234.420000	2,631,130.08	1,945,198.31	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	25,142.000	28.981833	728,661.25	76.800000	1,930,905.60	1,202,244.35	0.08
		Base		28.981833	728,661.25	76.800000	1,930,905.60	1,202,244.35	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	14,666.000	58.262435	854,476.87	118.720000	1,741,147.52	886,670.65	0.07
		Base		58.262435	854,476.87	118.720000	1,741,147.52	886,670.65	0.07
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	19,286.000	52.954088	1,021,272.54	28.200000	543,865.20	-477,407.34	0.02
		Base		52.954088	1,021,272.54	28.200000	543,865.20	-477,407.34	0.02
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	47,970.000	44.598303	2,139,380.60	237.840000	11,409,184.80	9,269,804.20	0.47
		Base		44.598303	2,139,380.60	237.840000	11,409,184.80	9,269,804.20	0.47
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	9,868.000	38.238435	377,336.88	116.890000	1,153,470.52	776,133.64	0.05
		Base		38.238435	377,336.88	116.890000	1,153,470.52	776,133.64	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	5,604.000	38.621224	216,433.34	117.370000	657,741.48	441,308.14	0.03
		Base		38.621224	216,433.34	117.370000	657,741.48	441,308.14	0.03
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	23,771.000	59.575607	1,416,171.75	288.800000	6,865,064.80	5,448,893.05	0.28
		Base		59.575607	1,416,171.75	288.800000	6,865,064.80	5,448,893.05	0.28
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	48,340.000	24.572744	1,187,846.43	37.960000	1,834,986.40	647,139.97	0.08
		Base		24.572744	1,187,846.43	37.960000	1,834,986.40	647,139.97	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
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	16,565.000	45.721658	757,379.27	53.490000	886,061.85	128,682.58	0.04
		Base		45.721658	757,379.27	53.490000	886,061.85	128,682.58	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	44,886.000	34.196075	1,534,925.03	16.460000	738,823.56	-796,101.47	0.03
		Base		34.196075	1,534,925.03	16.460000	738,823.56	-796,101.47	0.03
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	7,280.000	405.340302	2,950,877.40	374.850000	2,728,908.00	-221,969.40	0.11
		Base		405.340302	2,950,877.40	374.850000	2,728,908.00	-221,969.40	0.11
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	11,971.000	104.848247	1,255,138.37	56.690000	678,635.99	-576,502.38	0.03
		Base		104.848247	1,255,138.37	56.690000	678,635.99	-576,502.38	0.03
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	21,247.000	106.544447	2,263,749.87	143.950000	3,058,505.65	794,755.78	0.13
		Base		106.544447	2,263,749.87	143.950000	3,058,505.65	794,755.78	0.13
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	183,853.000	54.480328	10,016,371.69	168.170000	30,918,559.01	20,902,187.32	1.27
		Base		54.480328	10,016,371.69	168.170000	30,918,559.01	20,902,187.32	1.27
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	23,229.000	22.797364	529,559.96	83.540000	1,940,550.66	1,410,990.70	0.08
		Base		22.797364	529,559.96	83.540000	1,940,550.66	1,410,990.70	0.08
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	12,155.000	19.712818	239,609.30	41.420000	503,460.10	263,850.80	0.02
		Base		19.712818	239,609.30	41.420000	503,460.10	263,850.80	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	22,355.000	22.397546	500,697.13	35.030000	783,095.65	282,398.52	0.03
		Base		22.397546	500,697.13	35.030000	783,095.65	282,398.52	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	18,758.000	56.385773	1,057,684.33	29.020000	544,357.16	-513,327.17	0.02
		Base		56.385773	1,057,684.33	29.020000	544,357.16	-513,327.17	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
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	18,572.000	Local	61.576304	1,143,595.11	194.610000	3,614,296.92	2,470,701.81	0.15
		Base	61.576304	1,143,595.11	194.610000	3,614,296.92	2,470,701.81	0.15
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	17,835.000	Local	51.897656	925,594.70	101.660000	1,813,106.10	887,511.40	0.07
		Base	51.897656	925,594.70	101.660000	1,813,106.10	887,511.40	0.07
25746U109	DOMINION ENERGY INC COMMON STOCK							
	61,862.000	Local	52.326206	3,237,003.74	72.890000	4,509,121.18	1,272,117.44	0.18
		Base	52.326206	3,237,003.74	72.890000	4,509,121.18	1,272,117.44	0.18
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,987.000	Local	376.733632	1,125,303.36	370.760000	1,107,460.12	-17,843.24	0.05
		Base	376.733632	1,125,303.36	370.760000	1,107,460.12	-17,843.24	0.05
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,927.000	Local	35.940232	392,718.91	116.490000	1,272,886.23	880,167.32	0.05
		Base	35.940232	392,718.91	116.490000	1,272,886.23	880,167.32	0.05
260557103	DOW INC COMMON STOCK USD.01							
	56,221.000	Local	35.952124	2,021,264.38	51.900000	2,917,869.90	896,605.52	0.12
		Base	35.952124	2,021,264.38	51.900000	2,917,869.90	896,605.52	0.12
264411505	DUKE REALTY CORP REIT USD.01							
	28,173.000	Local	28.942874	815,407.58	39.560000	1,114,523.88	299,116.30	0.05
		Base	28.942874	815,407.58	39.560000	1,114,523.88	299,116.30	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	55,778.000	Local	57.835449	3,225,945.69	94.000000	5,243,132.00	2,017,186.31	0.21
		Base	57.835449	3,225,945.69	94.000000	5,243,132.00	2,017,186.31	0.21
26614N102	DUPONT DE NEMOURS INC W/D COMMON STOCK USD.01							
	55,653.000	Local	52.629701	2,929,000.74	79.450000	4,421,630.85	1,492,630.11	0.18
		Base	52.629701	2,929,000.74	79.450000	4,421,630.85	1,492,630.11	0.18
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,242.000	Local	43.273513	1,914,506.77	50.960000	2,254,572.32	340,065.55	0.09
		Base	43.273513	1,914,506.77	50.960000	2,254,572.32	340,065.55	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,280.000	Local	36.442989	374,633.93	98.350000	1,011,038.00	636,404.07	0.04
		Base	36.442989	374,633.93	98.350000	1,011,038.00	636,404.07	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	49,644.000	Local	13.345468	662,522.41	56.510000	2,805,382.44	2,142,860.03	0.12
		Base	13.345468	662,522.41	56.510000	2,805,382.44	2,142,860.03	0.12
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,838.000	Local	59.699784	1,124,624.53	204.510000	3,852,559.38	2,727,934.85	0.16
		Base	59.699784	1,124,624.53	204.510000	3,852,559.38	2,727,934.85	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,713.000	Local	41.976572	1,205,273.31	58.160000	1,669,948.08	464,674.77	0.07
		Base	41.976572	1,205,273.31	58.160000	1,669,948.08	464,674.77	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	47,276.000	Local	20.190790	954,539.77	82.580000	3,904,052.08	2,949,512.31	0.16
		Base	20.190790	954,539.77	82.580000	3,904,052.08	2,949,512.31	0.16
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	21,995.000	Local	41.972784	923,191.39	143.200000	3,149,684.00	2,226,492.61	0.13
		Base	41.972784	923,191.39	143.200000	3,149,684.00	2,226,492.61	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	45,315.000	Local	40.249756	1,823,917.70	79.350000	3,595,745.25	1,771,827.55	0.15
		Base	40.249756	1,823,917.70	79.350000	3,595,745.25	1,771,827.55	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	9,574.000	Local	200.428968	1,918,906.94	182.350000	1,745,818.90	-173,088.04	0.07
		Base	200.428968	1,918,906.94	182.350000	1,745,818.90	-173,088.04	0.07
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,172.000	Local	68.538163	1,039,861.01	95.330000	1,446,346.76	406,485.75	0.06
		Base	68.538163	1,039,861.01	95.330000	1,446,346.76	406,485.75	0.06
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,218.000	Local	110.803900	1,021,390.35	177.110000	1,632,599.98	611,209.63	0.07
		Base	110.803900	1,021,390.35	177.110000	1,632,599.98	611,209.63	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
29444U700	EQUINIX INC REIT USD.001							
	6,762.000	Local	313.466192	2,119,658.39	739.960000	5,003,609.52	2,883,951.13	0.21
		Base	313.466192	2,119,658.39	739.960000	5,003,609.52	2,883,951.13	0.21
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	25,957.000	Local	46.910385	1,217,652.86	61.640000	1,599,989.48	382,336.62	0.07
		Base	46.910385	1,217,652.86	61.640000	1,599,989.48	382,336.62	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,944.000	Local	186.707334	923,081.06	239.610000	1,184,631.84	261,550.78	0.05
		Base	186.707334	923,081.06	239.610000	1,184,631.84	261,550.78	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	9,555.000	Local	121.743704	1,163,261.09	199.090000	1,902,304.95	739,043.86	0.08
		Base	121.743704	1,163,261.09	199.090000	1,902,304.95	739,043.86	0.08
30034W106	EVERGY INC COMMON STOCK							
	17,196.000	Local	54.315550	934,010.20	53.730000	923,941.08	-10,069.12	0.04
		Base	54.315550	934,010.20	53.730000	923,941.08	-10,069.12	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	25,980.000	Local	38.323637	995,648.08	87.500000	2,273,250.00	1,277,601.92	0.09
		Base	38.323637	995,648.08	87.500000	2,273,250.00	1,277,601.92	0.09
30161N101	EXELON CORP COMMON STOCK							
	73,983.000	Local	41.259193	3,052,478.84	41.560000	3,074,733.48	22,254.64	0.13
		Base	41.259193	3,052,478.84	41.560000	3,074,733.48	22,254.64	0.13
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,302.000	Local	70.497758	726,267.90	124.100000	1,278,478.20	552,210.30	0.05
		Base	70.497758	726,267.90	124.100000	1,278,478.20	552,210.30	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	12,827.000	Local	44.168407	566,548.16	89.520000	1,148,273.04	581,724.88	0.05
		Base	44.168407	566,548.16	89.520000	1,148,273.04	581,724.88	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	9,796.000	Local	87.646772	858,587.78	113.790000	1,114,686.84	256,099.06	0.05
		Base	87.646772	858,587.78	113.790000	1,114,686.84	256,099.06	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
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	320,490.000	58.763094	18,832,983.99	44.840000	14,370,771.60	-4,462,212.39	0.59
		Base		58.763094	18,832,983.99	44.840000	14,370,771.60	-4,462,212.39	0.59
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	9,936.000	30.512732	303,174.51	52.050000	517,168.80	213,994.29	0.02
		Base		30.512732	303,174.51	52.050000	517,168.80	213,994.29	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	9,841.000	31.381767	308,827.97	108.290000	1,065,681.89	756,853.92	0.04
		Base		31.381767	308,827.97	108.290000	1,065,681.89	756,853.92	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
		Local	182,278.000	77.419349	14,111,844.11	258.330000	47,087,875.74	32,976,031.63	1.93
		Base		77.419349	14,111,844.11	258.330000	47,087,875.74	32,976,031.63	1.93
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	43,506.000	16.694232	726,299.24	45.590000	1,983,438.54	1,257,139.30	0.08
		Base		16.694232	726,299.24	45.590000	1,983,438.54	1,257,139.30	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	5,223.000	145.454532	759,709.02	87.560000	457,325.88	-302,383.14	0.02
		Base		145.454532	759,709.02	87.560000	457,325.88	-302,383.14	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	18,321.000	86.021472	1,575,999.39	235.340000	4,311,664.14	2,735,664.75	0.18
		Base		86.021472	1,575,999.39	235.340000	4,311,664.14	2,735,664.75	0.18
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	4,679.000	128.663680	602,017.36	195.950000	916,850.05	314,832.69	0.04
		Base		128.663680	602,017.36	195.950000	916,850.05	314,832.69	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	47,053.000	85.818482	4,038,017.03	123.460000	5,809,163.38	1,771,146.35	0.24
		Base		85.818482	4,038,017.03	123.460000	5,809,163.38	1,771,146.35	0.24
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	54,061.000	24.220316	1,309,374.49	28.930000	1,563,984.73	254,610.24	0.06
		Base		24.220316	1,309,374.49	28.930000	1,563,984.73	254,610.24	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
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
		Local	13,187.000	88.800367	1,171,010.44	144.990000	1,911,983.13	740,972.69	0.08
		Base		88.800367	1,171,010.44	144.990000	1,911,983.13	740,972.69	0.08
337738108	FISERV INC COMMON STOCK USD.01								
		Local	43,575.000	46.555751	2,028,666.85	102.690000	4,474,716.75	2,446,049.90	0.18
		Base		46.555751	2,028,666.85	102.690000	4,474,716.75	2,446,049.90	0.18
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,118.000	43.718215	1,797,605.55	30.760000	1,264,789.68	-532,815.87	0.05
		Base		43.718215	1,797,605.55	30.760000	1,264,789.68	-532,815.87	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	6,321.000	211.539207	1,337,139.33	242.750000	1,534,422.75	197,283.42	0.06
		Base		211.539207	1,337,139.33	242.750000	1,534,422.75	197,283.42	0.06
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	9,874.000	25.628767	253,058.45	35.560000	351,119.44	98,060.99	0.01
		Base		25.628767	253,058.45	35.560000	351,119.44	98,060.99	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	296,397.000	11.999247	3,556,540.93	10.530000	3,121,060.41	-435,480.52	0.13
		Base		11.999247	3,556,540.93	10.530000	3,121,060.41	-435,480.52	0.13
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	10,211.000	82.144753	838,780.07	144.750000	1,478,042.25	639,262.18	0.06
		Base		82.144753	838,780.07	144.750000	1,478,042.25	639,262.18	0.06
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	25,557.000	24.980783	638,433.86	66.080000	1,688,806.56	1,050,372.70	0.07
		Base		24.980783	638,433.86	66.080000	1,688,806.56	1,050,372.70	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	10,533.000	56.744677	597,691.68	86.250000	908,471.25	310,779.57	0.04
		Base		56.744677	597,691.68	86.250000	908,471.25	310,779.57	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	25,603.000	40.600602	1,039,497.22	31.180000	798,301.54	-241,195.68	0.03
		Base		40.600602	1,039,497.22	31.180000	798,301.54	-241,195.68	0.03

& 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
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	11,731.000	Local	40.466065	474,707.41	29.890000	350,639.59	-124,067.82	0.01
		Base	40.466065	474,707.41	29.890000	350,639.59	-124,067.82	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	20,656.000	Local	25.365190	523,943.36	26.290000	543,046.24	19,102.88	0.02
		Base	25.365190	523,943.36	26.290000	543,046.24	19,102.88	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	110,179.000	Local	22.764815	2,508,204.58	26.910000	2,964,916.89	456,712.31	0.12
		Base	22.764815	2,508,204.58	26.910000	2,964,916.89	456,712.31	0.12
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	14,583.000	Local	53.544029	780,832.58	115.410000	1,683,024.03	902,191.45	0.07
		Base	53.544029	780,832.58	115.410000	1,683,024.03	902,191.45	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
	15,589.000	Local	26.223851	408,803.61	20.250000	315,677.25	-93,126.36	0.01
		Base	26.223851	408,803.61	20.250000	315,677.25	-93,126.36	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
	6,775.000	Local	110.469240	748,429.10	151.910000	1,029,190.25	280,761.15	0.04
		Base	110.469240	748,429.10	151.910000	1,029,190.25	280,761.15	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	17,635.000	Local	67.604413	1,192,203.82	146.680000	2,586,701.80	1,394,497.98	0.11
		Base	67.604413	1,192,203.82	146.680000	2,586,701.80	1,394,497.98	0.11
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	663,832.000	Local	29.362861	19,492,006.50	10.680000	7,089,725.76	-12,402,280.74	0.29
		Base	29.362861	19,492,006.50	10.680000	7,089,725.76	-12,402,280.74	0.29
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	46,333.000	Local	31.938767	1,479,818.89	58.100000	2,691,947.30	1,212,128.41	0.11
		Base	31.938767	1,479,818.89	58.100000	2,691,947.30	1,212,128.41	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	95,450.000	Local	34.896757	3,330,895.45	50.680000	4,837,406.00	1,506,510.55	0.20
		Base	34.896757	3,330,895.45	50.680000	4,837,406.00	1,506,510.55	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
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	10,939.000	45.272135	495,231.89	93.880000	1,026,953.32	531,721.43	0.04
		Base		45.272135	495,231.89	93.880000	1,026,953.32	531,721.43	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	95,008.000	25.187849	2,393,047.12	65.600000	6,232,524.80	3,839,477.68	0.26
		Base		25.187849	2,393,047.12	65.600000	6,232,524.80	3,839,477.68	0.26
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	22,697.000	109.252466	2,479,703.23	176.520000	4,006,474.44	1,526,771.21	0.16
		Base		109.252466	2,479,703.23	176.520000	4,006,474.44	1,526,771.21	0.16
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	7,299.000	24.473025	178,628.61	90.390000	659,756.61	481,128.00	0.03
		Base		24.473025	178,628.61	90.390000	659,756.61	481,128.00	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	26,069.000	129.912224	3,386,681.78	271.170000	7,069,130.73	3,682,448.95	0.29
		Base		129.912224	3,386,681.78	271.170000	7,069,130.73	3,682,448.95	0.29
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	3,417.000	113.864440	389,074.79	364.390000	1,245,120.63	856,045.84	0.05
		Base		113.864440	389,074.79	364.390000	1,245,120.63	856,045.84	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	20,001.000	75.508600	1,510,247.51	162.480000	3,249,762.48	1,739,514.97	0.13
		Base		75.508600	1,510,247.51	162.480000	3,249,762.48	1,739,514.97	0.13
40434L105	HP INC COMMON STOCK USD.01								
		Local	104,127.000	15.588651	1,623,199.49	24.340000	2,534,451.18	911,251.69	0.10
		Base		15.588651	1,623,199.49	24.340000	2,534,451.18	911,251.69	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	67,028.000	30.824318	2,066,092.37	17.630000	1,181,703.64	-884,388.73	0.05
		Base		30.824318	2,066,092.37	17.630000	1,181,703.64	-884,388.73	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	26,414.000	31.824629	840,615.74	15.290000	403,870.06	-436,745.68	0.02
		Base		31.824629	840,615.74	15.290000	403,870.06	-436,745.68	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
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	27,160.000	Local	44.034804	1,195,985.27	48.020000	1,304,223.20	108,237.93	0.05
		Base	44.034804	1,195,985.27	48.020000	1,304,223.20	108,237.93	0.05
418056107	HASBRO INC COMMON STOCK USD.5							
	9,662.000	Local	43.199351	417,392.13	93.820000	906,488.84	489,096.71	0.04
		Base	43.199351	417,392.13	93.820000	906,488.84	489,096.71	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,811.000	Local	34.442281	1,405,623.91	29.650000	1,210,046.15	-195,577.76	0.05
		Base	34.442281	1,405,623.91	29.650000	1,210,046.15	-195,577.76	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,783.000	Local	126.817707	733,386.80	144.790000	837,320.57	103,933.77	0.03
		Base	126.817707	733,386.80	144.790000	837,320.57	103,933.77	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	11,181.000	Local	59.464020	664,867.21	145.440000	1,626,164.64	961,297.43	0.07
		Base	59.464020	664,867.21	145.440000	1,626,164.64	961,297.43	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,715.000	Local	51.357546	1,063,871.56	53.980000	1,118,195.70	54,324.14	0.05
		Base	51.357546	1,063,871.56	53.980000	1,118,195.70	54,324.14	0.05
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	97,530.000	Local	10.794024	1,052,741.17	12.340000	1,203,520.20	150,779.03	0.05
		Base	10.794024	1,052,741.17	12.340000	1,203,520.20	150,779.03	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	21,029.000	Local	70.919199	1,491,359.83	101.390000	2,132,130.31	640,770.48	0.09
		Base	70.919199	1,491,359.83	101.390000	2,132,130.31	640,770.48	0.09
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	11,307.000	Local	68.060909	769,564.70	28.460000	321,797.22	-447,767.48	0.01
		Base	68.060909	769,564.70	28.460000	321,797.22	-447,767.48	0.01
436440101	HOLOGIC INC COMMON STOCK USD.01							
	19,476.000	Local	35.920359	699,584.91	79.730000	1,552,821.48	853,236.57	0.06
		Base	35.920359	699,584.91	79.730000	1,552,821.48	853,236.57	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
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	81,565.000	Local	55.603732	4,535,318.38	270.820000	22,089,433.30	17,554,114.92	0.91
		Base	55.603732	4,535,318.38	270.820000	22,089,433.30	17,554,114.92	0.91
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	53,201.000	Local	53.339431	2,837,711.07	195.370000	10,393,879.37	7,556,168.30	0.43
		Base	53.339431	2,837,711.07	195.370000	10,393,879.37	7,556,168.30	0.43
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,258.000	Local	14.826998	315,192.33	46.860000	996,149.88	680,957.55	0.04
		Base	14.826998	315,192.33	46.860000	996,149.88	680,957.55	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,526.000	Local	18.404379	985,112.81	13.550000	725,277.30	-259,835.51	0.03
		Base	18.404379	985,112.81	13.550000	725,277.30	-259,835.51	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	29,621.000	Local	33.444695	990,665.31	24.580000	728,084.18	-262,581.13	0.03
		Base	33.444695	990,665.31	24.580000	728,084.18	-262,581.13	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
	10,032.000	Local	66.935615	671,498.09	383.110000	3,843,359.52	3,171,861.43	0.16
		Base	66.935615	671,498.09	383.110000	3,843,359.52	3,171,861.43	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,330.000	Local	84.503545	534,907.44	134.660000	852,397.80	317,490.36	0.03
		Base	84.503545	534,907.44	134.660000	852,397.80	317,490.36	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	77,093.000	Local	10.304937	794,438.53	13.225000	1,019,554.93	225,116.40	0.04
		Base	10.304937	794,438.53	13.225000	1,019,554.93	225,116.40	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,070.000	Local	225.860094	693,390.49	157.330000	483,003.10	-210,387.39	0.02
		Base	225.860094	693,390.49	157.330000	483,003.10	-210,387.39	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,710.000	Local	232.219074	629,313.69	223.430000	605,495.30	-23,818.39	0.02
		Base	232.219074	629,313.69	223.430000	605,495.30	-23,818.39	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
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,740.000	Local	159.842113	917,493.73	186.190000	1,068,730.60	151,236.87	0.04
		Base	159.842113	917,493.73	186.190000	1,068,730.60	151,236.87	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,464.000	Local	128.124587	828,197.33	478.680000	3,094,187.52	2,265,990.19	0.13
		Base	128.124587	828,197.33	478.680000	3,094,187.52	2,265,990.19	0.13
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	21,844.000	Local	53.142829	1,160,851.96	194.210000	4,242,323.24	3,081,471.28	0.17
		Base	53.142829	1,160,851.96	194.210000	4,242,323.24	3,081,471.28	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,074.000	Local	189.914034	2,103,108.01	426.440000	4,722,396.56	2,619,288.55	0.19
		Base	189.914034	2,103,108.01	426.440000	4,722,396.56	2,619,288.55	0.19
45337C102	INCYTE CORP COMMON STOCK USD.001							
	14,117.000	Local	126.286998	1,782,793.55	89.750000	1,267,000.75	-515,792.80	0.05
		Base	126.286998	1,782,793.55	89.750000	1,267,000.75	-515,792.80	0.05
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,182.000	Local	17.971129	506,462.35	41.840000	1,179,134.88	672,672.53	0.05
		Base	17.971129	506,462.35	41.840000	1,179,134.88	672,672.53	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	310,578.000	Local	30.441591	9,454,488.55	55.510000	17,240,184.78	7,785,696.23	0.71
		Base	30.441591	9,454,488.55	55.510000	17,240,184.78	7,785,696.23	0.71
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	42,565.000	Local	33.704404	1,434,627.95	110.350000	4,697,047.75	3,262,419.80	0.19
		Base	33.704404	1,434,627.95	110.350000	4,697,047.75	3,262,419.80	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,531.000	Local	119.580612	8,075,398.33	119.110000	8,043,617.41	-31,780.92	0.33
		Base	119.580612	8,075,398.33	119.110000	8,043,617.41	-31,780.92	0.33
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	8,103.000	Local	74.727866	605,519.90	112.380000	910,615.14	305,095.24	0.04
		Base	74.727866	605,519.90	112.380000	910,615.14	305,095.24	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
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	29,795.000	34.857953	1,038,592.72	50.310000	1,498,986.45	460,393.73	0.06
		Base		34.857953	1,038,592.72	50.310000	1,498,986.45	460,393.73	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	29,569.000	17.805439	526,489.03	24.070000	711,725.83	185,236.80	0.03
		Base		17.805439	526,489.03	24.070000	711,725.83	185,236.80	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	19,927.000	69.563036	1,386,182.61	361.230000	7,198,230.21	5,812,047.60	0.30
		Base		69.563036	1,386,182.61	361.230000	7,198,230.21	5,812,047.60	0.30
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	8,913.000	173.724574	1,548,407.13	747.640000	6,663,715.32	5,115,308.19	0.27
		Base		173.724574	1,548,407.13	747.640000	6,663,715.32	5,115,308.19	0.27
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,548.000	109.194274	1,588,558.30	177.800000	2,586,634.40	998,076.10	0.11
		Base		109.194274	1,588,558.30	177.800000	2,586,634.40	998,076.10	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	21,844.000	30.792479	672,630.92	33.670000	735,487.48	62,856.56	0.03
		Base		30.792479	672,630.92	33.670000	735,487.48	62,856.56	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	371.520000	22,922,784.00	3,057,213.23	0.94
		Base		321.970353	19,865,570.77	371.520000	22,922,784.00	3,057,213.23	0.94
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	231,103.000	45.812086	10,587,310.56	128.670000	29,736,023.01	19,148,712.45	1.22
		Base		45.812086	10,587,310.56	128.670000	29,736,023.01	19,148,712.45	1.22
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	9,837.000	77.505902	762,425.56	100.960000	993,143.52	230,717.96	0.04
		Base		77.505902	762,425.56	100.960000	993,143.52	230,717.96	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	199,792.000	67.077320	13,401,512.01	163.130000	32,592,068.96	19,190,556.95	1.34
		Base		67.077320	13,401,512.01	163.130000	32,592,068.96	19,190,556.95	1.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	24,997.000	Local	20.381321	509,471.89	24.420000	610,426.74	100,954.85	0.03
		Base	20.381321	509,471.89	24.420000	610,426.74	100,954.85	0.03
482480100	KLA CORP COMMON STOCK USD.001							
	11,707.000	Local	55.981690	655,377.64	280.070000	3,278,779.49	2,623,401.85	0.13
		Base	55.981690	655,377.64	280.070000	3,278,779.49	2,623,401.85	0.13
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	7,097.000	Local	113.101943	802,684.49	202.670000	1,438,348.99	635,664.50	0.06
		Base	113.101943	802,684.49	202.670000	1,438,348.99	635,664.50	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
	19,275.000	Local	47.078894	907,445.69	58.940000	1,136,068.50	228,622.81	0.05
		Base	47.078894	907,445.69	58.940000	1,136,068.50	228,622.81	0.05
493267108	KEYCORP COMMON STOCK USD1.0							
	74,041.000	Local	13.376130	990,382.03	16.860000	1,248,331.26	257,949.23	0.05
		Base	13.376130	990,382.03	16.860000	1,248,331.26	257,949.23	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	14,060.000	Local	61.050142	858,364.99	141.590000	1,990,755.40	1,132,390.41	0.08
		Base	61.050142	858,364.99	141.590000	1,990,755.40	1,132,390.41	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	25,784.000	Local	66.239956	1,707,931.03	132.100000	3,406,066.40	1,698,135.37	0.14
		Base	66.239956	1,707,931.03	132.100000	3,406,066.40	1,698,135.37	0.14
49446R109	KIMCO REALTY CORP REIT USD.01							
	32,775.000	Local	22.823155	748,028.91	16.510000	541,115.25	-206,913.66	0.02
		Base	22.823155	748,028.91	16.510000	541,115.25	-206,913.66	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	147,636.000	Local	33.733481	4,980,276.27	14.080000	2,078,714.88	-2,901,561.39	0.09
		Base	33.733481	4,980,276.27	14.080000	2,078,714.88	-2,901,561.39	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	49,120.000	Local	31.855248	1,564,729.78	33.510000	1,646,011.20	81,281.42	0.07
		Base	31.855248	1,564,729.78	33.510000	1,646,011.20	81,281.42	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
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	58,679.000	15.110103	886,645.74	34.500000	2,024,425.50	1,137,779.76	0.08
		Base		15.110103	886,645.74	34.500000	2,024,425.50	1,137,779.76	0.08
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	17,725.000	30.184631	535,022.58	40.760000	722,471.00	187,448.42	0.03
		Base		30.184631	535,022.58	40.760000	722,471.00	187,448.42	0.03
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	21,218.000	31.029811	658,390.52	35.090000	744,539.62	86,149.10	0.03
		Base		31.029811	658,390.52	35.090000	744,539.62	86,149.10	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	15,967.000	68.369185	1,091,650.77	171.510000	2,738,500.17	1,646,849.40	0.11
		Base		68.369185	1,091,650.77	171.510000	2,738,500.17	1,646,849.40	0.11
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	7,381.000	78.930532	582,586.26	228.910000	1,689,584.71	1,106,998.45	0.07
		Base		78.930532	582,586.26	228.910000	1,689,584.71	1,106,998.45	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	10,928.000	58.218228	636,208.80	483.950000	5,288,605.60	4,652,396.80	0.22
		Base		58.218228	636,208.80	483.950000	5,288,605.60	4,652,396.80	0.22
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	11,090.000	76.026085	843,129.28	74.700000	828,423.00	-14,706.28	0.03
		Base		76.026085	843,129.28	74.700000	828,423.00	-14,706.28	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	24,890.000	55.233433	1,374,760.15	48.090000	1,196,960.10	-177,800.05	0.05
		Base		55.233433	1,374,760.15	48.090000	1,196,960.10	-177,800.05	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	17,190.000	50.635543	870,424.98	236.650000	4,068,013.50	3,197,588.52	0.17
		Base		50.635543	870,424.98	236.650000	4,068,013.50	3,197,588.52	0.17
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	10,046.000	24.512959	246,257.19	41.000000	411,886.00	165,628.81	0.02
		Base		24.512959	246,257.19	41.000000	411,886.00	165,628.81	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
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,145.000	Local	84.669630	858,973.40	106.060000	1,075,978.70	217,005.30	0.04
		Base	84.669630	858,973.40	106.060000	1,075,978.70	217,005.30	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	20,858.000	Local	52.051214	1,085,684.22	83.150000	1,734,342.70	648,658.48	0.07
		Base	52.051214	1,085,684.22	83.150000	1,734,342.70	648,658.48	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	60,202.000	Local	64.382460	3,875,952.83	207.970000	12,520,209.94	8,644,257.11	0.51
		Base	64.382460	3,875,952.83	207.970000	12,520,209.94	8,644,257.11	0.51
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	13,776.000	Local	39.689340	546,760.35	45.490000	626,670.24	79,909.89	0.03
		Base	39.689340	546,760.35	45.490000	626,670.24	79,909.89	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,841.000	Local	70.082504	759,764.43	66.450000	720,384.45	-39,379.98	0.03
		Base	70.082504	759,764.43	66.450000	720,384.45	-39,379.98	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	18,664.000	Local	94.939963	1,771,959.47	321.820000	6,006,448.48	4,234,489.01	0.25
		Base	94.939963	1,771,959.47	321.820000	6,006,448.48	4,234,489.01	0.25
540424108	LOEWS CORP COMMON STOCK USD.01							
	17,713.000	Local	30.481047	539,910.78	45.290000	802,221.77	262,310.99	0.03
		Base	30.481047	539,910.78	45.290000	802,221.77	262,310.99	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	55,556.000	Local	29.456430	1,636,481.41	166.850000	9,269,518.60	7,633,037.19	0.38
		Base	29.456430	1,636,481.41	166.850000	9,269,518.60	7,633,037.19	0.38
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	74,890.000	Local	39.375737	2,948,848.95	12.380000	927,138.20	-2,021,710.75	0.04
		Base	39.375737	2,948,848.95	12.380000	927,138.20	-2,021,710.75	0.04
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	9,729.000	Local	100.906755	981,721.82	132.470000	1,288,800.63	307,078.81	0.05
		Base	100.906755	981,721.82	132.470000	1,288,800.63	307,078.81	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	31,078.000	31.650984	983,649.27	28.560000	887,587.68	-96,061.59	0.04
		Base		31.650984	983,649.27	28.560000	887,587.68	-96,061.59	0.04
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	6,290.000	159.019984	1,000,235.70	395.300000	2,486,437.00	1,486,201.30	0.10
		Base		159.019984	1,000,235.70	395.300000	2,486,437.00	1,486,201.30	0.10
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	59,900.000	16.991190	1,017,772.27	7.240000	433,676.00	-584,096.27	0.02
		Base		16.991190	1,017,772.27	7.240000	433,676.00	-584,096.27	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	69,816.000	32.426638	2,263,898.15	43.160000	3,013,258.56	749,360.41	0.12
		Base		32.426638	2,263,898.15	43.160000	3,013,258.56	749,360.41	0.12
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,877.000	328.279538	944,460.23	540.760000	1,555,766.52	611,306.29	0.06
		Base		328.279538	944,460.23	540.760000	1,555,766.52	611,306.29	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	38,489.000	43.142706	1,660,519.63	109.910000	4,230,325.99	2,569,806.36	0.17
		Base		43.142706	1,660,519.63	109.910000	4,230,325.99	2,569,806.36	0.17
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,156.000	41.571588	837,916.93	116.310000	2,344,344.36	1,506,427.43	0.10
		Base		41.571588	837,916.93	116.310000	2,344,344.36	1,506,427.43	0.10
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	4,722.000	140.964945	665,636.47	287.410000	1,357,150.02	691,513.55	0.06
		Base		140.964945	665,636.47	287.410000	1,357,150.02	691,513.55	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	19,830.000	20.968193	415,799.27	54.310000	1,076,967.30	661,168.03	0.04
		Base		20.968193	415,799.27	54.310000	1,076,967.30	661,168.03	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	66,690.000	44.200983	2,947,763.53	316.290000	21,093,380.10	18,145,616.57	0.86
		Base		44.200983	2,947,763.53	316.290000	21,093,380.10	18,145,616.57	0.86

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	20,259.000	55.822437	1,130,906.76	87.710000	1,776,916.89	646,010.13	0.07
		Base		55.822437	1,130,906.76	87.710000	1,776,916.89	646,010.13	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	18,851.000	26.065710	491,364.69	89.540000	1,687,918.54	1,196,553.85	0.07
		Base		26.065710	491,364.69	89.540000	1,687,918.54	1,196,553.85	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	56,536.000	59.012972	3,336,357.36	207.840000	11,750,442.24	8,414,084.88	0.48
		Base		59.012972	3,336,357.36	207.840000	11,750,442.24	8,414,084.88	0.48
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	12,165.000	65.725846	799,554.92	174.470000	2,122,427.55	1,322,872.63	0.09
		Base		65.725846	799,554.92	174.470000	2,122,427.55	1,322,872.63	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	191,802.000	48.120887	9,229,682.46	77.070000	14,782,180.14	5,552,497.68	0.61
		Base		48.120887	9,229,682.46	77.070000	14,782,180.14	5,552,497.68	0.61
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	57,981.000	36.093317	2,092,726.62	48.150000	2,791,785.15	699,058.53	0.11
		Base		36.093317	2,092,726.62	48.150000	2,791,785.15	699,058.53	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,807.000	427.411832	772,333.18	1,168.100000	2,110,756.70	1,338,423.52	0.09
		Base		427.411832	772,333.18	1,168.100000	2,110,756.70	1,338,423.52	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	573,110.000	43.427856	24,888,938.75	231.960000	132,938,595.60	108,049,656.85	5.45
		Base		43.427856	24,888,938.75	231.960000	132,938,595.60	108,049,656.85	5.45
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	19,733.000	47.243494	932,255.87	136.110000	2,685,858.63	1,753,602.76	0.11
		Base		47.243494	932,255.87	136.110000	2,685,858.63	1,753,602.76	0.11
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	84,372.000	21.587709	1,821,398.18	78.270000	6,603,796.44	4,782,398.26	0.27
		Base		21.587709	1,821,398.18	78.270000	6,603,796.44	4,782,398.26	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
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,672.000	Local	91.449455	793,049.67	132.750000	1,151,208.00	358,158.33	0.05
		Base	91.449455	793,049.67	132.750000	1,151,208.00	358,158.33	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,535.000	Local	83.135226	377,018.25	143.600000	651,226.00	274,207.75	0.03
		Base	83.135226	377,018.25	143.600000	651,226.00	274,207.75	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	14,266.000	Local	51.620304	736,415.25	50.160000	715,582.56	-20,832.69	0.03
		Base	51.620304	736,415.25	50.160000	715,582.56	-20,832.69	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	108,569.000	Local	19.894083	2,159,880.70	55.440000	6,019,065.36	3,859,184.66	0.25
		Base	19.894083	2,159,880.70	55.440000	6,019,065.36	3,859,184.66	0.25
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	28,007.000	Local	30.065454	842,043.17	86.830000	2,431,847.81	1,589,804.64	0.10
		Base	30.065454	842,043.17	86.830000	2,431,847.81	1,589,804.64	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
	12,250.000	Local	46.409141	568,511.98	266.260000	3,261,685.00	2,693,173.02	0.13
		Base	46.409141	568,511.98	266.260000	3,261,685.00	2,693,173.02	0.13
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	108,311.000	Local	35.330699	3,826,703.30	67.050000	7,262,252.55	3,435,549.25	0.30
		Base	35.330699	3,826,703.30	67.050000	7,262,252.55	3,435,549.25	0.30
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,152.000	Local	46.699015	1,221,272.65	25.960000	678,905.92	-542,366.73	0.03
		Base	46.699015	1,221,272.65	25.960000	678,905.92	-542,366.73	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,857.000	Local	82.291591	1,058,022.99	167.550000	2,154,190.35	1,096,167.36	0.09
		Base	82.291591	1,058,022.99	167.550000	2,154,190.35	1,096,167.36	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	18,507.000	Local	24.739188	457,848.15	41.410000	766,374.87	308,526.72	0.03
		Base	24.739188	457,848.15	41.410000	766,374.87	308,526.72	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62944T105	NVR INC COMMON STOCK USD.01							
	265.000	Local	3,619.243057	959,099.41	4,446.480000	1,178,317.20	219,217.79	0.05
		Base	3,619.243057	959,099.41	4,446.480000	1,178,317.20	219,217.79	0.05
62955J103	NOV INC COMMON STOCK USD.01							
	29,446.000	Local	44.037652	1,296,732.71	12.380000	364,541.48	-932,191.23	0.01
		Base	44.037652	1,296,732.71	12.380000	364,541.48	-932,191.23	0.01
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,706.000	Local	37.576831	327,143.89	135.270000	1,177,660.62	850,516.73	0.05
		Base	37.576831	327,143.89	135.270000	1,177,660.62	850,516.73	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	16,936.000	Local	36.191513	612,939.46	66.440000	1,125,227.84	512,288.38	0.05
		Base	36.191513	612,939.46	66.440000	1,125,227.84	512,288.38	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	33,498.000	Local	66.978394	2,243,642.23	532.390000	17,834,000.22	15,590,357.99	0.73
		Base	66.978394	2,243,642.23	532.390000	17,834,000.22	15,590,357.99	0.73
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	28,652.000	Local	32.908553	942,895.85	24.020000	688,221.04	-254,674.81	0.03
		Base	32.908553	942,895.85	24.020000	688,221.04	-254,674.81	0.03
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	60,890.000	Local	36.637599	2,230,863.39	59.600000	3,629,044.00	1,398,180.61	0.15
		Base	36.637599	2,230,863.39	59.600000	3,629,044.00	1,398,180.61	0.15
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	29,635.000	Local	12.044851	356,949.17	19.400000	574,919.00	217,969.83	0.02
		Base	12.044851	356,949.17	19.400000	574,919.00	217,969.83	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	9,228.000	Local	12.874669	118,807.45	18.880000	174,224.64	55,417.19	0.01
		Base	12.874669	118,807.45	18.880000	174,224.64	55,417.19	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	148,425.000	Local	18.920232	2,808,235.49	80.870000	12,003,129.75	9,194,894.26	0.49
		Base	18.920232	2,808,235.49	80.870000	12,003,129.75	9,194,894.26	0.49

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
654106103	NIKE INC CL B COMMON STOCK								
		Local	95,133.000	21.210188	2,017,788.78	133.590000	12,708,817.47	10,691,028.69	0.52
		Base		21.210188	2,017,788.78	133.590000	12,708,817.47	10,691,028.69	0.52
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	29,053.000	12.564875	365,047.30	22.150000	643,523.95	278,476.65	0.03
		Base		12.564875	365,047.30	22.150000	643,523.95	278,476.65	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	19,271.000	49.578986	955,436.64	236.620000	4,559,904.02	3,604,467.38	0.19
		Base		49.578986	955,436.64	236.620000	4,559,904.02	3,604,467.38	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	15,785.000	61.407159	969,312.00	89.190000	1,407,864.15	438,552.15	0.06
		Base		61.407159	969,312.00	89.190000	1,407,864.15	438,552.15	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	11,750.000	72.456216	851,360.54	286.610000	3,367,667.50	2,516,306.96	0.14
		Base		72.456216	851,360.54	286.610000	3,367,667.50	2,516,306.96	0.14
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01								
		Local	44,874.000	27.463652	1,232,403.94	21.070000	945,495.18	-286,908.76	0.04
		Base		27.463652	1,232,403.94	21.070000	945,495.18	-286,908.76	0.04
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	22,881.000	35.606920	814,721.93	48.730000	1,114,991.13	300,269.20	0.05
		Base		35.606920	814,721.93	48.730000	1,114,991.13	300,269.20	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	46,934.000	56.579713	2,655,512.25	519.590000	24,386,437.06	21,730,924.81	1.00
		Base		56.579713	2,655,512.25	519.590000	24,386,437.06	21,730,924.81	1.00
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	5,496.000	66.617549	366,130.05	425.470000	2,338,383.12	1,972,253.07	0.10
		Base		66.617549	366,130.05	425.470000	2,338,383.12	1,972,253.07	0.10
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	63,542.000	43.835391	2,785,388.42	20.060000	1,274,652.52	-1,510,735.90	0.05
		Base		43.835391	2,785,388.42	20.060000	1,274,652.52	-1,510,735.90	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	8.750000	80,290.00	34,868.80	0.00
		Base		4.950000	45,421.20	8.750000	80,290.00	34,868.80	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	7,291.000	124.919694	910,789.49	194.000000	1,414,454.00	503,664.51	0.06
		Base		124.919694	910,789.49	194.000000	1,414,454.00	503,664.51	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	16,278.000	44.188911	719,307.10	62.380000	1,015,421.64	296,114.54	0.04
		Base		44.188911	719,307.10	62.380000	1,015,421.64	296,114.54	0.04
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	33,685.000	38.859153	1,308,970.58	39.830000	1,341,673.55	32,702.97	0.06
		Base		38.859153	1,308,970.58	39.830000	1,341,673.55	32,702.97	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	143,770.000	23.692895	3,406,327.58	60.430000	8,688,021.10	5,281,693.52	0.36
		Base		23.692895	3,406,327.58	60.430000	8,688,021.10	5,281,693.52	0.36
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	30,863.000	34.316081	1,059,097.20	64.650000	1,995,292.95	936,195.75	0.08
		Base		34.316081	1,059,097.20	64.650000	1,995,292.95	936,195.75	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	32,137.000	82.156748	2,640,271.40	143.520000	4,612,302.24	1,972,030.84	0.19
		Base		82.156748	2,640,271.40	143.520000	4,612,302.24	1,972,030.84	0.19
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	17,906.000	41.228543	738,238.29	134.710000	2,412,117.26	1,673,878.97	0.10
		Base		41.228543	738,238.29	134.710000	2,412,117.26	1,673,878.97	0.10
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	58,283.000	26.725676	1,557,652.55	27.670000	1,612,690.61	55,038.06	0.07
		Base		26.725676	1,557,652.55	27.670000	1,612,690.61	55,038.06	0.07
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	5,387.000	115.769237	623,648.88	85.260000	459,295.62	-164,353.26	0.02
		Base		115.769237	623,648.88	85.260000	459,295.62	-164,353.26	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
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	26,273.000	33.558664	881,686.79	91.220000	2,396,623.06	1,514,936.27	0.10
		Base		33.558664	881,686.79	91.220000	2,396,623.06	1,514,936.27	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	7,192.000	108.925677	783,393.47	134.460000	967,036.32	183,642.85	0.04
		Base		108.925677	783,393.47	134.460000	967,036.32	183,642.85	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	9,769.000	59.576046	581,998.39	264.610000	2,584,975.09	2,002,976.70	0.11
		Base		59.576046	581,998.39	264.610000	2,584,975.09	2,002,976.70	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	24,249.000	36.515357	885,460.88	87.320000	2,117,422.68	1,231,961.80	0.09
		Base		36.515357	885,460.88	87.320000	2,117,422.68	1,231,961.80	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	3,716.000	313.895422	1,166,435.39	379.740000	1,411,113.84	244,678.45	0.06
		Base		313.895422	1,166,435.39	379.740000	1,411,113.84	244,678.45	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	88,822.000	29.106651	2,585,310.95	234.310000	20,811,882.82	18,226,571.87	0.85
		Base		29.106651	2,585,310.95	234.310000	20,811,882.82	18,226,571.87	0.85
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	32,220.000	16.287505	524,783.41	13.660000	440,125.20	-84,658.21	0.02
		Base		16.287505	524,783.41	13.660000	440,125.20	-84,658.21	0.02
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	104,734.000	59.555079	6,237,441.67	136.570000	14,303,522.38	8,066,080.71	0.59
		Base		59.555079	6,237,441.67	136.570000	14,303,522.38	8,066,080.71	0.59
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	8,488.000	32.778782	278,226.30	147.070000	1,248,330.16	970,103.86	0.05
		Base		32.778782	278,226.30	147.070000	1,248,330.16	970,103.86	0.05
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	421,339.000	27.311276	11,507,305.76	35.900000	15,126,070.10	3,618,764.34	0.62
		Base		27.311276	11,507,305.76	35.900000	15,126,070.10	3,618,764.34	0.62

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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
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	118,044.000	43.819860	5,172,671.61	79.650000	9,402,204.60	4,229,532.99	0.39
		Base		43.819860	5,172,671.61	79.650000	9,402,204.60	4,229,532.99	0.39
718546104	PHILLIPS 66 COMMON STOCK								
		Local	33,129.000	37.056411	1,227,641.85	67.800000	2,246,146.20	1,018,504.35	0.09
		Base		37.056411	1,227,641.85	67.800000	2,246,146.20	1,018,504.35	0.09
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	8,541.000	46.799156	399,711.59	75.250000	642,710.25	242,998.66	0.03
		Base		46.799156	399,711.59	75.250000	642,710.25	242,998.66	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,336.000	100.614925	1,543,030.49	120.900000	1,854,122.40	311,091.91	0.08
		Base		100.614925	1,543,030.49	120.900000	1,854,122.40	311,091.91	0.08
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	3,043.000	340.948452	1,037,506.14	354.180000	1,077,769.74	40,263.60	0.04
		Base		340.948452	1,037,506.14	354.180000	1,077,769.74	40,263.60	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	17,185.000	46.664954	801,937.24	156.480000	2,689,108.80	1,887,171.56	0.11
		Base		46.664954	801,937.24	156.480000	2,689,108.80	1,887,171.56	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	19,388.000	33.382196	647,214.01	49.270000	955,246.76	308,032.75	0.04
		Base		33.382196	647,214.01	49.270000	955,246.76	308,032.75	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	187,979.000	60.898412	11,447,622.68	128.210000	24,100,787.59	12,653,164.91	0.99
		Base		60.898412	11,447,622.68	128.210000	24,100,787.59	12,653,164.91	0.99
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	44,377.000	23.346144	1,036,031.84	87.190000	3,869,230.63	2,833,198.79	0.16
		Base		23.346144	1,036,031.84	87.190000	3,869,230.63	2,833,198.79	0.16
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,090.000	55.376140	3,106,047.69	103.200000	5,788,488.00	2,682,440.31	0.24
		Base		55.376140	3,106,047.69	103.200000	5,788,488.00	2,682,440.31	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
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	30,017.000	50.977304	1,530,185.73	78.280000	2,349,730.76	819,545.03	0.10
		Base		50.977304	1,530,185.73	78.280000	2,349,730.76	819,545.03	0.10
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	38,354.000	31.722714	1,216,692.97	56.430000	2,164,316.22	947,623.25	0.09
		Base		31.722714	1,216,692.97	56.430000	2,164,316.22	947,623.25	0.09
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	11,529.000	111.016780	1,279,912.46	227.620000	2,624,230.98	1,344,318.52	0.11
		Base		111.016780	1,279,912.46	227.620000	2,624,230.98	1,344,318.52	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	20,326.000	20.176731	410,112.23	43.500000	884,181.00	474,068.77	0.04
		Base		20.176731	410,112.23	43.500000	884,181.00	474,068.77	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	8,654.000	81.666477	706,741.69	170.880000	1,478,795.52	772,053.83	0.06
		Base		81.666477	706,741.69	170.880000	1,478,795.52	772,053.83	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	85,797.000	46.816460	4,016,711.80	156.280000	13,408,355.16	9,391,643.36	0.55
		Base		46.816460	4,016,711.80	156.280000	13,408,355.16	9,391,643.36	0.55
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	10,527.000	25.144296	264,694.00	70.470000	741,837.69	477,143.69	0.03
		Base		25.144296	264,694.00	70.470000	741,837.69	477,143.69	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	10,213.000	50.657810	517,368.21	129.150000	1,319,008.95	801,640.74	0.05
		Base		50.657810	517,368.21	129.150000	1,319,008.95	801,640.74	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	3,655.000	95.645291	349,583.54	101.050000	369,337.75	19,754.21	0.02
		Base		95.645291	349,583.54	101.050000	369,337.75	19,754.21	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	9,250.000	77.835917	719,982.23	99.930000	924,352.50	204,370.27	0.04
		Base		77.835917	719,982.23	99.930000	924,352.50	204,370.27	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
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	115,174.000	33.303684	3,835,718.49	66.730000	7,685,561.02	3,849,842.53	0.32
		Base		33.303684	3,835,718.49	66.730000	7,685,561.02	3,849,842.53	0.32
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	26,611.000	54.640074	1,454,027.00	59.060000	1,571,645.66	117,618.66	0.06
		Base		54.640074	1,454,027.00	59.060000	1,571,645.66	117,618.66	0.06
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	11,971.000	66.458730	795,577.46	47.180000	564,791.78	-230,785.68	0.02
		Base		66.458730	795,577.46	47.180000	564,791.78	-230,785.68	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,957.000	348.894374	2,776,152.53	503.840000	4,009,054.88	1,232,902.35	0.16
		Base		348.894374	2,776,152.53	503.840000	4,009,054.88	1,232,902.35	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	72,825.000	12.685705	923,836.46	17.010000	1,238,753.25	314,916.79	0.05
		Base		12.685705	923,836.46	17.010000	1,238,753.25	314,916.79	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	15,945.000	27.694166	441,583.48	90.520000	1,443,341.40	1,001,757.92	0.06
		Base		27.694166	441,583.48	90.520000	1,443,341.40	1,001,757.92	0.06
761152107	RESMED INC COMMON STOCK USD.004								
		Local	10,990.000	84.141695	924,717.23	201.570000	2,215,254.30	1,290,537.07	0.09
		Base		84.141695	924,717.23	201.570000	2,215,254.30	1,290,537.07	0.09
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	8,643.000	30.866919	266,782.78	67.500000	583,402.50	316,619.72	0.02
		Base		30.866919	266,782.78	67.500000	583,402.50	316,619.72	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	8,809.000	54.596488	480,940.46	248.530000	2,189,300.77	1,708,360.31	0.09
		Base		54.596488	480,940.46	248.530000	2,189,300.77	1,708,360.31	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	16,784.000	26.770407	449,314.51	36.020000	604,559.68	155,245.17	0.02
		Base		26.770407	449,314.51	36.020000	604,559.68	155,245.17	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
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,942.000	100.193610	795,737.65	392.910000	3,120,491.22	2,324,753.57	0.13
		Base		100.193610	795,737.65	392.910000	3,120,491.22	2,324,753.57	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	26,979.000	18.903818	510,006.11	111.290000	3,002,492.91	2,492,486.80	0.12
		Base		18.903818	510,006.11	111.290000	3,002,492.91	2,492,486.80	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	18,219.000	55.605590	1,013,078.24	317.000000	5,775,423.00	4,762,344.76	0.24
		Base		55.605590	1,013,078.24	317.000000	5,775,423.00	4,762,344.76	0.24
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	8,429.000	161.130662	1,358,170.35	268.670000	2,264,619.43	906,449.08	0.09
		Base		161.130662	1,358,170.35	268.670000	2,264,619.43	906,449.08	0.09
78440X804	SL GREEN REALTY CORP REIT USD.01								
		Local	5,684.000	126.829053	720,896.34	67.480000	383,556.32	-337,340.02	0.02
		Base		126.829053	720,896.34	67.480000	383,556.32	-337,340.02	0.02
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	26,649.000	279.880442	7,458,533.91	370.070000	9,861,995.43	2,403,461.52	0.40
		Base		279.880442	7,458,533.91	370.070000	9,861,995.43	2,403,461.52	0.40
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	3,929.000	260.618394	1,023,969.67	437.780000	1,720,037.62	696,067.95	0.07
		Base		260.618394	1,023,969.67	437.780000	1,720,037.62	696,067.95	0.07
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	69,386.000	71.222220	4,941,824.94	225.560000	15,650,706.16	10,708,881.22	0.64
		Base		71.222220	4,941,824.94	225.560000	15,650,706.16	10,708,881.22	0.64
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	10,823.000	54.559676	590,499.37	65.850000	712,694.55	122,195.18	0.03
		Base		54.559676	590,499.37	65.850000	712,694.55	122,195.18	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	105,490.000	80.301994	8,471,057.30	22.210000	2,342,932.90	-6,128,124.40	0.10
		Base		80.301994	8,471,057.30	22.210000	2,342,932.90	-6,128,124.40	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	113,042.000	26.337589	2,977,253.78	51.540000	5,826,184.68	2,848,930.90	0.24
		Base		26.337589	2,977,253.78	51.540000	5,826,184.68	2,848,930.90	0.24
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	11,763.000	24.523043	288,464.56	42.270000	497,222.01	208,757.45	0.02
		Base		24.523043	288,464.56	42.270000	497,222.01	208,757.45	0.02
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	21,873.000	67.780852	1,482,570.58	123.760000	2,707,002.48	1,224,431.90	0.11
		Base		67.780852	1,482,570.58	123.760000	2,707,002.48	1,224,431.90	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	14,780.000	286.369889	4,232,546.96	543.160000	8,027,904.80	3,795,357.84	0.33
		Base		286.369889	4,232,546.96	543.160000	8,027,904.80	3,795,357.84	0.33
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	6,205.000	111.988224	694,886.93	691.800000	4,292,619.00	3,597,732.07	0.18
		Base		111.988224	694,886.93	691.800000	4,292,619.00	3,597,732.07	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	24,871.000	85.733760	2,132,284.34	92.930000	2,311,262.03	178,977.69	0.09
		Base		85.733760	2,132,284.34	92.930000	2,311,262.03	178,977.69	0.09
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	12,603.000	92.889733	1,170,689.31	169.250000	2,133,057.75	962,368.44	0.09
		Base		92.889733	1,170,689.31	169.250000	2,133,057.75	962,368.44	0.09
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	10,274.000	53.085827	545,403.79	54.300000	557,878.20	12,474.41	0.02
		Base		53.085827	545,403.79	54.300000	557,878.20	12,474.41	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	8,660.000	67.031382	580,491.77	116.410000	1,008,110.60	427,618.83	0.04
		Base		67.031382	580,491.77	116.410000	1,008,110.60	427,618.83	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	4,109.000	54.147328	222,491.37	179.990000	739,578.91	517,087.54	0.03
		Base		54.147328	222,491.37	179.990000	739,578.91	517,087.54	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	80,057.000	36.631479	2,932,606.33	58.920000	4,716,958.44	1,784,352.11	0.19
		Base		36.631479	2,932,606.33	58.920000	4,716,958.44	1,784,352.11	0.19
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	44,742.000	18.843593	843,100.05	43.940000	1,965,963.48	1,122,863.43	0.08
		Base		18.843593	843,100.05	43.940000	1,965,963.48	1,122,863.43	0.08
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	75.570000	75.57	25.57	0.00
		Base		50.000000	50.00	75.570000	75.57	25.57	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	12,145.000	64.188338	779,567.37	173.490000	2,107,036.05	1,327,468.68	0.09
		Base		64.188338	779,567.37	173.490000	2,107,036.05	1,327,468.68	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	88,980.000	18.584049	1,653,608.72	96.810000	8,614,153.80	6,960,545.08	0.35
		Base		18.584049	1,653,608.72	96.810000	8,614,153.80	6,960,545.08	0.35
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	26,739.000	55.534892	1,484,947.47	70.000000	1,871,730.00	386,782.53	0.08
		Base		55.534892	1,484,947.47	70.000000	1,871,730.00	386,782.53	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	24,790.000	71.152994	1,763,882.71	221.010000	5,478,837.90	3,714,955.19	0.22
		Base		71.152994	1,763,882.71	221.010000	5,478,837.90	3,714,955.19	0.22
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,574.000	77.423712	896,102.04	255.450000	2,956,578.30	2,060,476.26	0.12
		Base		77.423712	896,102.04	255.450000	2,956,578.30	2,060,476.26	0.12
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	41,179.000	31.210089	1,285,200.25	33.650000	1,385,673.35	100,473.10	0.06
		Base		31.210089	1,285,200.25	33.650000	1,385,673.35	100,473.10	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	38,600.000	34.234249	1,321,442.01	71.510000	2,760,286.00	1,438,843.99	0.11
		Base		34.234249	1,321,442.01	71.510000	2,760,286.00	1,438,843.99	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
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	91,041.000	11.917161	1,084,950.21	64.040000	5,830,265.64	4,745,315.43	0.24
		Base		11.917161	1,084,950.21	64.040000	5,830,265.64	4,745,315.43	0.24
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	44,239.000	89.006380	3,937,553.23	126.080000	5,577,653.12	1,640,099.89	0.23
		Base		89.006380	3,937,553.23	126.080000	5,577,653.12	1,640,099.89	0.23
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	8,716.000	109.357256	953,157.84	200.450000	1,747,122.20	793,964.36	0.07
		Base		109.357256	953,157.84	200.450000	1,747,122.20	793,964.36	0.07
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	21,009.000	32.081880	674,008.22	31.620000	664,304.58	-9,703.64	0.03
		Base		32.081880	674,008.22	31.620000	664,304.58	-9,703.64	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	37,957.000	50.032292	1,899,075.70	181.170000	6,876,669.69	4,977,593.99	0.28
		Base		50.032292	1,899,075.70	181.170000	6,876,669.69	4,977,593.99	0.28
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,797.000	317.439832	887,879.21	357.010000	998,556.97	110,677.76	0.04
		Base		317.439832	887,879.21	357.010000	998,556.97	110,677.76	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	3,530.000	264.187561	932,582.09	377.630000	1,333,033.90	400,451.81	0.05
		Base		264.187561	932,582.09	377.630000	1,333,033.90	400,451.81	0.05
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	12,587.000	79.376508	999,112.11	113.480000	1,428,372.76	429,260.65	0.06
		Base		79.376508	999,112.11	113.480000	1,428,372.76	429,260.65	0.06
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	57,496.000	672.285402	38,653,721.45	793.530000	45,624,800.88	6,971,079.43	1.87
		Base		672.285402	38,653,721.45	793.530000	45,624,800.88	6,971,079.43	1.87
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	69,633.000	41.107290	2,862,423.90	165.690000	11,537,491.77	8,675,067.87	0.47
		Base		41.107290	2,862,423.90	165.690000	11,537,491.77	8,675,067.87	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
883203101	TEXTRON INC COMMON STOCK USD.125							
	17,341.000	Local	32.148386	557,485.16	45.260000	784,853.66	227,368.50	0.03
		Base	32.148386	557,485.16	45.260000	784,853.66	227,368.50	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	30,030.000	Local	80.714628	2,423,860.28	509.700000	15,306,291.00	12,882,430.72	0.63
		Base	80.714628	2,423,860.28	509.700000	15,306,291.00	12,882,430.72	0.63
88579Y101	3M CO COMMON STOCK USD.01							
	43,736.000	Local	79.999349	3,498,851.52	175.660000	7,682,665.76	4,183,814.24	0.31
		Base	79.999349	3,498,851.52	175.660000	7,682,665.76	4,183,814.24	0.31
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,828.000	Local	73.467340	648,569.68	141.740000	1,251,280.72	602,711.04	0.05
		Base	73.467340	648,569.68	141.740000	1,251,280.72	602,711.04	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	4,128.000	Local	299.519867	1,236,418.01	553.280000	2,283,939.84	1,047,521.83	0.09
		Base	299.519867	1,236,418.01	553.280000	2,283,939.84	1,047,521.83	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	19,207.000	Local	49.027175	941,664.95	136.300000	2,617,914.10	1,676,249.15	0.11
		Base	49.027175	941,664.95	136.300000	2,617,914.10	1,676,249.15	0.11
896239100	TRIMBLE INC COMMON STOCK							
	18,961.000	Local	68.326107	1,295,531.32	65.910000	1,249,719.51	-45,811.81	0.05
		Base	68.326107	1,295,531.32	65.910000	1,249,719.51	-45,811.81	0.05
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	102,183.000	Local	33.384039	3,411,281.28	47.980000	4,902,740.34	1,491,459.06	0.20
		Base	33.384039	3,411,281.28	47.980000	4,902,740.34	1,491,459.06	0.20
90184L102	TWITTER INC COMMON STOCK USD.000005							
	60,308.000	Local	37.842814	2,282,224.43	50.530000	3,047,363.24	765,138.81	0.12
		Base	37.842814	2,282,224.43	50.530000	3,047,363.24	765,138.81	0.12
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,056.000	Local	335.048923	1,023,909.51	422.790000	1,292,046.24	268,136.73	0.05
		Base	335.048923	1,023,909.51	422.790000	1,292,046.24	268,136.73	0.05

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Base Currency: USD - US DOLLAR

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902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	22,306.000	26.178720	583,942.52	64.310000	1,434,498.86	850,556.34	0.06
		Base		26.178720	583,942.52	64.310000	1,434,498.86	850,556.34	0.06
902653104	UDR INC REIT USD.01								
		Local	22,328.000	37.072449	827,753.64	38.450000	858,511.60	30,757.96	0.04
		Base		37.072449	827,753.64	38.450000	858,511.60	30,757.96	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	103,885.000	27.243412	2,830,181.83	42.850000	4,451,472.25	1,621,290.42	0.18
		Base		27.243412	2,830,181.83	42.850000	4,451,472.25	1,621,290.42	0.18
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	4,277.000	210.984671	902,381.44	279.760000	1,196,533.52	294,152.08	0.05
		Base		210.984671	902,381.44	279.760000	1,196,533.52	294,152.08	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	14,279.000	27.094358	386,880.34	17.500000	249,882.50	-136,997.84	0.01
		Base		27.094358	386,880.34	17.500000	249,882.50	-136,997.84	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	14,758.000	24.418619	360,369.98	14.970000	220,927.26	-139,442.72	0.01
		Base		24.418619	360,369.98	14.970000	220,927.26	-139,442.72	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	51,067.000	34.535573	1,763,628.13	197.470000	10,084,200.49	8,320,572.36	0.41
		Base		34.535573	1,763,628.13	197.470000	10,084,200.49	8,320,572.36	0.41
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,183.000	51.772777	1,148,475.51	39.990000	887,098.17	-261,377.34	0.04
		Base		51.772777	1,148,475.51	39.990000	887,098.17	-261,377.34	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	54,227.000	74.788319	4,055,546.20	155.000000	8,405,185.00	4,349,638.80	0.34
		Base		74.788319	4,055,546.20	155.000000	8,405,185.00	4,349,638.80	0.34
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	5,468.000	114.697090	627,163.69	243.010000	1,328,778.68	701,614.99	0.05
		Base		114.697090	627,163.69	243.010000	1,328,778.68	701,614.99	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
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	71,937.000	Local	59.888114	4,308,171.28	333.580000	23,996,744.46	19,688,573.18	0.98
		Base	59.888114	4,308,171.28	333.580000	23,996,744.46	19,688,573.18	0.98
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	5,890.000	Local	113.817065	670,382.51	124.680000	734,365.20	63,982.69	0.03
		Base	113.817065	670,382.51	124.680000	734,365.20	63,982.69	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	15,440.000	Local	23.649617	365,150.09	23.230000	358,671.20	-6,478.89	0.01
		Base	23.649617	365,150.09	23.230000	358,671.20	-6,478.89	0.01
918204108	VF CORP COMMON STOCK							
	24,247.000	Local	28.116831	681,748.81	76.870000	1,863,866.89	1,182,118.08	0.08
		Base	28.116831	681,748.81	76.870000	1,863,866.89	1,182,118.08	0.08
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	30,913.000	Local	32.290872	998,207.74	56.430000	1,744,420.59	746,212.85	0.07
		Base	32.290872	998,207.74	56.430000	1,744,420.59	746,212.85	0.07
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
	6,923.000	Local	51.503448	356,558.37	175.570000	1,215,471.11	858,912.74	0.05
		Base	51.503448	356,558.37	175.570000	1,215,471.11	858,912.74	0.05
92276F100	VENTAS INC REIT USD.25							
	28,385.000	Local	44.479101	1,262,539.27	46.070000	1,307,696.95	45,157.68	0.05
		Base	44.479101	1,262,539.27	46.070000	1,307,696.95	45,157.68	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001							
	7,610.000	Local	61.754319	469,950.37	194.070000	1,476,872.70	1,006,922.33	0.06
		Base	61.754319	469,950.37	194.070000	1,476,872.70	1,006,922.33	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	313,646.000	Local	43.701444	13,706,782.96	54.750000	17,172,118.50	3,465,335.54	0.70
		Base	43.701444	13,706,782.96	54.750000	17,172,118.50	3,465,335.54	0.70
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	12,331.000	Local	88.759449	1,094,492.77	183.500000	2,262,738.50	1,168,245.73	0.09
		Base	88.759449	1,094,492.77	183.500000	2,262,738.50	1,168,245.73	0.09

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92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	19,707.000	Local	95.500592	1,882,030.16	229.080000	4,514,479.56	2,632,449.40	0.19
		Base	95.500592	1,882,030.16	229.080000	4,514,479.56	2,632,449.40	0.19
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	42,819.000	Local	49.673490	2,126,969.17	48.500000	2,076,721.50	-50,247.67	0.09
		Base	49.673490	2,126,969.17	48.500000	2,076,721.50	-50,247.67	0.09
92556V106	VIATRIS INC COMMON STOCK							
	130,476.000	Local	15.096208	1,969,692.83	16.990000	2,216,787.24	247,094.41	0.09
		Base	15.096208	1,969,692.83	16.990000	2,216,787.24	247,094.41	0.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	128,481.000	Local	36.474429	4,686,271.07	193.250000	24,828,953.25	20,142,682.18	1.02
		Base	36.474429	4,686,271.07	193.250000	24,828,953.25	20,142,682.18	1.02
928881101	VONTIER CORP COMMON STOCK USD.0001							
	12,769.000	Local	16.127428	205,931.13	32.430000	414,098.67	208,167.54	0.02
		Base	16.127428	205,931.13	32.430000	414,098.67	208,167.54	0.02
929042109	VORNADO REALTY TRUST REIT USD.04							
	11,891.000	Local	58.688947	697,870.27	39.760000	472,786.16	-225,084.11	0.02
		Base	58.688947	697,870.27	39.760000	472,786.16	-225,084.11	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	10,049.000	Local	63.327794	636,381.00	149.140000	1,498,707.86	862,326.86	0.06
		Base	63.327794	636,381.00	149.140000	1,498,707.86	862,326.86	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	23,904.000	Local	40.430968	966,461.85	88.900000	2,125,065.60	1,158,603.75	0.09
		Base	40.430968	966,461.85	88.900000	2,125,065.60	1,158,603.75	0.09
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,574.000	Local	71.855905	975,372.06	74.210000	1,007,326.54	31,954.48	0.04
		Base	71.855905	975,372.06	74.210000	1,007,326.54	31,954.48	0.04
931142103	WALMART INC COMMON STOCK USD.1							
	105,140.000	Local	60.015111	6,309,988.79	140.490000	14,771,118.60	8,461,129.81	0.61
		Base	60.015111	6,309,988.79	140.490000	14,771,118.60	8,461,129.81	0.61

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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
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	54,465.000	Local	41.464759	2,258,378.10	50.250000	2,736,866.25	478,488.15	0.11
		Base	41.464759	2,258,378.10	50.250000	2,736,866.25	478,488.15	0.11
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	29,463.000	Local	36.126556	1,064,396.71	111.320000	3,279,821.16	2,215,424.45	0.13
		Base	36.126556	1,064,396.71	111.320000	3,279,821.16	2,215,424.45	0.13
941848103	WATERS CORP COMMON STOCK USD.01							
	4,709.000	Local	62.074198	292,307.40	264.670000	1,246,331.03	954,023.63	0.05
		Base	62.074198	292,307.40	264.670000	1,246,331.03	954,023.63	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	313,418.000	Local	36.991702	11,593,865.35	29.880000	9,364,929.84	-2,228,935.51	0.38
		Base	36.991702	11,593,865.35	29.880000	9,364,929.84	-2,228,935.51	0.38
95040Q104	WELLTOWER INC REIT USD1.0							
	31,629.000	Local	57.622678	1,822,547.69	60.600000	1,916,717.40	94,169.71	0.08
		Base	57.622678	1,822,547.69	60.600000	1,916,717.40	94,169.71	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,601.000	Local	205.467313	1,150,822.42	299.490000	1,677,443.49	526,621.07	0.07
		Base	205.467313	1,150,822.42	299.490000	1,677,443.49	526,621.07	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,056.000	Local	41.284364	951,852.29	56.430000	1,301,050.08	349,197.79	0.05
		Base	41.284364	951,852.29	56.430000	1,301,050.08	349,197.79	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	31,155.000	Local	17.528040	546,086.10	22.270000	693,821.85	147,735.75	0.03
		Base	17.528040	546,086.10	22.270000	693,821.85	147,735.75	0.03
96145D105	WESTROCK CO COMMON STOCK							
	19,908.000	Local	43.326834	862,550.61	41.430000	824,788.44	-37,762.17	0.03
		Base	43.326834	862,550.61	41.430000	824,788.44	-37,762.17	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
	56,616.000	Local	27.562779	1,560,494.31	31.190000	1,765,853.04	205,358.73	0.07
		Base	27.562779	1,560,494.31	31.190000	1,765,853.04	205,358.73	0.07

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963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	4,743.000	94.192134	446,753.29	185.090000	877,881.87	431,128.58	0.04
		Base		94.192134	446,753.29	185.090000	877,881.87	431,128.58	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	92,010.000	27.954235	2,572,069.18	21.230000	1,953,372.30	-618,696.88	0.08
		Base		27.954235	2,572,069.18	21.230000	1,953,372.30	-618,696.88	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	58.170000	519,399.93	349,429.72	0.02
		Base		19.035750	169,970.21	58.170000	519,399.93	349,429.72	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,365.000	87.699564	645,907.29	99.530000	733,038.45	87,131.16	0.03
		Base		87.699564	645,907.29	99.530000	733,038.45	87,131.16	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	39,839.000	27.697888	1,103,456.17	63.990000	2,549,297.61	1,445,841.44	0.10
		Base		27.697888	1,103,456.17	63.990000	2,549,297.61	1,445,841.44	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		Local	18,577.000	42.429064	788,204.72	130.570000	2,425,598.89	1,637,394.17	0.10
		Base		42.429064	788,204.72	130.570000	2,425,598.89	1,637,394.17	0.10
98419M100	XYLEM INC COMMON STOCK								
		Local	13,662.000	32.010833	437,332.00	96.590000	1,319,612.58	882,280.58	0.05
		Base		32.010833	437,332.00	96.590000	1,319,612.58	882,280.58	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	12,628.000	35.426412	447,364.73	21.030000	265,566.84	-181,797.89	0.01
		Base		35.426412	447,364.73	21.030000	265,566.84	-181,797.89	0.01
988498101	YUM BRANDS INC COMMON STOCK								
		Local	22,863.000	26.380491	603,137.17	101.490000	2,320,365.87	1,717,228.70	0.10
		Base		26.380491	603,137.17	101.490000	2,320,365.87	1,717,228.70	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	4,040.000	250.094265	1,010,380.83	387.830000	1,566,833.20	556,452.37	0.06
		Base		250.094265	1,010,380.83	387.830000	1,566,833.20	556,452.37	0.06

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98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	15,717.000	74.919312	1,177,506.82	153.670000	2,415,231.39	1,237,724.57	0.10
		Base		74.919312	1,177,506.82	153.670000	2,415,231.39	1,237,724.57	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	12,432.000	36.858168	458,220.74	44.140000	548,748.48	90,527.74	0.02
		Base		36.858168	458,220.74	44.140000	548,748.48	90,527.74	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	36,009.000	39.475533	1,421,474.46	154.250000	5,554,388.25	4,132,913.79	0.23
		Base		39.475533	1,421,474.46	154.250000	5,554,388.25	4,132,913.79	0.23
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	6,988.000	35.035870	244,830.66	107.010000	747,785.88	502,955.22	0.03
		Base		35.035870	244,830.66	107.010000	747,785.88	502,955.22	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	118,968.000	11.030151	1,312,235.05	10.940000	1,301,509.92	-10,725.13	0.05
		Base		11.030151	1,312,235.05	10.940000	1,301,509.92	-10,725.13	0.05
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	17,325.000	50.747908	879,207.50	203.100000	3,518,707.50	2,639,500.00	0.14
		Base		50.747908	879,207.50	203.100000	3,518,707.50	2,639,500.00	0.14
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	48,043.000	77.213642	3,709,575.02	241.920000	11,622,562.56	7,912,987.54	0.48
		Base		77.213642	3,709,575.02	241.920000	11,622,562.56	7,912,987.54	0.48
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	30,217.000	39.748147	1,201,069.76	117.700000	3,556,540.90	2,355,471.14	0.15
		Base		39.748147	1,201,069.76	117.700000	3,556,540.90	2,355,471.14	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,032.000	251.063628	761,224.92	211.080000	639,994.56	-121,230.36	0.03
		Base		251.063628	761,224.92	211.080000	639,994.56	-121,230.36	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	28,166.000	49.140290	1,384,085.40	87.080000	2,452,695.28	1,068,609.88	0.10
		Base		49.140290	1,384,085.40	87.080000	2,452,695.28	1,068,609.88	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
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	28,557.000	Local	22.897166	653,874.37	20.590000	587,988.63	-65,885.74	0.02
		Base	22.897166	653,874.37	20.590000	587,988.63	-65,885.74	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	41,537.000	Local	36.744374	1,526,251.06	49.820000	2,069,373.34	543,122.28	0.08
		Base	36.744374	1,526,251.06	49.820000	2,069,373.34	543,122.28	0.08
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	39,776.000	Local	161.789709	6,435,347.48	245.400000	9,761,030.40	3,325,682.92	0.40
		Base	161.789709	6,435,347.48	245.400000	9,761,030.40	3,325,682.92	0.40
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	102,092.000	Local	76.588446	7,819,067.66	111.330000	11,365,902.36	3,546,834.70	0.47
		Base	76.588446	7,819,067.66	111.330000	11,365,902.36	3,546,834.70	0.47
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,455.000	Local	37.763025	772,442.68	133.600000	2,732,788.00	1,960,345.32	0.11
		Base	37.763025	772,442.68	133.600000	2,732,788.00	1,960,345.32	0.11
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	27,066.000	Local	36.778885	995,457.30	22.330000	604,383.78	-391,073.52	0.02
		Base	36.778885	995,457.30	22.330000	604,383.78	-391,073.52	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	23,929.000	Local	43.695477	1,045,589.07	22.650000	541,991.85	-503,597.22	0.02
		Base	43.695477	1,045,589.07	22.650000	541,991.85	-503,597.22	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
	16,952.000	Local	30.007265	508,683.16	66.120000	1,120,866.24	612,183.08	0.05
		Base	30.007265	508,683.16	66.120000	1,120,866.24	612,183.08	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,656.000	Local	27.784765	351,643.98	54.460000	689,245.76	337,601.78	0.03
		Base	27.784765	351,643.98	54.460000	689,245.76	337,601.78	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,464.000	Local	149.597644	966,999.17	187.110000	1,209,479.04	242,479.87	0.05
		Base	149.597644	966,999.17	187.110000	1,209,479.04	242,479.87	0.05

& 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
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
	32,042.000	Local	33.218217	1,064,378.12	10.690000	342,528.98	-721,849.14	0.01
		Base	33.218217	1,064,378.12	10.690000	342,528.98	-721,849.14	0.01
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	18,197.000	Local	33.316578	606,261.77	143.350000	2,608,539.95	2,002,278.18	0.11
		Base	33.316578	606,261.77	143.350000	2,608,539.95	2,002,278.18	0.11
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	9,771.000	Local	130.842912	1,278,466.09	202.940000	1,982,926.74	704,460.65	0.08
		Base	130.842912	1,278,466.09	202.940000	1,982,926.74	704,460.65	0.08
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	10,348.000	Local	112.457093	1,163,706.00	42.700000	441,859.60	-721,846.40	0.02
		Base	112.457093	1,163,706.00	42.700000	441,859.60	-721,846.40	0.02
H1467J104	CHUBB LTD COMMON STOCK							
	34,226.000	Local	80.283587	2,747,786.05	145.670000	4,985,701.42	2,237,915.37	0.20
		Base	80.283587	2,747,786.05	145.670000	4,985,701.42	2,237,915.37	0.20
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	11,307.000	Local	54.693423	618,418.53	114.860000	1,298,722.02	680,303.49	0.05
		Base	54.693423	618,418.53	114.860000	1,298,722.02	680,303.49	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
	25,077.000	Local	39.314291	985,884.48	120.400000	3,019,270.80	2,033,386.32	0.12
		Base	39.314291	985,884.48	120.400000	3,019,270.80	2,033,386.32	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	19,514.000	Local	55.934857	1,091,512.79	85.760000	1,673,520.64	582,007.85	0.07
		Base	55.934857	1,091,512.79	85.760000	1,673,520.64	582,007.85	0.07
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	14,115.000	Local	79.032522	1,115,544.05	65.000000	917,475.00	-198,069.05	0.04
		Base	79.032522	1,115,544.05	65.000000	917,475.00	-198,069.05	0.04
US DOLLAR Total								
	22,875,735.000	Local		1,055,737,049.51		2,418,557,136.70	1,362,820,087.19	99.16
		Base		1,055,737,049.51		2,418,557,136.70	1,362,820,087.19	99.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		22,875,735.000	Base		1,055,737,049.51		2,418,557,136.70	1,362,820,087.19	99.16

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
FUND Total									
		43,396,289.290	Base		1,076,269,910.53		2,439,089,994.00	1,362,820,083.47	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
091995001	BLACKROCK INVT QUALITY					0.000000	01 Feb 2021		
	70,006,503.960	Local		100.000000	70,006,503.96	100.000000	70,006,503.96	0.00	5.63
		Base		100.000000	70,006,503.96	100.000000	70,006,503.96	0.00	5.63
9127962Y4	TREASURY BILL 05/21 0.00000					0.142500	20 May 2021		
	25,000,000.000	Local		99.957250	24,989,312.50	99.981424	24,995,356.00	6,043.50	2.01
		Base		99.957250	24,989,312.50	99.981424	24,995,356.00	6,043.50	2.01
9127963H0	TREASURY BILL 06/21 0.00000					0.095000	17 Jun 2021		
	25,000,000.000	Local		99.964111	24,991,027.78	99.972812	24,993,203.00	2,175.22	2.01
		Base		99.964111	24,991,027.78	99.972812	24,993,203.00	2,175.22	2.01
9127963S6	TREASURY BILL 07/21 0.00000					0.100000	15 Jul 2021		
	85,000,000.000	Local		99.952713	84,959,806.34	99.968306	84,969,594.71	9,788.37	6.83
		Base		99.952713	84,959,806.34	99.968306	84,969,594.71	9,788.37	6.83
9127964L0	TREASURY BILL 09/21 0.00000					0.113000	09 Sep 2021		
	20,000,000.000	Local		99.930944	19,986,188.89	99.951333	19,990,266.60	4,077.71	1.61
		Base		99.930944	19,986,188.89	99.951333	19,990,266.60	4,077.71	1.61
9127964N6	TREASURY BILL 03/21 0.00000					0.100000	18 Mar 2021		
	25,000,000.000	Local		99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	2.01
		Base		99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	2.01
9127964W6	TREASURY BILL 11/21 0.00000					0.100000	04 Nov 2021		
	25,000,000.000	Local		99.923333	24,980,833.33	99.944618	24,986,154.50	5,321.17	2.01
		Base		99.923333	24,980,833.33	99.944618	24,986,154.50	5,321.17	2.01
9127964X4	TREASURY BILL 04/21 0.00000					0.080000	08 Apr 2021		
	20,000,000.000	Local		99.985333	19,997,066.67	99.985333	19,997,066.67	0.00	1.61
		Base		99.985333	19,997,066.67	99.985333	19,997,066.67	0.00	1.61
9127965A3	TREASURY BILL 05/21 0.00000					0.085900	06 May 2021		
	20,000,000.000	Local		99.977571	19,995,514.11	99.982562	19,996,512.40	998.29	1.61
		Base		99.977571	19,995,514.11	99.982562	19,996,512.40	998.29	1.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127965G0	TREASURY BILL 12/21 0.00000				0.088000	02 Dec 2021		
	65,000,000.000	Local	99.918933	64,947,306.67	99.943187	64,963,071.55	15,764.88	5.22
		Base	99.918933	64,947,306.67	99.943187	64,963,071.55	15,764.88	5.22
912796A41	TREASURY BILL 06/21 0.00000				0.072000	03 Jun 2021		
	30,000,000.000	Local	99.975600	29,992,680.00	99.974792	29,992,437.60	-242.40	2.41
		Base	99.975600	29,992,680.00	99.974792	29,992,437.60	-242.40	2.41
912796B40	TREASURY BILL 07/21 0.00000				0.080000	01 Jul 2021		
	100,000,000.000	Local	99.966292	99,966,291.67	99.971028	99,971,028.00	4,736.33	8.04
		Base	99.966292	99,966,291.67	99.971028	99,971,028.00	4,736.33	8.04
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.080000	01 Feb 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.01
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.01
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.080000	12 Feb 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.61
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.61
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Feb 2021		
	5,057,241.720	Local	100.000000	5,057,241.72	100.000000	5,057,241.72	0.00	0.41
		Base	100.000000	5,057,241.72	100.000000	5,057,241.72	0.00	0.41
978UHK000	DAIWA CAPITAL MARKETS REPO				0.050000	01 Feb 2021		
	196,847,461.850	Local	100.000000	196,847,461.85	100.000000	196,847,461.85	0.00	15.82
		Base	100.000000	196,847,461.85	100.000000	196,847,461.85	0.00	15.82
US DOLLAR Total								
	756,911,207.530	Local		756,714,110.49		756,762,773.56	48,663.07	60.83
		Base		756,714,110.49		756,762,773.56	48,663.07	60.83
CASH EQUIVALENT Total								
	756,911,207.530	Base		756,714,110.49		756,762,773.56	48,663.07	60.83
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	967,760.930	Local	100.099857	968,727.31	100.402842	971,659.48	2,932.17	0.08
Original Face:	11,000,000.000	Base	100.099857	968,727.31	100.402842	971,659.48	2,932.17	0.08
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	988,559.400	Local	102.624739	1,014,506.50	103.908497	1,027,197.21	12,690.71	0.08
Original Face:	15,000,000.000	Base	102.624739	1,014,506.50	103.908497	1,027,197.21	12,690.71	0.08
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	1,421,821.050	Local	100.360354	1,426,944.64	103.040927	1,465,057.59	38,112.95	0.12
Original Face:	5,000,000.000	Base	100.360354	1,426,944.64	103.040927	1,465,057.59	38,112.95	0.12
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	2,625.250	Local	100.341301	2,634.21	104.137369	2,733.87	99.66	0.00
Original Face:	754,224.000	Base	100.341301	2,634.21	104.137369	2,733.87	99.66	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	3,684.240	Local	100.730408	3,711.15	105.108861	3,872.46	161.31	0.00
Original Face:	300,000.000	Base	100.730408	3,711.15	105.108861	3,872.46	161.31	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	5,102,286.100	Local	99.836851	5,093,961.79	103.865261	5,299,502.77	205,540.98	0.43
Original Face:	10,000,000.000	Base	99.836851	5,093,961.79	103.865261	5,299,502.77	205,540.98	0.43
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	517,668.980	Local	105.070319	543,916.45	107.791230	558,001.76	14,085.31	0.04
Original Face:	17,600,000.000	Base	105.070319	543,916.45	107.791230	558,001.76	14,085.31	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,629,908.000	Local	105.024915	1,711,809.49	108.654710	1,770,971.81	59,162.32	0.14
Original Face:	50,000,000.000	Base	105.024915	1,711,809.49	108.654710	1,770,971.81	59,162.32	0.14
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.530880	20 Jun 2042		
	740,538.510	Local	100.087289	741,184.92	100.445250	743,835.76	2,650.84	0.06
Original Face:	10,000,000.000	Base	100.087289	741,184.92	100.445250	743,835.76	2,650.84	0.06
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	10,081,983.740	Local	102.211994	10,304,996.57	103.598580	10,444,791.99	139,795.42	0.84
Original Face:	41,570,000.000	Base	102.211994	10,304,996.57	103.598580	10,444,791.99	139,795.42	0.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.428880	16 Jun 2037		
	1,275,100.180	Local	100.167988	1,277,242.19	100.101040	1,276,388.54	-853.65	0.10
Original Face:	32,313,742.000	Base	100.167988	1,277,242.19	100.101040	1,276,388.54	-853.65	0.10
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	247,104.080	Local	99.806215	246,625.23	100.909230	249,350.82	2,725.59	0.02
Original Face:	8,021,011.000	Base	99.806215	246,625.23	100.909230	249,350.82	2,725.59	0.02
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	224,574.120	Local	99.693366	223,885.50	100.540660	225,788.30	1,902.80	0.02
Original Face:	2,750,000.000	Base	99.693366	223,885.50	100.540660	225,788.30	1,902.80	0.02
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	661,287.990	Local	105.909797	700,368.77	110.880390	733,238.70	32,869.93	0.06
Original Face:	10,300,000.000	Base	105.909797	700,368.77	110.880390	733,238.70	32,869.93	0.06
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	5,481,342.320	Local	102.547464	5,620,977.56	102.399580	5,612,871.51	-8,106.05	0.45
Original Face:	10,000,000.000	Base	102.547464	5,620,977.56	102.399580	5,612,871.51	-8,106.05	0.45
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.372130	20 Apr 2067		
	113,857.890	Local	100.000000	113,857.89	99.925980	113,773.61	-84.28	0.01
Original Face:	2,754,386.000	Base	100.000000	113,857.89	99.925980	113,773.61	-84.28	0.01
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.352130	20 Jun 2063		
	23,110.540	Local	100.000000	23,110.54	99.990220	23,108.28	-2.26	0.00
Original Face:	9,934,606.000	Base	100.000000	23,110.54	99.990220	23,108.28	-2.26	0.00
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	38,167.720	Local	100.735071	38,448.28	100.211690	38,248.52	-199.76	0.00
Original Face:	8,000,000.000	Base	100.735071	38,448.28	100.211690	38,248.52	-199.76	0.00
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	720,947.200	Local	100.123277	721,835.96	101.924530	734,822.05	12,986.09	0.06
Original Face:	5,000,000.000	Base	100.123277	721,835.96	101.924530	734,822.05	12,986.09	0.06
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	363,832.130	Local	105.100011	382,387.61	108.601630	395,127.62	12,740.01	0.03
Original Face:	7,350,000.000	Base	105.100011	382,387.61	108.601630	395,127.62	12,740.01	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	308,074.780	99.969300	307,980.20	101.718120	313,367.87	5,387.67	0.03
Original Face:		Base	5,000,000.000	99.969300	307,980.20	101.718120	313,367.87	5,387.67	0.03
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.000000	20 Oct 2039		
		Local	406,519.400	99.815482	405,769.30	101.181950	411,324.26	5,554.96	0.03
Original Face:		Base	10,000,000.000	99.815482	405,769.30	101.181950	411,324.26	5,554.96	0.03
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.500000	20 Oct 2039		
		Local	406,519.400	100.957024	410,409.89	101.804530	413,855.16	3,445.27	0.03
Original Face:		Base	10,000,000.000	100.957024	410,409.89	101.804530	413,855.16	3,445.27	0.03
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	146,986.050	101.617385	149,363.38	106.399830	156,392.91	7,029.53	0.01
Original Face:		Base	5,000,000.000	101.617385	149,363.38	106.399830	156,392.91	7,029.53	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.000000	20 Apr 2040		
		Local	134,018.200	99.917131	133,907.14	101.405390	135,901.68	1,994.54	0.01
Original Face:		Base	5,000,000.000	99.917131	133,907.14	101.405390	135,901.68	1,994.54	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	885,119.010	99.833192	883,642.56	105.423790	933,126.01	49,483.45	0.08
Original Face:		Base	10,815,142.000	99.833192	883,642.56	105.423790	933,126.01	49,483.45	0.08
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.000000	20 Aug 2039		
		Local	373,160.520	102.188862	381,328.49	108.092530	403,358.65	22,030.16	0.03
Original Face:		Base	5,648,629.000	102.188862	381,328.49	108.092530	403,358.65	22,030.16	0.03
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.430880	20 Nov 2042		
		Local	8,108,914.120	100.000000	8,108,914.12	99.878850	8,099,090.17	-9,823.95	0.65
Original Face:		Base	25,333,333.000	100.000000	8,108,914.12	99.878850	8,099,090.17	-9,823.95	0.65
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.478880	16 Nov 2041		
		Local	2,117,011.290	100.133155	2,119,830.20	100.074460	2,118,587.62	-1,242.58	0.17
Original Face:		Base	10,000,000.000	100.133155	2,119,830.20	100.074460	2,118,587.62	-1,242.58	0.17
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.500000	20 Jun 2041		
		Local	871,480.820	104.173448	907,851.62	106.079970	924,466.59	16,614.97	0.07
Original Face:		Base	10,359,452.000	104.173448	907,851.62	106.079970	924,466.59	16,614.97	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.478880	16 Dec 2041		
	3,936,596.060	Local	100.133307	3,941,843.83	100.163850	3,943,046.17	1,202.34	0.32
Original Face:	12,911,372.000	Base	100.133307	3,941,843.83	100.163850	3,943,046.17	1,202.34	0.32
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
	2,238,241.400	Local	101.159533	2,264,194.55	100.387230	2,246,908.54	-17,286.01	0.18
Original Face:	20,000,000.000	Base	101.159533	2,264,194.55	100.387230	2,246,908.54	-17,286.01	0.18
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,753,736.010	Local	95.567518	2,631,677.17	101.418340	2,792,793.35	161,116.18	0.22
Original Face:	10,000,000.000	Base	95.567518	2,631,677.17	101.418340	2,792,793.35	161,116.18	0.22
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	3,293,717.950	Local	100.910416	3,323,704.48	101.106050	3,330,148.12	6,443.64	0.27
Original Face:	25,000,000.000	Base	100.910416	3,323,704.48	101.106050	3,330,148.12	6,443.64	0.27
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	2,361,172.480	Local	100.164409	2,365,054.47	102.371440	2,417,166.27	52,111.80	0.19
Original Face:	10,000,000.000	Base	100.164409	2,365,054.47	102.371440	2,417,166.27	52,111.80	0.19
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,361,172.480	Local	100.787437	2,379,765.22	103.369090	2,440,722.51	60,957.29	0.20
Original Face:	10,000,000.000	Base	100.787437	2,379,765.22	103.369090	2,440,722.51	60,957.29	0.20
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	2,499,157.690	Local	101.686745	2,541,312.11	103.010380	2,574,391.83	33,079.72	0.21
Original Face:	18,249,312.000	Base	101.686745	2,541,312.11	103.010380	2,574,391.83	33,079.72	0.21
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	2,466,294.200	Local	99.999999	2,466,294.18	101.641460	2,506,777.43	40,483.25	0.20
Original Face:	10,000,000.000	Base	99.999999	2,466,294.18	101.641460	2,506,777.43	40,483.25	0.20
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	2,466,294.200	Local	101.518539	2,503,745.83	103.370560	2,549,422.13	45,676.30	0.20
Original Face:	10,000,000.000	Base	101.518539	2,503,745.83	103.370560	2,549,422.13	45,676.30	0.20
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,505,848.400	Local	101.656367	2,547,354.45	103.470360	2,592,810.36	45,455.91	0.21
Original Face:	10,000,000.000	Base	101.656367	2,547,354.45	103.470360	2,592,810.36	45,455.91	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
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	6,783,890.660	Local	99.223250	6,731,196.81	100.818810	6,839,437.84	108,241.03	0.55
Original Face:	18,000,000.000	Base	99.223250	6,731,196.81	100.818810	6,839,437.84	108,241.03	0.55
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	5,509,065.330	Local	94.588776	5,210,957.45	102.354010	5,638,749.28	427,791.83	0.45
Original Face:	10,000,000.000	Base	94.588776	5,210,957.45	102.354010	5,638,749.28	427,791.83	0.45
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	941,466.250	Local	99.101600	933,008.12	100.253520	943,853.06	10,844.94	0.08
Original Face:	5,000,000.000	Base	99.101600	933,008.12	100.253520	943,853.06	10,844.94	0.08
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	6,561,301.980	Local	99.373404	6,520,189.11	102.342610	6,715,007.70	194,818.59	0.54
Original Face:	15,000,000.000	Base	99.373404	6,520,189.11	102.342610	6,715,007.70	194,818.59	0.54
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	242,453.090	Local	101.270955	245,534.56	103.828630	251,735.72	6,201.16	0.02
Original Face:	1,000,000.000	Base	101.270955	245,534.56	103.828630	251,735.72	6,201.16	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	976,606.400	Local	100.712036	983,560.19	106.436370	1,039,464.40	55,904.21	0.08
Original Face:	2,000,000.000	Base	100.712036	983,560.19	106.436370	1,039,464.40	55,904.21	0.08
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	289,897.740	Local	100.800993	292,219.80	104.204840	302,087.48	9,867.68	0.02
Original Face:	1,000,000.000	Base	100.800993	292,219.80	104.204840	302,087.48	9,867.68	0.02
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	636,213.050	Local	101.040186	642,830.85	103.468190	658,278.13	15,447.28	0.05
Original Face:	5,000,000.000	Base	101.040186	642,830.85	103.468190	658,278.13	15,447.28	0.05
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	1,682,818.690	Local	100.762376	1,695,648.09	101.994150	1,716,376.62	20,728.53	0.14
Original Face:	5,985,000.000	Base	100.762376	1,695,648.09	101.994150	1,716,376.62	20,728.53	0.14
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,354,604.550	Local	97.780904	3,280,162.65	104.675940	3,511,463.85	231,301.20	0.28
Original Face:	5,000,000.000	Base	97.780904	3,280,162.65	104.675940	3,511,463.85	231,301.20	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
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	3,301,585.800	Local	100.797599	3,327,919.20	104.949560	3,464,999.77	137,080.57	0.28
Original Face:	20,000,000.000	Base	100.797599	3,327,919.20	104.949560	3,464,999.77	137,080.57	0.28
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	1,640,131.520	Local	100.220027	1,643,740.26	103.840530	1,703,121.26	59,381.00	0.14
Original Face:	10,000,000.000	Base	100.220027	1,643,740.26	103.840530	1,703,121.26	59,381.00	0.14
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,941,748.330	Local	95.942887	2,822,398.27	102.576620	3,017,546.01	195,147.74	0.24
Original Face:	4,000,000.000	Base	95.942887	2,822,398.27	102.576620	3,017,546.01	195,147.74	0.24
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,712,875.370	Local	96.478556	3,582,128.56	102.632990	3,810,635.01	228,506.45	0.31
Original Face:	5,000,000.000	Base	96.478556	3,582,128.56	102.632990	3,810,635.01	228,506.45	0.31
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
	199,747.000	Local	99.562552	198,873.21	100.216400	200,179.25	1,306.04	0.02
Original Face:	5,000,000.000	Base	99.562552	198,873.21	100.216400	200,179.25	1,306.04	0.02
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	2,325,617.470	Local	99.903354	2,323,369.86	102.154760	2,375,728.94	52,359.08	0.19
Original Face:	10,000,000.000	Base	99.903354	2,323,369.86	102.154760	2,375,728.94	52,359.08	0.19
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	21,330.180	Local	99.290864	21,178.92	100.010540	21,332.43	153.51	0.00
Original Face:	5,000,000.000	Base	99.290864	21,178.92	100.010540	21,332.43	153.51	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,709,615.030	Local	100.082759	1,711,029.89	102.596800	1,754,010.31	42,980.42	0.14
Original Face:	5,000,000.000	Base	100.082759	1,711,029.89	102.596800	1,754,010.31	42,980.42	0.14
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	580,918.350	Local	101.413603	589,130.23	101.036970	586,942.30	-2,187.93	0.05
Original Face:	3,000,000.000	Base	101.413603	589,130.23	101.036970	586,942.30	-2,187.93	0.05
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	1,805,607.900	Local	100.000000	1,805,607.90	103.995910	1,877,758.37	72,150.47	0.15
Original Face:	10,000,000.000	Base	100.000000	1,805,607.90	103.995910	1,877,758.37	72,150.47	0.15

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.120000	15 Mar 2030		
	23,125,000.000	Local	100.000000	23,125,000.00	100.000000	23,125,000.00	0.00	1.86
Original Face:	25,000,000.000	Base	100.000000	23,125,000.00	100.000000	23,125,000.00	0.00	1.86
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	104.263858	7,298,470.06	298,470.06	0.59
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	104.263858	7,298,470.06	298,470.06	0.59
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.120000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.64
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.64
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.120000	15 Sep 2026		
	1,916,666.670	Local	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	0.15
Original Face:	2,000,000.000	Base	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	0.15
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.899761	2,996,992.82	103.933859	3,118,015.77	121,022.95	0.25
		Base	99.899761	2,996,992.82	103.933859	3,118,015.77	121,022.95	0.25
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,831,093.320	Local	106.231255	1,945,193.42	107.165590	1,962,301.96	17,108.54	0.16
Original Face:	28,600,000.000	Base	106.231255	1,945,193.42	107.165590	1,962,301.96	17,108.54	0.16
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	522,953.470	Local	102.445344	535,741.48	100.331758	524,688.41	-11,053.07	0.04
Original Face:	4,240,960.000	Base	102.445344	535,741.48	100.331758	524,688.41	-11,053.07	0.04
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	511,321.540	Local	102.431405	523,753.84	100.359266	513,158.54	-10,595.30	0.04
Original Face:	6,113,646.000	Base	102.431405	523,753.84	100.359266	513,158.54	-10,595.30	0.04
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	557,508.820	Local	104.222685	581,050.66	102.113696	569,292.86	-11,757.80	0.05
Original Face:	4,650,545.000	Base	104.222685	581,050.66	102.113696	569,292.86	-11,757.80	0.05
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.177000	25 Nov 2024		
	975,436.670	Local	104.783990	1,022,101.46	103.245929	1,007,098.65	-15,002.81	0.08
Original Face:	12,180,140.000	Base	104.783990	1,022,101.46	103.245929	1,007,098.65	-15,002.81	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
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					4.002000	25 Jan 2025		
		Local	2,038,686.920	104.713737	2,134,785.25	102.205683	2,083,653.89	-51,131.36	0.17
Original Face:		Base	10,243,765.000	104.713737	2,134,785.25	102.205683	2,083,653.89	-51,131.36	0.17
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					4.605000	25 Jan 2029		
		Local	1,765,791.770	109.056220	1,925,705.75	106.166145	1,874,673.05	-51,032.70	0.15
Original Face:		Base	5,000,000.000	109.056220	1,925,705.75	106.166145	1,874,673.05	-51,032.70	0.15
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	5,000,000.000	100.832000	5,041,600.00	100.800576	5,040,028.80	-1,571.20	0.41
		Base		100.832000	5,041,600.00	100.800576	5,040,028.80	-1,571.20	0.41
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
		Local	5,485,000.000	100.158749	5,493,707.39	100.192140	5,495,538.88	1,831.49	0.44
		Base		100.158749	5,493,707.39	100.192140	5,495,538.88	1,831.49	0.44
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
		Local	2,700,000.000	100.236023	2,706,372.63	101.088370	2,729,385.99	23,013.36	0.22
		Base		100.236023	2,706,372.63	101.088370	2,729,385.99	23,013.36	0.22
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
		Local	3,000,000.000	100.211014	3,006,330.41	101.043300	3,031,299.00	24,968.59	0.24
		Base		100.211014	3,006,330.41	101.043300	3,031,299.00	24,968.59	0.24
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000						23 Jul 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	99.949000	2,498,725.00	-1,275.00	0.20
		Base		100.000000	2,500,000.00	99.949000	2,498,725.00	-1,275.00	0.20
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	35,000,000.000	99.910911	34,968,818.95	99.943187	34,980,115.45	11,296.50	2.81
		Base		99.910911	34,968,818.95	99.943187	34,980,115.45	11,296.50	2.81

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912796B65	TREASURY BILL 02/21 0.00000					02 Feb 2021		
	20,000,000.000	Local	99.999694	19,999,938.89	99.999951	19,999,990.20	51.31	1.61
		Base	99.999694	19,999,938.89	99.999951	19,999,990.20	51.31	1.61
912796B73	TREASURY BILL 02/21 0.00000					09 Feb 2021		
	20,000,000.000	Local	99.997444	19,999,488.89	99.998889	19,999,777.80	288.91	1.61
		Base	99.997444	19,999,488.89	99.998889	19,999,777.80	288.91	1.61
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2049		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.61
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.61
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	20,000,000.000	Local	100.189089	20,037,817.80	100.664062	20,132,812.40	94,994.60	1.62
		Base	100.189089	20,037,817.80	100.664062	20,132,812.40	94,994.60	1.62
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.014501	30,004,350.24	100.820312	30,246,093.60	241,743.36	2.43
		Base	100.014501	30,004,350.24	100.820312	30,246,093.60	241,743.36	2.43
912828B58	US TREASURY N/B 01/21 2.125				2.125000	31 Jan 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.40
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.40
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	20,000,000.000	Local	101.416667	20,283,333.33	101.398438	20,279,687.60	-3,645.73	1.63
		Base	101.416667	20,283,333.33	101.398438	20,279,687.60	-3,645.73	1.63
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.986527	4,999,326.35	100.077909	5,003,895.45	4,569.10	0.40
		Base	99.986527	4,999,326.35	100.077909	5,003,895.45	4,569.10	0.40
912828S27	US TREASURY N/B 06/21 1.125				1.125000	30 Jun 2021		
	20,000,000.000	Local	99.823653	19,964,730.64	100.414062	20,082,812.40	118,081.76	1.61
		Base	99.823653	19,964,730.64	100.414062	20,082,812.40	118,081.76	1.61
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	102.027382	25,506,845.58	102.042969	25,510,742.25	3,896.67	2.05
		Base	102.027382	25,506,845.58	102.042969	25,510,742.25	3,896.67	2.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	100.815622	5,040,781.12	100.835938	5,041,796.90	1,015.78	0.41
		Base	100.815622	5,040,781.12	100.835938	5,041,796.90	1,015.78	0.41
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.286334	5,014,316.69	102.832031	5,141,601.55	127,284.86	0.41
		Base	100.286334	5,014,316.69	102.832031	5,141,601.55	127,284.86	0.41
912828Y20	US TREASURY N/B 07/21 2.625				2.625000	15 Jul 2021		
	35,000,000.000	Local	101.139447	35,398,806.51	101.152344	35,403,320.40	4,513.89	2.85
		Base	101.139447	35,398,806.51	101.152344	35,403,320.40	4,513.89	2.85
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.922727	19,984,545.45	101.039062	20,207,812.40	223,266.95	1.62
		Base	99.922727	19,984,545.45	101.039062	20,207,812.40	223,266.95	1.62
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.036975	10,003,697.53	101.160156	10,116,015.60	112,318.07	0.81
		Base	100.036975	10,003,697.53	101.160156	10,116,015.60	112,318.07	0.81
US DOLLAR Total								
	481,393,148.700	Local		483,157,559.17		487,357,179.54	4,199,620.37	39.17
Original Face:	748,979,265.000	Base		483,157,559.17		487,357,179.54	4,199,620.37	39.17
FIXED INCOME Total								
	481,393,148.700	Base		483,157,559.17		487,357,179.54	4,199,620.37	39.17
Original Face:	748,979,265.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,238,304,356.230	Base		1,239,871,669.66		1,244,119,953.10	4,248,283.44	100.00
	Original Face:	748,979,265.000							

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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								
			5,045,419.750	1.000000	5,045,419.75	1.000000	5,045,419.75	0.00	0.08
		Base		1.000000	5,045,419.75	1.000000	5,045,419.75	0.00	0.08
US DOLLAR Total									
			5,045,419.750		5,045,419.75		5,045,419.75	0.00	0.08
		Base			5,045,419.75		5,045,419.75	0.00	0.08
CASH Total									
			5,045,419.750	Base	5,045,419.75		5,045,419.75	0.00	0.08
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A2TF9	AT&T INC					0.270000	15 Jun 2021		
			20,000,000.000	99.899500	19,979,900.00	99.896150	19,979,230.00	-670.00	0.34
		Base		99.899500	19,979,900.00	99.896150	19,979,230.00	-670.00	0.34
0020A2TH5	AT&T INC					0.270000	17 Jun 2021		
			20,000,000.000	99.898000	19,979,600.00	99.898000	19,979,600.00	0.00	0.34
		Base		99.898000	19,979,600.00	99.898000	19,979,600.00	0.00	0.34
0020A2ZF2	AT&T INC					0.420000	15 Dec 2021		
			10,000,000.000	99.630167	9,963,016.66	99.675075	9,967,507.50	4,490.84	0.17
		Base		99.630167	9,963,016.66	99.675075	9,967,507.50	4,490.84	0.17
02314PU25	AMAZON COM INC DISC COML					0.090000	02 Jul 2021		
			25,000,000.000	99.962250	24,990,562.50	99.924081	24,981,020.25	-9,542.25	0.42
		Base		99.962250	24,990,562.50	99.924081	24,981,020.25	-9,542.25	0.42
02314PUS8	AMAZON COM INC DISC COML					0.080000	26 Jul 2021		
			10,000,000.000	99.961111	9,996,111.12	99.961111	9,996,111.12	0.00	0.17
		Base		99.961111	9,996,111.12	99.961111	9,996,111.12	0.00	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665JQ86	AMERICAN HONDA FINAN					0.300000	08 Mar 2021		
		Local	10,000,000.000	99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.17
		Base		99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.17
02665JR69	AMERICAN HONDA FINAN					0.300000	06 Apr 2021		
		Local	15,000,000.000	99.946667	14,992,000.00	99.946667	14,992,000.00	0.00	0.25
		Base		99.946667	14,992,000.00	99.946667	14,992,000.00	0.00	0.25
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.978493	4,998,924.63	103.242000	5,162,100.00	163,175.37	0.09
		Base		99.978493	4,998,924.63	103.242000	5,162,100.00	163,175.37	0.09
03785DP26	APPLE INC					0.100000	02 Feb 2021		
		Local	30,000,000.000	99.999722	29,999,916.66	99.999722	29,999,916.66	0.00	0.50
		Base		99.999722	29,999,916.66	99.999722	29,999,916.66	0.00	0.50
03785DPG5	APPLE INC					0.100000	16 Feb 2021		
		Local	10,000,000.000	99.995833	9,999,583.33	99.995833	9,999,583.33	0.00	0.17
		Base		99.995833	9,999,583.33	99.995833	9,999,583.33	0.00	0.17
06417MMH5	BANK OF NOVA SCOTIA					0.230000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
091995001	BLACKROCK INVT QUALITY					0.000000	01 Feb 2021		
		Local	70,006,825.160	100.000000	70,006,825.16	100.000000	70,006,825.16	0.00	1.18
		Base		100.000000	70,006,825.16	100.000000	70,006,825.16	0.00	1.18
138994009	CANTOR FITZGERALD REPO REPO					0.070000	01 Feb 2021		
		Local	700,000,000.000	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	11.75
		Base		100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	11.75
138994009	CANTOR FITZGERALD REPO REPO					0.400000	01 Feb 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO					0.300000	04 Feb 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42

Base Currency: 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					0.300000	09 Feb 2021		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
138994009	CANTOR FITZGERALD REPO REPO					0.350000	19 Apr 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
16677JTB2	CHEVRON CORP					0.110000	11 Jun 2021		
		Local	15,000,000.000	99.960278	14,994,041.67	99.955583	14,993,337.45	-704.22	0.25
		Base		99.960278	14,994,041.67	99.955583	14,993,337.45	-704.22	0.25
19121AQ53	COCA-COLA COMPANY					0.110000	05 Mar 2021		
		Local	25,000,000.000	99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	0.42
		Base		99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	0.42
22599G006	CREDIT AGRICOLE REPO REPO					0.030000	01 Feb 2021		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
2546R2TF3	WALT DISNEY CO					0.500000	15 Jun 2021		
		Local	10,000,000.000	99.813889	9,981,388.89	99.890194	9,989,019.40	7,630.51	0.17
		Base		99.813889	9,981,388.89	99.890194	9,989,019.40	7,630.51	0.17
2546R2UP9	WALT DISNEY CO					0.320000	23 Jul 2021		
		Local	1,774,000.000	99.847111	1,771,287.75	99.853322	1,771,397.93	110.18	0.03
		Base		99.847111	1,771,287.75	99.853322	1,771,397.93	110.18	0.03
2546R2UP9	WALT DISNEY CO					0.350000	23 Jul 2021		
		Local	540,000.000	99.832778	539,097.00	99.853322	539,207.94	110.94	0.01
		Base		99.832778	539,097.00	99.853322	539,207.94	110.94	0.01
30229APH6	EXXON MOBIL CORP					0.130000	17 Feb 2021		
		Local	4,000,000.000	99.994222	3,999,768.89	99.994222	3,999,768.89	0.00	0.07
		Base		99.994222	3,999,768.89	99.994222	3,999,768.89	0.00	0.07
30229APS2	EXXON MOBIL CORP					0.210000	26 Feb 2021		
		Local	15,000,000.000	99.985417	14,997,812.50	99.985417	14,997,812.50	0.00	0.25
		Base		99.985417	14,997,812.50	99.985417	14,997,812.50	0.00	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229AQR3	EXXON MOBIL CORP				0.190000	25 Mar 2021		
	25,000,000.000	Local	99.972556	24,993,138.89	99.972556	24,993,138.89	0.00	0.42
		Base	99.972556	24,993,138.89	99.972556	24,993,138.89	0.00	0.42
30229ATG4	EXXON MOBIL CORP				0.200000	16 Jun 2021		
	25,000,000.000	Local	99.925000	24,981,250.00	99.953125	24,988,281.25	7,031.25	0.42
		Base	99.925000	24,981,250.00	99.953125	24,988,281.25	7,031.25	0.42
34108AP27	FLORIDA PWR & LGT CO				0.120000	02 Feb 2021		
	30,000,000.000	Local	99.999667	29,999,900.00	99.999667	29,999,900.00	0.00	0.50
		Base	99.999667	29,999,900.00	99.999667	29,999,900.00	0.00	0.50
40588LPS2	HALKIN FINANCE LLC USC				0.130000	26 Feb 2021		
	25,000,000.000	Local	99.990972	24,997,743.06	99.990972	24,997,743.06	0.00	0.42
		Base	99.990972	24,997,743.06	99.990972	24,997,743.06	0.00	0.42
40588LQK8	HALKIN FINANCE LLC USC				0.150000	19 Mar 2021		
	25,000,000.000	Local	99.980833	24,995,208.33	99.980833	24,995,208.33	0.00	0.42
		Base	99.980833	24,995,208.33	99.980833	24,995,208.33	0.00	0.42
43851TT89	HONEYWELL INTERNATN'				0.180000	08 Jun 2021		
	1,850,000.000	Local	99.936500	1,848,825.25	99.949906	1,849,073.26	248.01	0.03
		Base	99.936500	1,848,825.25	99.949906	1,849,073.26	248.01	0.03
43851TW28	HONEYWELL INTERNATN'				0.200000	02 Sep 2021		
	10,000,000.000	Local	99.881667	9,988,166.67	99.898825	9,989,882.50	1,715.83	0.17
		Base	99.881667	9,988,166.67	99.898825	9,989,882.50	1,715.83	0.17
43851TWF9	HONEYWELL INTERNATN'				0.190000	15 Sep 2021		
	15,000,000.000	Local	99.880722	14,982,108.33	99.890139	14,983,520.85	1,412.52	0.25
		Base	99.880722	14,982,108.33	99.890139	14,983,520.85	1,412.52	0.25
43851TXE1	HONEYWELL INTERNATN'				0.200000	14 Oct 2021		
	30,000,000.000	Local	99.858333	29,957,500.00	99.868958	29,960,687.40	3,187.40	0.50
		Base	99.858333	29,957,500.00	99.868958	29,960,687.40	3,187.40	0.50
47816FT19	JOHNSON & JOHNSON				0.110000	01 Jun 2021		
	20,000,000.000	Local	99.963333	19,992,666.67	99.966667	19,993,333.40	666.73	0.34
		Base	99.963333	19,992,666.67	99.966667	19,993,333.40	666.73	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57576JP55	MASSACHUSETTS MUT LIFE INS CO					0.090000	05 Feb 2021		
		Local	15,000,000.000	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.25
		Base		99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.25
57576JPA4	MASSACHUSETTS MUT LIFE INS CO					0.090000	10 Feb 2021		
		Local	25,000,000.000	99.997750	24,999,437.50	99.997750	24,999,437.50	0.00	0.42
		Base		99.997750	24,999,437.50	99.997750	24,999,437.50	0.00	0.42
59157TQF3	METLIFE SHORT TERM FDG					0.180000	15 Mar 2021		
		Local	15,000,000.000	99.979000	14,996,850.00	99.979000	14,996,850.00	0.00	0.25
		Base		99.979000	14,996,850.00	99.979000	14,996,850.00	0.00	0.25
59157TTB9	METLIFE SHORT TERM FDG					0.220000	11 Jun 2021		
		Local	5,500,000.000	99.920556	5,495,630.56	99.937528	5,496,564.04	933.48	0.09
		Base		99.920556	5,495,630.56	99.937528	5,496,564.04	933.48	0.09
59157TU27	METLIFE SHORT TERM FDG					0.210000	02 Jul 2021		
		Local	25,000,000.000	99.911917	24,977,979.16	99.916111	24,979,027.75	1,048.59	0.42
		Base		99.911917	24,977,979.16	99.916111	24,979,027.75	1,048.59	0.42
59157TU27	METLIFE SHORT TERM FDG					0.220000	02 Jul 2021		
		Local	6,500,000.000	99.907722	6,494,001.94	99.916111	6,494,547.22	545.28	0.11
		Base		99.907722	6,494,001.94	99.916111	6,494,547.22	545.28	0.11
60710AWL2	MIZUHO BANK LTD					0.150000	22 Apr 2021		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.50
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.50
63743CP80	NATL RURAL UTIL COOP					0.070000	08 Feb 2021		
		Local	3,355,000.000	99.998639	3,354,954.33	99.998639	3,354,954.33	0.00	0.06
		Base		99.998639	3,354,954.33	99.998639	3,354,954.33	0.00	0.06
64105GU28	NESTLE CAP CORP					0.120000	02 Jul 2021		
		Local	70,000,000.000	99.949667	69,964,766.66	99.949667	69,964,766.66	0.00	1.17
		Base		99.949667	69,964,766.66	99.949667	69,964,766.66	0.00	1.17
64105GXV1	NESTLE CAP CORP					0.170000	29 Oct 2021		
		Local	10,000,000.000	99.872500	9,987,250.00	99.872500	9,987,250.00	0.00	0.17
		Base		99.872500	9,987,250.00	99.872500	9,987,250.00	0.00	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65478JQV9	NISOURCE INC					0.160000	29 Mar 2021		
		Local	25,000,000.000	99.975111	24,993,777.78	99.975111	24,993,777.78	0.00	0.42
		Base		99.975111	24,993,777.78	99.975111	24,993,777.78	0.00	0.42
6698M4P97	NOVARTIS FNC CRP					0.090000	09 Feb 2021		
		Local	10,000,000.000	99.998000	9,999,800.00	99.998000	9,999,800.00	0.00	0.17
		Base		99.998000	9,999,800.00	99.998000	9,999,800.00	0.00	0.17
67983TP91	OLD LINE FUNDING LLC					0.170000	09 Feb 2021		
		Local	10,000,000.000	99.996222	9,999,622.22	99.996222	9,999,622.22	0.00	0.17
		Base		99.996222	9,999,622.22	99.996222	9,999,622.22	0.00	0.17
71344TPS5	PEPSICO INC					0.180000	26 Feb 2021		
		Local	25,000,000.000	99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	0.42
		Base		99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	0.42
71344TQ13	PEPSICO INC					0.200000	01 Mar 2021		
		Local	25,000,000.000	99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	0.42
		Base		99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	0.42
71708EQA6	PFIZER INC					0.110000	10 Mar 2021		
		Local	25,000,000.000	99.988694	24,997,173.61	99.988694	24,997,173.61	0.00	0.42
		Base		99.988694	24,997,173.61	99.988694	24,997,173.61	0.00	0.42
74271TR88	PROCTOR GAMBLE AND CO					0.100000	08 Apr 2021		
		Local	25,000,000.000	99.981667	24,995,416.66	99.981667	24,995,416.66	0.00	0.42
		Base		99.981667	24,995,416.66	99.981667	24,995,416.66	0.00	0.42
74271TRF2	PROCTOR GAMBLE AND CO					0.130000	15 Apr 2021		
		Local	25,000,000.000	99.973639	24,993,409.72	99.973639	24,993,409.72	0.00	0.42
		Base		99.973639	24,993,409.72	99.973639	24,993,409.72	0.00	0.42
77119LQC6	ROCHE HOLDING INC					0.070000	12 Mar 2021		
		Local	10,000,000.000	99.992417	9,999,241.66	99.992417	9,999,241.66	0.00	0.17
		Base		99.992417	9,999,241.66	99.992417	9,999,241.66	0.00	0.17
77119LSB6	ROCHE HOLDING INC					0.090000	11 May 2021		
		Local	25,000,000.000	99.975250	24,993,812.50	99.975250	24,993,812.50	0.00	0.42
		Base		99.975250	24,993,812.50	99.975250	24,993,812.50	0.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
77119LSC4	ROCHE HOLDING INC				0.110000	12 May 2021		
	20,000,000.000	Local	99.969444	19,993,888.89	99.969444	19,993,888.89	0.00	0.34
		Base	99.969444	19,993,888.89	99.969444	19,993,888.89	0.00	0.34
78015CQB1	ROYAL BK CDA				0.200000	11 Mar 2021		
	25,000,000.000	Local	99.978889	24,994,722.22	99.978889	24,994,722.22	0.00	0.42
		Base	99.978889	24,994,722.22	99.978889	24,994,722.22	0.00	0.42
82124LPH9	SHEFFIELD RECEIVABLE				0.220000	17 Feb 2021		
	10,000,000.000	Local	99.990222	9,999,022.22	99.990222	9,999,022.22	0.00	0.17
		Base	99.990222	9,999,022.22	99.990222	9,999,022.22	0.00	0.17
8225X2U77	SHELL INTNL FNC B.V				0.400000	07 Jul 2021		
	15,000,000.000	Local	99.826667	14,974,000.00	99.826667	14,974,000.00	0.00	0.25
		Base	99.826667	14,974,000.00	99.826667	14,974,000.00	0.00	0.25
8225X2U85	SHELL INTNL FNC B.V				0.400000	08 Jul 2021		
	6,000,000.000	Local	99.825556	5,989,533.33	99.825556	5,989,533.33	0.00	0.10
		Base	99.825556	5,989,533.33	99.825556	5,989,533.33	0.00	0.10
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021		
	25,000,000.000	Local	99.821111	24,955,277.78	99.821111	24,955,277.78	0.00	0.42
		Base	99.821111	24,955,277.78	99.821111	24,955,277.78	0.00	0.42
86563GPN6	SUMITOMO MITSUI TRUST NY				0.160000	22 Feb 2021		
	25,000,000.000	Local	99.990667	24,997,666.67	99.990667	24,997,666.67	0.00	0.42
		Base	99.990667	24,997,666.67	99.990667	24,997,666.67	0.00	0.42
86564GQK0	SUMITOMO MITSUI TRUST NY				0.195000	02 Jul 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.84
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.84
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.080000	01 Feb 2021		
	42,986,926.220	Local	100.000000	42,986,926.22	100.000000	42,986,926.22	0.00	0.72
		Base	100.000000	42,986,926.22	100.000000	42,986,926.22	0.00	0.72
89114NRN7	TORONTO-DOMINION				0.200000	02 Apr 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233GQA7	TOYOTA MOTOR CREDIT				0.160000	10 Mar 2021		
	20,000,000.000	Local	99.983556	19,996,711.11	99.983556	19,996,711.11	0.00	0.34
		Base	99.983556	19,996,711.11	99.983556	19,996,711.11	0.00	0.34
90328APA5	USAA CAPITAL CORP				0.130000	10 Feb 2021		
	15,000,000.000	Local	99.996750	14,999,512.50	99.996750	14,999,512.50	0.00	0.25
		Base	99.996750	14,999,512.50	99.996750	14,999,512.50	0.00	0.25
90328AQA4	USAA CAPITAL CORP				0.100000	10 Mar 2021		
	25,000,000.000	Local	99.989722	24,997,430.55	99.989722	24,997,430.55	0.00	0.42
		Base	99.989722	24,997,430.55	99.989722	24,997,430.55	0.00	0.42
90477DRS7	UNILEVER CAPITAL CRP				0.100000	26 Apr 2021		
	25,000,000.000	Local	99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	0.42
		Base	99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	0.42
91058TPS9	UNITED HEALTHCARE CO				0.170000	26 Feb 2021		
	25,000,000.000	Local	99.988194	24,997,048.61	99.988194	24,997,048.61	0.00	0.42
		Base	99.988194	24,997,048.61	99.988194	24,997,048.61	0.00	0.42
91058TQW9	UNITED HEALTHCARE CO				0.220000	30 Mar 2021		
	15,000,000.000	Local	99.965167	14,994,775.00	99.965167	14,994,775.00	0.00	0.25
		Base	99.965167	14,994,775.00	99.965167	14,994,775.00	0.00	0.25
9127962Q1	TREASURY BILL 04/21 0.00000				0.112000	22 Apr 2021		
	20,000,000.000	Local	99.975111	19,995,022.22	99.975111	19,995,022.22	0.00	0.34
		Base	99.975111	19,995,022.22	99.975111	19,995,022.22	0.00	0.34
9127963H0	TREASURY BILL 06/21 0.00000				0.103500	17 Jun 2021		
	100,000,000.000	Local	99.961920	99,961,920.00	99.961920	99,961,920.00	0.00	1.68
		Base	99.961920	99,961,920.00	99.961920	99,961,920.00	0.00	1.68
9127963S6	TREASURY BILL 07/21 0.00000				0.101000	15 Jul 2021		
	40,000,000.000	Local	99.953989	39,981,595.55	99.953989	39,981,595.55	0.00	0.67
		Base	99.953989	39,981,595.55	99.953989	39,981,595.55	0.00	0.67
9127963W7	TREASURY BILL 02/21 0.00000				0.100000	04 Feb 2021		
	40,000,000.000	Local	99.999167	39,999,666.67	99.999167	39,999,666.67	0.00	0.67
		Base	99.999167	39,999,666.67	99.999167	39,999,666.67	0.00	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127964D8	TREASURY BILL 02/21 0.00000					0.066600	18 Feb 2021		
		Local	40,000,000.000	99.996855	39,998,742.00	99.996855	39,998,742.00	0.00	0.67
		Base		99.996855	39,998,742.00	99.996855	39,998,742.00	0.00	0.67
9127964X4	TREASURY BILL 04/21 0.00000					0.105000	08 Apr 2021		
		Local	20,000,000.000	99.980750	19,996,150.00	99.980750	19,996,150.00	0.00	0.34
		Base		99.980750	19,996,150.00	99.980750	19,996,150.00	0.00	0.34
9127964Y2	TREASURY BILL 04/21 0.00000					0.105500	15 Apr 2021		
		Local	40,000,000.000	99.978607	39,991,442.78	99.978607	39,991,442.78	0.00	0.67
		Base		99.978607	39,991,442.78	99.978607	39,991,442.78	0.00	0.67
912796A41	TREASURY BILL 06/21 0.00000					0.080000	03 Jun 2021		
		Local	40,000,000.000	99.972889	39,989,155.56	99.972889	39,989,155.56	0.00	0.67
		Base		99.972889	39,989,155.56	99.972889	39,989,155.56	0.00	0.67
912796B40	TREASURY BILL 07/21 0.00000					0.096700	01 Jul 2021		
		Local	25,000,000.000	99.959708	24,989,927.08	99.959708	24,989,927.08	0.00	0.42
		Base		99.959708	24,989,927.08	99.959708	24,989,927.08	0.00	0.42
912796B65	TREASURY BILL 02/21 0.00000					0.010000	02 Feb 2021		
		Local	40,000,000.000	99.999972	39,999,988.89	99.999972	39,999,988.89	0.00	0.67
		Base		99.999972	39,999,988.89	99.999972	39,999,988.89	0.00	0.67
912796XE4	TREASURY BILL 02/21 0.00000					0.110000	25 Feb 2021		
		Local	65,000,000.000	99.990985	64,994,140.00	99.990985	64,994,140.00	0.00	1.09
		Base		99.990985	64,994,140.00	99.990985	64,994,140.00	0.00	1.09
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.020000	01 Feb 2021		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.080000	01 Feb 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
926NKW009	AMHERST PIERPONT 04/15 VAR					0.060000	01 Feb 2021		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	6.72
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	6.72

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					0.080000	09 Feb 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.67
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.67
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.080000	12 Feb 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 Feb 2021		
		Local	55,055,710.730	100.000000	55,055,710.73	100.000000	55,055,710.73	0.00	0.92
		Base		100.000000	55,055,710.73	100.000000	55,055,710.73	0.00	0.92
93142WPA5	WALGREENS BOOTS					0.285000	10 Feb 2021		
		Local	15,000,000.000	99.992875	14,998,931.25	99.992875	14,998,931.25	0.00	0.25
		Base		99.992875	14,998,931.25	99.992875	14,998,931.25	0.00	0.25
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	12,700,000.000	99.910000	12,688,570.00	99.910000	12,688,570.00	0.00	0.21
		Base		99.910000	12,688,570.00	99.910000	12,688,570.00	0.00	0.21
94107MUS3	WASTE MANAGEMENT INC					0.350000	26 Jul 2021		
		Local	30,000,000.000	99.829861	29,948,958.33	99.829861	29,948,958.33	0.00	0.50
		Base		99.829861	29,948,958.33	99.829861	29,948,958.33	0.00	0.50
9612C0P86	WESTPAC BANKING CORP.					0.160000	08 Feb 2021		
		Local	25,000,000.000	99.996889	24,999,222.22	99.996889	24,999,222.22	0.00	0.42
		Base		99.996889	24,999,222.22	99.996889	24,999,222.22	0.00	0.42
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Feb 2021		
		Local	5,046,062.320	100.000000	5,046,062.32	100.000000	5,046,062.32	0.00	0.08
		Base		100.000000	5,046,062.32	100.000000	5,046,062.32	0.00	0.08
979QHR003	SOUTH STREET REPO					0.090000	01 Feb 2021		
		Local	662,943,407.660	100.000000	662,943,407.66	100.000000	662,943,407.66	0.00	11.13
		Base		100.000000	662,943,407.66	100.000000	662,943,407.66	0.00	11.13
985FHY004	MITSUBISHI UFJ REPO					0.070000	01 Feb 2021		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.50
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.50

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Base Currency: 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	4,083,257,932.090		4,082,606,238.29		4,082,787,628.75	181,390.46	68.55
		Base			4,082,606,238.29		4,082,787,628.75	181,390.46	68.55
CASH EQUIVALENT Total									
		Base	4,083,257,932.090		4,082,606,238.29		4,082,787,628.75	181,390.46	68.55
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15					2.150000	19 Nov 2021		
		Local	7,000,000.000	99.994078	6,999,585.46	101.430581	7,100,140.67	100,555.21	0.12
		Base		99.994078	6,999,585.46	101.430581	7,100,140.67	100,555.21	0.12
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	99.321643	4,966,082.14	104.140997	5,207,049.85	240,967.71	0.09
		Base		99.321643	4,966,082.14	104.140997	5,207,049.85	240,967.71	0.09
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.778495	2,993,354.85	100.596113	3,017,883.39	24,528.54	0.05
		Base		99.778495	2,993,354.85	100.596113	3,017,883.39	24,528.54	0.05
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					0.679882	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.121326	5,006,066.30	6,066.30	0.08
		Base		100.000000	5,000,000.00	100.121326	5,006,066.30	6,066.30	0.08
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.994435	4,999,721.73	102.330358	5,116,517.90	116,796.17	0.09
		Base		99.994435	4,999,721.73	102.330358	5,116,517.90	116,796.17	0.09
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.824750	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.364258	2,007,285.16	7,285.16	0.03
		Base		100.000000	2,000,000.00	100.364258	2,007,285.16	7,285.16	0.03
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.948212	7,995,856.93	102.951047	8,236,083.76	240,226.83	0.14
		Base		99.948212	7,995,856.93	102.951047	8,236,083.76	240,226.83	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
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.775287	9,977,528.74	106.238317	10,623,831.70	646,302.96	0.18
		Base		99.775287	9,977,528.74	106.238317	10,623,831.70	646,302.96	0.18
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.996002	4,499,820.08	103.039690	4,636,786.05	136,965.97	0.08
Original Face:		Base	4,500,000.000	99.996002	4,499,820.08	103.039690	4,636,786.05	136,965.97	0.08
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.988981	2,999,669.44	103.022730	3,090,681.90	91,012.46	0.05
Original Face:		Base	3,000,000.000	99.988981	2,999,669.44	103.022730	3,090,681.90	91,012.46	0.05
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	114.153257	1,609,560.92	114.300919	1,611,642.96	2,082.04	0.03
		Base		114.153257	1,609,560.92	114.300919	1,611,642.96	2,082.04	0.03
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR					0.343630	21 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.044874	15,006,731.10	6,731.10	0.25
		Base		100.000000	15,000,000.00	100.044874	15,006,731.10	6,731.10	0.25
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625					3.625000	15 May 2022		
		Local	898,000.000	103.379635	928,349.12	103.449519	928,976.68	627.56	0.02
		Base		103.379635	928,349.12	103.449519	928,976.68	627.56	0.02
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.892944	9,989,294.44	100.597591	10,059,759.10	70,464.66	0.17
		Base		99.892944	9,989,294.44	100.597591	10,059,759.10	70,464.66	0.17
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.506364	10,050,636.36	102.902838	10,290,283.80	239,647.44	0.17
		Base		100.506364	10,050,636.36	102.902838	10,290,283.80	239,647.44	0.17
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.794075	15,468,081.61	101.266480	15,696,304.40	228,222.79	0.26
		Base		99.794075	15,468,081.61	101.266480	15,696,304.40	228,222.79	0.26
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.785694	9,978,569.36	99.739711	9,973,971.10	-4,598.26	0.17
		Base		99.785694	9,978,569.36	99.739711	9,973,971.10	-4,598.26	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
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	109.430759	5,471,537.93	110.121650	5,506,082.50	34,544.57	0.09
		Base		109.430759	5,471,537.93	110.121650	5,506,082.50	34,544.57	0.09
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.955933	9,995,593.26	103.749801	10,374,980.10	379,386.84	0.17
		Base		99.955933	9,995,593.26	103.749801	10,374,980.10	379,386.84	0.17
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.703158	4,985,157.89	99.963586	4,998,179.30	13,021.41	0.08
		Base		99.703158	4,985,157.89	99.963586	4,998,179.30	13,021.41	0.08
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.554595	4,977,729.75	-22,270.25	0.08
		Base		100.000000	5,000,000.00	99.554595	4,977,729.75	-22,270.25	0.08
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	100.580749	10,058,074.90	58,074.90	0.17
		Base		100.000000	10,000,000.00	100.580749	10,058,074.90	58,074.90	0.17
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.015000	10,101,500.00	101,500.00	0.17
		Base		100.000000	10,000,000.00	101.015000	10,101,500.00	101,500.00	0.17
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.993755	9,999,375.50	-624.50	0.17
		Base		100.000000	10,000,000.00	99.993755	9,999,375.50	-624.50	0.17
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.659098	9,965,909.80	-34,090.20	0.17
		Base		100.000000	10,000,000.00	99.659098	9,965,909.80	-34,090.20	0.17
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.390000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.154517	10,015,451.70	15,451.70	0.17
		Base		100.000000	10,000,000.00	100.154517	10,015,451.70	15,451.70	0.17
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.951237	6,996,586.57	106.960815	7,487,257.05	490,670.48	0.13
		Base		99.951237	6,996,586.57	106.960815	7,487,257.05	490,670.48	0.13

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.869636	6,990,874.52	105.981818	7,418,727.26	427,852.74	0.12
		Base		99.869636	6,990,874.52	105.981818	7,418,727.26	427,852.74	0.12
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.954206	4,997,710.28	103.108560	5,155,428.00	157,717.72	0.09
		Base		99.954206	4,997,710.28	103.108560	5,155,428.00	157,717.72	0.09
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.898626	9,989,862.63	100.206026	10,020,602.60	30,739.97	0.17
		Base		99.898626	9,989,862.63	100.206026	10,020,602.60	30,739.97	0.17
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.785479	6,984,983.54	99.755717	6,982,900.19	-2,083.35	0.12
		Base		99.785479	6,984,983.54	99.755717	6,982,900.19	-2,083.35	0.12
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	101.041803	17,177,106.51	103.742172	17,636,169.24	459,062.73	0.30
		Base		101.041803	17,177,106.51	103.742172	17,636,169.24	459,062.73	0.30
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.982066	14,997,309.85	103.154176	15,473,126.40	475,816.55	0.26
		Base		99.982066	14,997,309.85	103.154176	15,473,126.40	475,816.55	0.26
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.870039	1,997,400.78	105.948000	2,118,960.00	121,559.22	0.04
		Base		99.870039	1,997,400.78	105.948000	2,118,960.00	121,559.22	0.04
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.926614	4,996,330.68	102.552938	5,127,646.90	131,316.22	0.09
		Base		99.926614	4,996,330.68	102.552938	5,127,646.90	131,316.22	0.09
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.874435	16,978,653.96	102.678724	17,455,383.08	476,729.12	0.29
		Base		99.874435	16,978,653.96	102.678724	17,455,383.08	476,729.12	0.29
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.884890	4,994,244.48	102.981933	5,149,096.65	154,852.17	0.09
		Base		99.884890	4,994,244.48	102.981933	5,149,096.65	154,852.17	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
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
	4,750,000.000	Local	104.798139	4,977,911.62	104.672928	4,971,964.08	-5,947.54	0.08
		Base	104.798139	4,977,911.62	104.672928	4,971,964.08	-5,947.54	0.08
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023		
	8,500,000.000	Local	106.768737	9,075,342.66	106.638617	9,064,282.45	-11,060.21	0.15
		Base	106.768737	9,075,342.66	106.638617	9,064,282.45	-11,060.21	0.15
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	2,000,000.000	Local	99.638697	1,992,773.94	106.783599	2,135,671.98	142,898.04	0.04
		Base	99.638697	1,992,773.94	106.783599	2,135,671.98	142,898.04	0.04
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9				0.900000	08 Sep 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	98.931438	14,839,715.70	-160,284.30	0.25
		Base	100.000000	15,000,000.00	98.931438	14,839,715.70	-160,284.30	0.25
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55				0.550000	06 Apr 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	95.049172	14,257,375.80	-742,624.20	0.24
		Base	100.000000	15,000,000.00	95.049172	14,257,375.80	-742,624.20	0.24
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9				0.900000	25 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.408083	9,940,808.30	-59,191.70	0.17
		Base	100.000000	10,000,000.00	99.408083	9,940,808.30	-59,191.70	0.17
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.807568	9,980,756.80	-19,243.20	0.17
		Base	100.000000	10,000,000.00	99.807568	9,980,756.80	-19,243.20	0.17
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
	15,000,000.000	Local	99.996080	14,999,411.93	100.509054	15,076,358.10	76,946.17	0.25
		Base	99.996080	14,999,411.93	100.509054	15,076,358.10	76,946.17	0.25
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.033000	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.929748	10,092,974.80	92,974.80	0.17
		Base	100.000000	10,000,000.00	100.929748	10,092,974.80	92,974.80	0.17
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	8,000,000.000	Local	99.893000	7,991,440.00	99.876388	7,990,111.04	-1,328.96	0.13
		Base	99.893000	7,991,440.00	99.876388	7,990,111.04	-1,328.96	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
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	7,176,820.520	100.000000	7,176,820.52	100.004060	7,177,111.90	291.38	0.12
Original Face:		Base	15,000,000.000	100.000000	7,176,820.52	100.004060	7,177,111.90	291.38	0.12
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	10,500,000.000	100.000000	10,500,000.00	100.001050	10,500,110.25	110.25	0.18
Original Face:		Base	10,500,000.000	100.000000	10,500,000.00	100.001050	10,500,110.25	110.25	0.18
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	102.918788	5,145,939.38	102.628285	5,131,414.25	-14,525.13	0.09
		Base		102.918788	5,145,939.38	102.628285	5,131,414.25	-14,525.13	0.09
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.856221	5,042,811.03	100.867656	5,043,382.80	571.77	0.08
		Base		100.856221	5,042,811.03	100.867656	5,043,382.80	571.77	0.08
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.457250	06 Jan 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.177579	10,017,757.90	17,757.90	0.17
		Base		100.000000	10,000,000.00	100.177579	10,017,757.90	17,757.90	0.17
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					0.326500	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.037990	10,003,799.00	3,799.00	0.17
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.037990	10,003,799.00	3,799.00	0.17
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.135127	5,006,756.37	100.212002	5,010,600.10	3,843.73	0.08
		Base		100.135127	5,006,756.37	100.212002	5,010,600.10	3,843.73	0.08
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.950624	10,195,062.40	195,062.40	0.17
		Base		100.000000	10,000,000.00	101.950624	10,195,062.40	195,062.40	0.17
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	102.328985	10,232,898.50	232,898.50	0.17
		Base		100.000000	10,000,000.00	102.328985	10,232,898.50	232,898.50	0.17
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.253389	4,962,669.45	-37,330.55	0.08
		Base		100.000000	5,000,000.00	99.253389	4,962,669.45	-37,330.55	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
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.754568	9,975,456.80	-24,543.20	0.17
		Base		100.000000	10,000,000.00	99.754568	9,975,456.80	-24,543.20	0.17
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.452833	14,917,924.95	-82,075.05	0.25
		Base		100.000000	15,000,000.00	99.452833	14,917,924.95	-82,075.05	0.25
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.995809	14,849,371.35	-150,628.65	0.25
		Base		100.000000	15,000,000.00	98.995809	14,849,371.35	-150,628.65	0.25
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	102.199543	10,219,954.27	104.923624	10,492,362.40	272,408.13	0.18
		Base		102.199543	10,219,954.27	104.923624	10,492,362.40	272,408.13	0.18
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	110.539752	7,737,782.66	111.290651	7,790,345.57	52,562.91	0.13
		Base		110.539752	7,737,782.66	111.290651	7,790,345.57	52,562.91	0.13
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	102.972421	2,059,448.42	102.977406	2,059,548.12	99.70	0.03
		Base		102.972421	2,059,448.42	102.977406	2,059,548.12	99.70	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	102.261906	3,067,857.17	102.283525	3,068,505.75	648.58	0.05
		Base		102.261906	3,067,857.17	102.283525	3,068,505.75	648.58	0.05
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.985310	17,997,355.88	101.344610	18,242,029.80	244,673.92	0.31
Original Face:		Base	18,000,000.000	99.985310	17,997,355.88	101.344610	18,242,029.80	244,673.92	0.31
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998658	3,999,946.33	102.721780	4,108,871.20	108,924.87	0.07
Original Face:		Base	4,000,000.000	99.998658	3,999,946.33	102.721780	4,108,871.20	108,924.87	0.07
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	102.027998	1,708,968.97	102.111142	1,710,361.63	1,392.66	0.03
		Base		102.027998	1,708,968.97	102.111142	1,710,361.63	1,392.66	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.966200	2,059,324.00	104.250095	2,085,001.90	25,677.90	0.04
		Base		102.966200	2,059,324.00	104.250095	2,085,001.90	25,677.90	0.04
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	102.881773	18,352,050.69	103.106696	18,392,172.43	40,121.74	0.31
		Base		102.881773	18,352,050.69	103.106696	18,392,172.43	40,121.74	0.31
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	5,250,000.000	100.000000	5,250,000.00	100.032049	5,251,682.57	1,682.57	0.09
		Base		100.000000	5,250,000.00	100.032049	5,251,682.57	1,682.57	0.09
3130AJ5F2	FEDERAL HOME LOAN BANK BONDS 02/25 1.75					1.750000	12 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.031516	5,001,575.80	1,575.80	0.08
		Base		100.000000	5,000,000.00	100.031516	5,001,575.80	1,575.80	0.08
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR					0.140000	09 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.033874	25,008,468.50	8,468.50	0.42
		Base		100.000000	25,000,000.00	100.033874	25,008,468.50	8,468.50	0.42
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27					0.270000	09 Jun 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000911	5,000,045.55	45.55	0.08
		Base		100.000000	5,000,000.00	100.000911	5,000,045.55	45.55	0.08
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5					1.500000	05 Mar 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	100.075086	20,015,017.20	15,017.20	0.34
		Base		100.000000	20,000,000.00	100.075086	20,015,017.20	15,017.20	0.34
3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05					1.050000	12 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.051541	5,002,577.05	2,577.05	0.08
		Base		100.000000	5,000,000.00	100.051541	5,002,577.05	2,577.05	0.08
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.099444	10,009,944.40	9,944.40	0.17
		Base		100.000000	10,000,000.00	100.099444	10,009,944.40	9,944.40	0.17
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8					0.800000	22 Apr 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.130680	10,013,068.00	13,068.00	0.17
		Base		100.000000	10,000,000.00	100.130680	10,013,068.00	13,068.00	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.199500	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.944040	9,994,404.00	-5,596.00	0.17
		Base		100.000000	10,000,000.00	99.944040	9,994,404.00	-5,596.00	0.17
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.768313	14,965,246.95	-34,753.05	0.25
		Base		100.000000	15,000,000.00	99.768313	14,965,246.95	-34,753.05	0.25
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.001537	5,000,076.85	76.85	0.08
		Base		100.000000	5,000,000.00	100.001537	5,000,076.85	76.85	0.08
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.010000	03 Feb 2023		
		Local	20,000,000.000	99.944000	19,988,800.00	99.966143	19,993,228.60	4,428.60	0.34
		Base		99.944000	19,988,800.00	99.966143	19,993,228.60	4,428.60	0.34
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.657887	5,032,894.35	32,894.35	0.08
		Base		100.000000	5,000,000.00	100.657887	5,032,894.35	32,894.35	0.08
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.219819	10,021,981.90	21,981.90	0.17
		Base		100.000000	10,000,000.00	100.219819	10,021,981.90	21,981.90	0.17
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.571811	4,978,590.55	-21,409.45	0.08
		Base		100.000000	5,000,000.00	99.571811	4,978,590.55	-21,409.45	0.08
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.023397	5,001,169.85	1,169.85	0.08
		Base		100.000000	5,000,000.00	100.023397	5,001,169.85	1,169.85	0.08
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.832326	4,991,616.30	-8,383.70	0.08
		Base		100.000000	5,000,000.00	99.832326	4,991,616.30	-8,383.70	0.08
3134GXHR8	FREDDIE MAC NOTES 05/21 0.091					0.091000	10 May 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	99.996074	49,998,037.00	-1,963.00	0.84
		Base		100.000000	50,000,000.00	99.996074	49,998,037.00	-1,963.00	0.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.313094	15,290,724.86	102.095126	15,562,360.06	271,635.20	0.26
		Base		100.313094	15,290,724.86	102.095126	15,562,360.06	271,635.20	0.26
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	98,048.570	102.690585	100,686.65	101.651130	99,667.48	-1,019.17	0.00
Original Face:		Base	2,838,688.000	102.690585	100,686.65	101.651130	99,667.48	-1,019.17	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	895,397.080	101.438377	908,276.27	103.683990	928,383.42	20,107.15	0.02
Original Face:		Base	5,677,376.000	101.438377	908,276.27	103.683990	928,383.42	20,107.15	0.02
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	285,381.690	101.481749	289,610.33	100.093690	285,649.06	-3,961.27	0.00
Original Face:		Base	11,275,256.000	101.481749	289,610.33	100.093690	285,649.06	-3,961.27	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	869,710.810	101.356044	881,504.47	103.889290	903,536.39	22,031.92	0.02
Original Face:		Base	5,677,376.000	101.356044	881,504.47	103.889290	903,536.39	22,031.92	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,970,152.150	100.770601	1,985,334.17	101.717210	2,003,983.80	18,649.63	0.03
Original Face:		Base	6,713,909.000	100.770601	1,985,334.17	101.717210	2,003,983.80	18,649.63	0.03
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,251,734.410	99.773443	1,248,898.52	101.482360	1,270,289.62	21,391.10	0.02
Original Face:		Base	5,677,376.000	99.773443	1,248,898.52	101.482360	1,270,289.62	21,391.10	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,964,506.760	101.463194	1,993,251.30	102.449300	2,012,623.42	19,372.12	0.03
Original Face:		Base	6,995,663.000	101.463194	1,993,251.30	102.449300	2,012,623.42	19,372.12	0.03
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,251,734.410	100.219249	1,254,478.82	102.139270	1,278,512.39	24,033.57	0.02
Original Face:		Base	5,677,376.000	100.219249	1,254,478.82	102.139270	1,278,512.39	24,033.57	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	2,078,718.610	100.663975	2,092,520.78	102.673400	2,134,291.07	41,770.29	0.04
Original Face:		Base	11,354,753.000	100.663975	2,092,520.78	102.673400	2,134,291.07	41,770.29	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
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	250,429.280	100.383046	251,388.54	100.122450	250,735.93	-652.61	0.00
Original Face:		Base	5,677,376.000	100.383046	251,388.54	100.122450	250,735.93	-652.61	0.00
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	595,006.880	98.650158	586,975.23	101.939180	606,545.13	19,569.90	0.01
Original Face:		Base	2,000,000.000	98.650158	586,975.23	101.939180	606,545.13	19,569.90	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,592,618.440	101.538342	1,617,118.36	103.889290	1,654,559.99	37,441.63	0.03
Original Face:		Base	8,516,065.000	101.538342	1,617,118.36	103.889290	1,654,559.99	37,441.63	0.03
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,069,236.060	99.892710	1,068,088.88	101.255130	1,082,656.36	14,567.48	0.02
Original Face:		Base	5,677,376.000	99.892710	1,068,088.88	101.255130	1,082,656.36	14,567.48	0.02
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,912,300.210	98.585007	1,885,241.30	102.310730	1,956,488.30	71,247.00	0.03
Original Face:		Base	6,060,416.000	98.585007	1,885,241.30	102.310730	1,956,488.30	71,247.00	0.03
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.827721	9,982,772.10	-17,227.90	0.17
		Base		100.000000	10,000,000.00	99.827721	9,982,772.10	-17,227.90	0.17
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.982640	9,998,264.04	99.995402	9,999,540.20	1,276.16	0.17
		Base		99.982640	9,998,264.04	99.995402	9,999,540.20	1,276.16	0.17
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	261,515.520	98.324398	257,133.56	102.933870	269,188.05	12,054.49	0.00
Original Face:		Base	2,838,688.000	98.324398	257,133.56	102.933870	269,188.05	12,054.49	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	448,390.060	100.126412	448,956.88	101.197080	453,757.65	4,800.77	0.01
Original Face:		Base	5,946,910.000	100.126412	448,956.88	101.197080	453,757.65	4,800.77	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	80,315.730	102.875389	82,625.12	105.070900	84,388.46	1,763.34	0.00
Original Face:		Base	500,000.000	102.875389	82,625.12	105.070900	84,388.46	1,763.34	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
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	476,050.860	Local	101.320922	482,339.12	101.747020	484,367.56	2,028.44	0.01
Original Face:	11,354,753.000	Base	101.320922	482,339.12	101.747020	484,367.56	2,028.44	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	270,365.840	Local	99.427132	268,817.00	102.046720	275,899.47	7,082.47	0.00
Original Face:	2,838,688.000	Base	99.427132	268,817.00	102.046720	275,899.47	7,082.47	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	421,143.010	Local	99.978433	421,052.18	102.788360	432,885.99	11,833.81	0.01
Original Face:	2,838,688.000	Base	99.978433	421,052.18	102.788360	432,885.99	11,833.81	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	286,964.930	Local	99.956984	286,841.49	103.075360	295,790.13	8,948.64	0.00
Original Face:	3,247,459.000	Base	99.956984	286,841.49	103.075360	295,790.13	8,948.64	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	923,929.190	Local	100.179028	925,583.28	105.331200	973,185.70	47,602.42	0.02
Original Face:	5,677,376.000	Base	100.179028	925,583.28	105.331200	973,185.70	47,602.42	0.02
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,224,702.460	Local	100.350261	1,228,992.11	102.061550	1,249,950.31	20,958.20	0.02
Original Face:	8,516,065.000	Base	100.350261	1,228,992.11	102.061550	1,249,950.31	20,958.20	0.02
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,531,639.830	Local	100.059092	1,532,544.90	101.826160	1,559,610.02	27,065.12	0.03
Original Face:	7,380,589.000	Base	100.059092	1,532,544.90	101.826160	1,559,610.02	27,065.12	0.03
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	2,034,297.500	Local	101.225066	2,059,218.98	102.658650	2,088,382.35	29,163.37	0.04
Original Face:	5,677,376.000	Base	101.225066	2,059,218.98	102.658650	2,088,382.35	29,163.37	0.04
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,245,850.830	Local	100.023068	1,246,138.22	100.968460	1,257,916.40	11,778.18	0.02
Original Face:	5,677,376.000	Base	100.023068	1,246,138.22	100.968460	1,257,916.40	11,778.18	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	3,114,627.290	Local	100.715169	3,136,902.13	102.164340	3,182,038.41	45,136.28	0.05
Original Face:	14,193,441.000	Base	100.715169	3,136,902.13	102.164340	3,182,038.41	45,136.28	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	2,230,577.180	Local	100.455751	2,240,743.06	102.198770	2,279,622.44	38,879.38	0.04
Original Face:	14,193,441.000	Base	100.455751	2,240,743.06	102.198770	2,279,622.44	38,879.38	0.04
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	735,358.200	Local	99.897685	734,605.82	103.304490	759,658.04	25,052.22	0.01
Original Face:	3,250,000.000	Base	99.897685	734,605.82	103.304490	759,658.04	25,052.22	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,211,765.000	Local	100.501556	1,217,842.68	101.212710	1,226,460.20	8,617.52	0.02
Original Face:	5,677,376.000	Base	100.501556	1,217,842.68	101.212710	1,226,460.20	8,617.52	0.02
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	2,107,656.680	Local	99.907965	2,105,716.89	102.343350	2,157,046.45	51,329.56	0.04
Original Face:	8,516,065.000	Base	99.907965	2,105,716.89	102.343350	2,157,046.45	51,329.56	0.04
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	518,592.300	Local	98.009643	508,270.46	102.522740	531,675.04	23,404.58	0.01
Original Face:	2,500,000.000	Base	98.009643	508,270.46	102.522740	531,675.04	23,404.58	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	2,940,285.900	Local	102.470446	3,012,924.08	102.833930	3,023,611.54	10,687.46	0.05
Original Face:	10,000,000.000	Base	102.470446	3,012,924.08	102.833930	3,023,611.54	10,687.46	0.05
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	363,855.700	Local	101.693729	370,018.43	100.170640	364,476.58	-5,541.85	0.01
Original Face:	5,000,000.000	Base	101.693729	370,018.43	100.170640	364,476.58	-5,541.85	0.01
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	4,907,790.800	Local	102.624703	5,036,605.74	102.119848	5,011,828.51	-24,777.23	0.08
Original Face:	5,000,000.000	Base	102.624703	5,036,605.74	102.119848	5,011,828.51	-24,777.23	0.08
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	510,646.640	Local	101.105755	516,293.14	108.726470	555,208.07	38,914.93	0.01
Original Face:	44,567,405.000	Base	101.105755	516,293.14	108.726470	555,208.07	38,914.93	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	20,040.680	Local	106.566743	21,356.70	110.185990	22,082.02	725.32	0.00
Original Face:	1,000,000.000	Base	106.566743	21,356.70	110.185990	22,082.02	725.32	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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	754,382.090	105.668712	797,145.84	117.010200	882,703.99	85,558.15	0.01
Original Face:		Base	24,898,134.000	105.668712	797,145.84	117.010200	882,703.99	85,558.15	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	191,204.260	99.256272	189,782.22	101.716320	194,485.94	4,703.72	0.00
Original Face:		Base	5,677,376.000	99.256272	189,782.22	101.716320	194,485.94	4,703.72	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	286,662.930	104.829205	300,506.47	108.779320	311,829.99	11,323.52	0.01
Original Face:		Base	8,516,065.000	104.829205	300,506.47	108.779320	311,829.99	11,323.52	0.01
31422B3T5	FARMER MAC NOTES 09/21 VAR					0.070000	01 Sep 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.006095	20,001,219.00	1,219.00	0.34
		Base		100.000000	20,000,000.00	100.006095	20,001,219.00	1,219.00	0.34
31422B4M9	FARMER MAC NOTES 07/21 VAR					0.060000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	99.997096	24,999,274.00	-726.00	0.42
		Base		100.000000	25,000,000.00	99.997096	24,999,274.00	-726.00	0.42
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					0.655250	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.160002	2,003,200.04	3,200.04	0.03
		Base		100.000000	2,000,000.00	100.160002	2,003,200.04	3,200.04	0.03
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.295750	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	98.125000	19,625,000.00	-375,000.00	0.33
		Base		100.000000	20,000,000.00	98.125000	19,625,000.00	-375,000.00	0.33
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	103.473814	1,293,422.68	103.739210	1,296,740.13	3,317.45	0.02
		Base		103.473814	1,293,422.68	103.739210	1,296,740.13	3,317.45	0.02
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.593630	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.096000	5,004,800.00	4,800.00	0.08
		Base		100.000000	5,000,000.00	100.096000	5,004,800.00	4,800.00	0.08
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					0.763380	16 Apr 2021		
		Local	6,375,000.000	100.045316	6,377,888.90	100.103961	6,381,627.51	3,738.61	0.11
		Base		100.045316	6,377,888.90	100.103961	6,381,627.51	3,738.61	0.11

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Base Currency: USD - US DOLLAR

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370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	108.314450	2,827,007.15	108.562224	2,833,474.05	6,466.90	0.05
		Base		108.314450	2,827,007.15	108.562224	2,833,474.05	6,466.90	0.05
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	10,000,000.000	99.976890	9,997,689.04	100.202060	10,020,206.00	22,516.96	0.17
		Base		99.976890	9,997,689.04	100.202060	10,020,206.00	22,516.96	0.17
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.941816	4,997,090.80	-2,909.20	0.08
		Base		100.000000	5,000,000.00	99.941816	4,997,090.80	-2,909.20	0.08
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	99.726810	19,945,362.00	-54,638.00	0.33
		Base		100.000000	20,000,000.00	99.726810	19,945,362.00	-54,638.00	0.33
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	51,822.100	105.154770	54,493.41	111.246880	57,650.47	3,157.06	0.00
Original Face:		Base	877,500.000	105.154770	54,493.41	111.246880	57,650.47	3,157.06	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	1,617,064.610	98.904294	1,599,346.34	101.840760	1,646,830.89	47,484.55	0.03
Original Face:		Base	3,000,000.000	98.904294	1,599,346.34	101.840760	1,646,830.89	47,484.55	0.03
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,753,736.010	95.567518	2,631,677.17	101.418340	2,792,793.35	161,116.18	0.05
Original Face:		Base	10,000,000.000	95.567518	2,631,677.17	101.418340	2,792,793.35	161,116.18	0.05
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,477,695.160	102.010766	2,527,515.81	103.369090	2,561,170.94	33,655.13	0.04
Original Face:		Base	10,493,495.000	102.010766	2,527,515.81	103.369090	2,561,170.94	33,655.13	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,712,875.370	96.478556	3,582,128.56	102.632990	3,810,635.01	228,506.45	0.06
Original Face:		Base	5,000,000.000	96.478556	3,582,128.56	102.632990	3,810,635.01	228,506.45	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	1,162,808.740	99.903353	1,161,684.92	102.154760	1,187,864.48	26,179.56	0.02
Original Face:		Base	5,000,000.000	99.903353	1,161,684.92	102.154760	1,187,864.48	26,179.56	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
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	1,589,502.840	100.673455	1,600,207.43	101.071160	1,606,528.96	6,321.53	0.03
Original Face:		Base	5,000,000.000	100.673455	1,600,207.43	101.071160	1,606,528.96	6,321.53	0.03
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.935797	999,357.97	105.810621	1,058,106.21	58,748.24	0.02
		Base		99.935797	999,357.97	105.810621	1,058,106.21	58,748.24	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.840251	1,996,805.01	101.215089	2,024,301.78	27,496.77	0.03
		Base		99.840251	1,996,805.01	101.215089	2,024,301.78	27,496.77	0.03
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
		Local	4,113,140.780	100.000000	4,113,140.78	100.000010	4,113,141.19	0.41	0.07
Original Face:		Base	10,000,000.000	100.000000	4,113,140.78	100.000010	4,113,141.19	0.41	0.07
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.825114	15,809,377.81	102.901281	16,134,920.86	325,543.05	0.27
		Base		100.825114	15,809,377.81	102.901281	16,134,920.86	325,543.05	0.27
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.991432	2,999,742.95	102.971865	3,089,155.95	89,413.00	0.05
		Base		99.991432	2,999,742.95	102.971865	3,089,155.95	89,413.00	0.05
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.461000	19 Aug 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.118016	2,002,360.32	2,360.32	0.03
		Base		100.000000	2,000,000.00	100.118016	2,002,360.32	2,360.32	0.03
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
		Local	1,389,682.470	100.000000	1,389,682.47	99.999660	1,389,677.75	-4.72	0.02
Original Face:		Base	5,000,000.000	100.000000	1,389,682.47	99.999660	1,389,677.75	-4.72	0.02
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
		Local	6,713,633.270	100.000000	6,713,633.27	100.000180	6,713,645.35	12.08	0.11
Original Face:		Base	12,500,000.000	100.000000	6,713,633.27	100.000180	6,713,645.35	12.08	0.11
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	102.166522	4,086,660.87	102.281976	4,091,279.04	4,618.17	0.07
		Base		102.166522	4,086,660.87	102.281976	4,091,279.04	4,618.17	0.07

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46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.159989	3,768,079.58	-31,920.42	0.06
		Base		100.000000	3,800,000.00	99.159989	3,768,079.58	-31,920.42	0.06
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.161831	1,189,941.97	-10,058.03	0.02
		Base		100.000000	1,200,000.00	99.161831	1,189,941.97	-10,058.03	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.050366	4,952,518.30	-47,481.70	0.08
		Base		100.000000	5,000,000.00	99.050366	4,952,518.30	-47,481.70	0.08
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.900678	4,995,033.91	99.899583	4,994,979.15	-54.76	0.08
		Base		99.900678	4,995,033.91	99.899583	4,994,979.15	-54.76	0.08
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.599284	5,029,964.20	29,964.20	0.08
		Base		100.000000	5,000,000.00	100.599284	5,029,964.20	29,964.20	0.08
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	98.805797	14,820,869.55	-179,130.45	0.25
		Base		100.000000	15,000,000.00	98.805797	14,820,869.55	-179,130.45	0.25
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.311921	5,015,596.05	15,596.05	0.08
		Base		100.000000	5,000,000.00	100.311921	5,015,596.05	15,596.05	0.08
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.688528	10,068,852.80	68,852.80	0.17
		Base		100.000000	10,000,000.00	100.688528	10,068,852.80	68,852.80	0.17
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.768359	4,938,417.95	-61,582.05	0.08
		Base		100.000000	5,000,000.00	98.768359	4,938,417.95	-61,582.05	0.08
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.967079	2,999,012.36	101.952608	3,058,578.24	59,565.88	0.05
		Base		99.967079	2,999,012.36	101.952608	3,058,578.24	59,565.88	0.05

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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	100.130044	5,006,502.20	6,502.20	0.08
		Base		100.000000	5,000,000.00	100.130044	5,006,502.20	6,502.20	0.08
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	5,382,607.130	99.890625	5,376,719.89	101.011180	5,437,034.98	60,315.09	0.09
Original Face:		Base	12,640,000.000	99.890625	5,376,719.89	101.011180	5,437,034.98	60,315.09	0.09
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.699677	2,990,990.32	106.620346	3,198,610.38	207,620.06	0.05
		Base		99.699677	2,990,990.32	106.620346	3,198,610.38	207,620.06	0.05
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	100.496481	3,510,342.08	101.330376	3,539,470.03	29,127.95	0.06
		Base		100.496481	3,510,342.08	101.330376	3,539,470.03	29,127.95	0.06
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	105.787358	3,438,089.13	106.115807	3,448,763.73	10,674.60	0.06
		Base		105.787358	3,438,089.13	106.115807	3,448,763.73	10,674.60	0.06
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	667,380.910	99.997304	667,362.92	100.184390	668,611.49	1,248.57	0.01
Original Face:		Base	2,750,000.000	99.997304	667,362.92	100.184390	668,611.49	1,248.57	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
		Local	50,000,000.000	99.990987	49,995,493.68	100.606684	50,303,342.00	307,848.32	0.84
		Base		99.990987	49,995,493.68	100.606684	50,303,342.00	307,848.32	0.84
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	100.561384	10,412,125.70	102.027312	10,563,907.88	151,782.18	0.18
		Base		100.561384	10,412,125.70	102.027312	10,563,907.88	151,782.18	0.18
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	102.786869	1,378,371.91	102.860985	1,379,365.81	993.90	0.02
		Base		102.786869	1,378,371.91	102.860985	1,379,365.81	993.90	0.02
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
		Local	8,867,000.000	102.058663	9,049,541.66	102.390418	9,078,958.36	29,416.70	0.15
		Base		102.058663	9,049,541.66	102.390418	9,078,958.36	29,416.70	0.15

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63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	102.917740	1,029,177.40	103.079839	1,030,798.39	1,620.99	0.02
		Base		102.917740	1,029,177.40	103.079839	1,030,798.39	1,620.99	0.02
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	4,533,000.000	101.481699	4,600,165.40	101.489496	4,600,518.85	353.45	0.08
		Base		101.481699	4,600,165.40	101.489496	4,600,518.85	353.45	0.08
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.881573	4,994,078.64	100.104729	5,005,236.45	11,157.81	0.08
		Base		99.881573	4,994,078.64	100.104729	5,005,236.45	11,157.81	0.08
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.786526	14,967,978.88	99.979082	14,996,862.30	28,883.42	0.25
		Base		99.786526	14,967,978.88	99.979082	14,996,862.30	28,883.42	0.25
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.994284	2,999,828.52	100.364570	3,010,937.10	11,108.58	0.05
		Base		99.994284	2,999,828.52	100.364570	3,010,937.10	11,108.58	0.05
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.997679	9,999,767.93	100.199416	10,019,941.60	20,173.67	0.17
		Base		99.997679	9,999,767.93	100.199416	10,019,941.60	20,173.67	0.17
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	101.056050	3,173,159.97	102.459419	3,217,225.76	44,065.79	0.05
		Base		101.056050	3,173,159.97	102.459419	3,217,225.76	44,065.79	0.05
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	115.139179	5,129,450.44	114.949775	5,121,012.48	-8,437.96	0.09
		Base		115.139179	5,129,450.44	114.949775	5,121,012.48	-8,437.96	0.09
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	104.859907	7,025,613.74	104.964434	7,032,617.08	7,003.34	0.12
		Base		104.859907	7,025,613.74	104.964434	7,032,617.08	7,003.34	0.12
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.956228	4,934,740.44	101.259485	4,949,563.63	14,823.19	0.08
		Base		100.956228	4,934,740.44	101.259485	4,949,563.63	14,823.19	0.08

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713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	5,000,000.000	99.949090	4,997,454.52	100.254130	5,012,706.50	15,251.98	0.08
		Base		99.949090	4,997,454.52	100.254130	5,012,706.50	15,251.98	0.08
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	109.380252	5,198,843.38	109.741517	5,216,014.30	17,170.92	0.09
		Base		109.380252	5,198,843.38	109.741517	5,216,014.30	17,170.92	0.09
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.997794	2,999,933.81	102.816893	3,084,506.79	84,572.98	0.05
		Base		99.997794	2,999,933.81	102.816893	3,084,506.79	84,572.98	0.05
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR					0.840380	15 Feb 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.196359	15,029,453.85	29,453.85	0.25
		Base		100.000000	15,000,000.00	100.196359	15,029,453.85	29,453.85	0.25
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.991277	11,998,953.26	101.650380	12,198,045.60	199,092.34	0.20
		Base		99.991277	11,998,953.26	101.650380	12,198,045.60	199,092.34	0.20
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.685964	3,020,578.91	101.710581	3,051,317.43	30,738.52	0.05
		Base		100.685964	3,020,578.91	101.710581	3,051,317.43	30,738.52	0.05
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.846428	14,976,964.24	100.081092	15,012,163.80	35,199.56	0.25
		Base		99.846428	14,976,964.24	100.081092	15,012,163.80	35,199.56	0.25
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.588630	21 Sep 2021		
		Local	10,000,000.000	99.958914	9,995,891.38	100.151773	10,015,177.30	19,285.92	0.17
		Base		99.958914	9,995,891.38	100.151773	10,015,177.30	19,285.92	0.17
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.797936	10,179,793.60	179,793.60	0.17
		Base		100.000000	10,000,000.00	101.797936	10,179,793.60	179,793.60	0.17
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.257812	10,025,781.20	25,781.20	0.17
		Base		100.000000	10,000,000.00	100.257812	10,025,781.20	25,781.20	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	103.753000	10,375,300.00	375,300.00	0.17
		Base		100.000000	10,000,000.00	103.753000	10,375,300.00	375,300.00	0.17
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	98.500000	4,925,000.00	-75,000.00	0.08
		Base		100.000000	5,000,000.00	98.500000	4,925,000.00	-75,000.00	0.08
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.997036	14,999,555.34	99.943378	14,991,506.70	-8,048.64	0.25
		Base		99.997036	14,999,555.34	99.943378	14,991,506.70	-8,048.64	0.25
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.830000	25 Jan 2029		
		Local	851,908.400	100.000000	851,908.40	95.884100	816,844.70	-35,063.70	0.01
Original Face:		Base	2,838,688.000	100.000000	851,908.40	95.884100	816,844.70	-35,063.70	0.01
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.797355	4,989,867.77	101.315272	5,065,763.60	75,895.83	0.09
		Base		99.797355	4,989,867.77	101.315272	5,065,763.60	75,895.83	0.09
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.978130	9,997,812.95	103.068413	10,306,841.30	309,028.35	0.17
		Base		99.978130	9,997,812.95	103.068413	10,306,841.30	309,028.35	0.17
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	110.377632	4,059,689.29	110.194170	4,052,941.57	-6,747.72	0.07
		Base		110.377632	4,059,689.29	110.194170	4,052,941.57	-6,747.72	0.07
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	103.708191	1,555,622.86	104.213427	1,563,201.41	7,578.55	0.03
		Base		103.708191	1,555,622.86	104.213427	1,563,201.41	7,578.55	0.03
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.572380	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.173085	5,008,654.25	8,654.25	0.08
		Base		100.000000	5,000,000.00	100.173085	5,008,654.25	8,654.25	0.08
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	102.768885	10,276,888.50	276,888.50	0.17
		Base		100.000000	10,000,000.00	102.768885	10,276,888.50	276,888.50	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
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	3,512,394.190	99.995068	3,512,220.95	100.476500	3,529,130.75	16,909.80	0.06
Original Face:		Base	8,000,000.000	99.995068	3,512,220.95	100.476500	3,529,130.75	16,909.80	0.06
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.415250	26 Apr 2021		
		Local	5,000,000.000	99.979228	4,998,961.42	99.980221	4,999,011.05	49.63	0.08
		Base		99.979228	4,998,961.42	99.980221	4,999,011.05	49.63	0.08
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.974995	12,996,749.40	102.806008	13,364,781.04	368,031.64	0.22
		Base		99.974995	12,996,749.40	102.806008	13,364,781.04	368,031.64	0.22
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.345630	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.034927	2,000,698.54	698.54	0.03
		Base		100.000000	2,000,000.00	100.034927	2,000,698.54	698.54	0.03
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.945982	9,994,598.19	104.317197	10,431,719.70	437,121.51	0.18
		Base		99.945982	9,994,598.19	104.317197	10,431,719.70	437,121.51	0.18
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.326123	4,966,306.15	-33,693.85	0.08
		Base		100.000000	5,000,000.00	99.326123	4,966,306.15	-33,693.85	0.08
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.924203	9,992,420.33	100.089305	10,008,930.50	16,510.17	0.17
		Base		99.924203	9,992,420.33	100.089305	10,008,930.50	16,510.17	0.17
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.192704	4,959,635.20	-40,364.80	0.08
		Base		100.000000	5,000,000.00	99.192704	4,959,635.20	-40,364.80	0.08
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.330000	13 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.153122	10,015,312.20	15,312.20	0.17
		Base		100.000000	10,000,000.00	100.153122	10,015,312.20	15,312.20	0.17
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1					0.163750	15 Oct 2021		
		Local	4,142,538.530	100.000000	4,142,538.53	99.998640	4,142,482.19	-56.34	0.07
Original Face:		Base	15,000,000.000	100.000000	4,142,538.53	99.998640	4,142,482.19	-56.34	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.831673	1,996,633.46	103.255173	2,065,103.46	68,470.00	0.03
		Base		99.831673	1,996,633.46	103.255173	2,065,103.46	68,470.00	0.03
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
		Local	13,810,000.000	100.322333	13,854,514.17	100.784211	13,918,299.54	63,785.37	0.23
		Base		100.322333	13,854,514.17	100.784211	13,918,299.54	63,785.37	0.23
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	106.976812	2,968,606.53	107.428766	2,981,148.26	12,541.73	0.05
		Base		106.976812	2,968,606.53	107.428766	2,981,148.26	12,541.73	0.05
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	101.460413	10,146,041.31	103.006093	10,300,609.30	154,567.99	0.17
		Base		101.460413	10,146,041.31	103.006093	10,300,609.30	154,567.99	0.17
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375					0.375000	14 Sep 2023		
		Local	3,000,000.000	99.888365	2,996,650.96	100.575395	3,017,261.85	20,610.89	0.05
		Base		99.888365	2,996,650.96	100.575395	3,017,261.85	20,610.89	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.931647	1,998,632.93	106.350279	2,127,005.58	128,372.65	0.04
		Base		99.931647	1,998,632.93	106.350279	2,127,005.58	128,372.65	0.04
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	40,000,000.000	99.908800	39,963,520.00	99.932444	39,972,977.60	9,457.60	0.67
		Base		99.908800	39,963,520.00	99.932444	39,972,977.60	9,457.60	0.67
912796B24	TREASURY BILL 06/21 0.00000					0.010000	10 Jun 2021		
		Local	40,000,000.000	99.967391	39,986,956.54	99.972229	39,988,891.60	1,935.06	0.67
		Base		99.967391	39,986,956.54	99.972229	39,988,891.60	1,935.06	0.67
912796B32	TREASURY BILL 06/21 0.00000					0.010000	24 Jun 2021		
		Local	40,000,000.000	99.963852	39,985,540.97	99.969215	39,987,686.00	2,145.03	0.67
		Base		99.963852	39,985,540.97	99.969215	39,987,686.00	2,145.03	0.67
912796C23	TREASURY BILL 03/21 0.00000						02 Mar 2021		
		Local	40,000,000.000	99.991308	39,996,523.23	99.995167	39,998,066.80	1,543.57	0.67
		Base		99.991308	39,996,523.23	99.995167	39,998,066.80	1,543.57	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	40,000,000.000	101.409375	40,563,750.00	101.398438	40,559,375.20	-4,374.80	0.68
		Base		101.409375	40,563,750.00	101.398438	40,559,375.20	-4,374.80	0.68
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.986527	4,999,326.35	100.077909	5,003,895.45	4,569.10	0.08
		Base		99.986527	4,999,326.35	100.077909	5,003,895.45	4,569.10	0.08
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.476500	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.072229	3,002,166.87	2,166.87	0.05
		Base		100.000000	3,000,000.00	100.072229	3,002,166.87	2,166.87	0.05
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.993373	2,999,801.20	101.002928	3,030,087.84	30,286.64	0.05
		Base		99.993373	2,999,801.20	101.002928	3,030,087.84	30,286.64	0.05
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	108.693375	10,869,337.48	109.026329	10,902,632.90	33,295.42	0.18
		Base		108.693375	10,869,337.48	109.026329	10,902,632.90	33,295.42	0.18
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.150000	15 Sep 2023		
		Local	2,018,000.000	112.200693	2,264,209.98	112.135292	2,262,890.19	-1,319.79	0.04
		Base		112.200693	2,264,209.98	112.135292	2,262,890.19	-1,319.79	0.04
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.988366	7,999,069.25	101.790800	8,143,264.00	144,194.75	0.14
Original Face:		Base	8,000,000.000	99.988366	7,999,069.25	101.790800	8,143,264.00	144,194.75	0.14
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.984676	19,996,935.11	100.356540	20,071,308.00	74,372.89	0.34
Original Face:		Base	20,000,000.000	99.984676	19,996,935.11	100.356540	20,071,308.00	74,372.89	0.34
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.990931	5,499,501.21	102.386930	5,631,281.15	131,779.94	0.09
Original Face:		Base	5,500,000.000	99.990931	5,499,501.21	102.386930	5,631,281.15	131,779.94	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
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	3,366,610.910	99.999238	3,366,585.24	101.240010	3,408,357.22	41,771.98	0.06
Original Face:		Base	5,000,000.000	99.999238	3,366,585.24	101.240010	3,408,357.22	41,771.98	0.06
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.955638	4,997,781.89	100.378929	5,018,946.45	21,164.56	0.08
		Base		99.955638	4,997,781.89	100.378929	5,018,946.45	21,164.56	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.859469	4,992,973.47	100.479272	5,023,963.60	30,990.13	0.08
		Base		99.859469	4,992,973.47	100.479272	5,023,963.60	30,990.13	0.08
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	108.421069	1,084,210.69	108.476055	1,084,760.55	549.86	0.02
		Base		108.421069	1,084,210.69	108.476055	1,084,760.55	549.86	0.02
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	107.158420	21,431,684.06	107.290652	21,458,130.40	26,446.34	0.36
		Base		107.158420	21,431,684.06	107.290652	21,458,130.40	26,446.34	0.36
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	3,000,000.000	99.919671	2,997,590.13	108.104814	3,243,144.42	245,554.29	0.05
		Base		99.919671	2,997,590.13	108.104814	3,243,144.42	245,554.29	0.05
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	104.002518	6,949,448.23	104.163000	6,960,171.66	10,723.43	0.12
		Base		104.002518	6,949,448.23	104.163000	6,960,171.66	10,723.43	0.12
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	103.031308	1,674,258.76	103.469963	1,681,386.90	7,128.14	0.03
		Base		103.031308	1,674,258.76	103.469963	1,681,386.90	7,128.14	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.836248	4,991,812.41	99.524317	4,976,215.85	-15,596.56	0.08
		Base		99.836248	4,991,812.41	99.524317	4,976,215.85	-15,596.56	0.08
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.143630	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.021000	4,000,840.00	840.00	0.07
		Base		100.000000	4,000,000.00	100.021000	4,000,840.00	840.00	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
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
	18,291,000.000	Local	101.547346	18,574,025.03	102.160504	18,686,177.79	112,152.76	0.31
		Base	101.547346	18,574,025.03	102.160504	18,686,177.79	112,152.76	0.31
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR				2.082000	09 Sep 2022		
	10,000,000.000	Local	100.911977	10,091,197.67	101.065694	10,106,569.40	15,371.73	0.17
		Base	100.911977	10,091,197.67	101.065694	10,106,569.40	15,371.73	0.17
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.892252	4,994,612.62	108.752842	5,437,642.10	443,029.48	0.09
		Base	99.892252	4,994,612.62	108.752842	5,437,642.10	443,029.48	0.09
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1				1.000000	17 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.409729	2,982,291.87	-17,708.13	0.05
		Base	100.000000	3,000,000.00	99.409729	2,982,291.87	-17,708.13	0.05
US DOLLAR Total								
	1,844,497,808.710	Local		1,855,182,282.16		1,867,663,217.58	12,480,935.42	31.36
Original Face:	516,901,960.000	Base		1,855,182,282.16		1,867,663,217.58	12,480,935.42	31.36
FIXED INCOME Total								
	1,844,497,808.710	Base		1,855,182,282.16		1,867,663,217.58	12,480,935.42	31.36
Original Face:	516,901,960.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		5,932,801,160.550	Base		5,942,833,940.20		5,955,496,266.08	12,662,325.88	100.00
	Original Face:	516,901,960.000							

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	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.061137	31 Dec 2030		
			717,254.540	Local 100.060002	717,684.91	100.060000	717,684.89	-0.02	0.64
				Base 100.060002	717,684.91	100.060000	717,684.89	-0.02	0.64
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					0.812250	06 Nov 2021		
			1,000,000.000	Local 100.047448	1,000,474.48	100.047448	1,000,474.48	0.00	0.89
				Base 100.047448	1,000,474.48	100.047448	1,000,474.48	0.00	0.89
US DOLLAR Total									
			1,717,254.540	Local	1,718,159.39		1,718,159.37	-0.02	1.53
				Base	1,718,159.39		1,718,159.37	-0.02	1.53
CASH EQUIVALENT Total									
			1,717,254.540	Base	1,718,159.39		1,718,159.37	-0.02	1.53
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
			345,000.000	Local 99.908583	344,684.61	102.786248	354,612.56	9,927.95	0.32
				Base 99.908583	344,684.61	102.786248	354,612.56	9,927.95	0.32
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.681000	29 Mar 2021		
			1,274,000.000	Local 100.008944	1,274,113.95	100.074930	1,274,954.61	840.66	1.13
				Base 100.008944	1,274,113.95	100.074930	1,274,954.61	840.66	1.13
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
			930,000.000	Local 103.109583	958,919.12	103.578375	963,278.89	4,359.77	0.86
				Base 103.109583	958,919.12	103.578375	963,278.89	4,359.77	0.86
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
			665,000.000	Local 99.891068	664,275.60	100.407532	667,710.09	3,434.49	0.59
				Base 99.891068	664,275.60	100.407532	667,710.09	3,434.49	0.59

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.948212	499,741.06	102.951047	514,755.24	15,014.18	0.46
		Base		99.948212	499,741.06	102.951047	514,755.24	15,014.18	0.46
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.989962	499,949.81	102.922410	514,612.05	14,662.24	0.46
Original Face:		Base	500,000.000	99.989962	499,949.81	102.922410	514,612.05	14,662.24	0.46
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
		Local	725,000.000	100.472015	728,422.11	100.713096	730,169.95	1,747.84	0.65
		Base		100.472015	728,422.11	100.713096	730,169.95	1,747.84	0.65
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.713000	09 Feb 2022		
		Local	1,350,000.000	100.169252	1,352,284.90	100.478046	1,356,453.62	4,168.72	1.21
		Base		100.169252	1,352,284.90	100.478046	1,356,453.62	4,168.72	1.21
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.794074	498,970.37	101.266480	506,332.40	7,362.03	0.45
		Base		99.794074	498,970.37	101.266480	506,332.40	7,362.03	0.45
04550KAA9	ASSOCIATED BK GREEN BAY SR UNSECURED 08/21 3.5					3.500000	13 Aug 2021		
		Local	500,000.000	101.419198	507,095.99	101.402832	507,014.16	-81.83	0.45
		Base		101.419198	507,095.99	101.402832	507,014.16	-81.83	0.45
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	109.397448	546,987.24	109.289011	546,445.06	-542.18	0.49
		Base		109.397448	546,987.24	109.289011	546,445.06	-542.18	0.49
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	385,000.000	99.991691	384,968.01	101.431470	390,511.16	5,543.15	0.35
Original Face:		Base	385,000.000	99.991691	384,968.01	101.431470	390,511.16	5,543.15	0.35
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05					2.050000	03 May 2021		
		Local	750,000.000	100.025719	750,192.89	100.313303	752,349.77	2,156.88	0.67
		Base		100.025719	750,192.89	100.313303	752,349.77	2,156.88	0.67
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
		Local	750,000.000	101.639089	762,293.17	105.006975	787,552.31	25,259.14	0.70
		Base		101.639089	762,293.17	105.006975	787,552.31	25,259.14	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
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	605,000.000	Local	99.898626	604,386.69	100.206026	606,246.46	1,859.77	0.54
		Base	99.898626	604,386.69	100.206026	606,246.46	1,859.77	0.54
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3				2.350000	25 Apr 2022		
	26,326.030	Local	99.976791	26,319.92	100.210410	26,381.42	61.50	0.02
Original Face:	400,000.000	Base	99.976791	26,319.92	100.210410	26,381.42	61.50	0.02
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	178,771.380	Local	99.992667	178,758.27	101.808560	182,004.57	3,246.30	0.16
Original Face:	270,000.000	Base	99.992667	178,758.27	101.808560	182,004.57	3,246.30	0.16
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	355,964.600	Local	99.986445	355,916.35	102.481260	364,797.01	8,880.66	0.32
Original Face:	445,000.000	Base	99.986445	355,916.35	102.481260	364,797.01	8,880.66	0.32
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	66,316.500	Local	99.993094	66,311.92	100.496870	66,646.01	334.09	0.06
Original Face:	165,000.000	Base	99.993094	66,311.92	100.496870	66,646.01	334.09	0.06
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022		
	76,777.210	Local	99.948097	76,737.36	100.183740	76,918.28	180.92	0.07
Original Face:	700,000.000	Base	99.948097	76,737.36	100.183740	76,918.28	180.92	0.07
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15				3.150000	07 Sep 2021		
	900,000.000	Local	100.549316	904,943.84	101.761576	915,854.18	10,910.34	0.81
		Base	100.549316	904,943.84	101.761576	915,854.18	10,910.34	0.81
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65				2.650000	17 May 2021		
	475,000.000	Local	99.993105	474,967.25	100.725506	478,446.15	3,478.90	0.43
		Base	99.993105	474,967.25	100.725506	478,446.15	3,478.90	0.43
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				0.815380	06 Jun 2022		
	1,000,000.000	Local	100.301566	1,003,015.66	100.706720	1,007,067.20	4,051.54	0.90
		Base	100.301566	1,003,015.66	100.706720	1,007,067.20	4,051.54	0.90
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.762000	03 Mar 2022		
	500,000.000	Local	100.256250	501,281.25	100.479651	502,398.26	1,117.01	0.45
		Base	100.256250	501,281.25	100.479651	502,398.26	1,117.01	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
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
		Local	1,000,000.000	99.675127	996,751.27	100.381172	1,003,811.72	7,060.45	0.89
		Base		99.675127	996,751.27	100.381172	1,003,811.72	7,060.45	0.89
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
		Local	500,000.000	100.654886	503,274.43	102.229184	511,145.92	7,871.49	0.45
		Base		100.654886	503,274.43	102.229184	511,145.92	7,871.49	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
		Local	340,000.000	100.000000	340,000.00	101.822256	346,195.67	6,195.67	0.31
		Base		100.000000	340,000.00	101.822256	346,195.67	6,195.67	0.31
17275RBD3	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2					2.200000	28 Feb 2021		
		Local	600,000.000	100.141968	600,851.81	100.146000	600,876.00	24.19	0.53
		Base		100.141968	600,851.81	100.146000	600,876.00	24.19	0.53
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
		Local	1,546,000.000	100.559158	1,554,644.58	100.899878	1,559,912.11	5,267.53	1.39
		Base		100.559158	1,554,644.58	100.899878	1,559,912.11	5,267.53	1.39
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR					1.295880	08 Dec 2021		
		Local	1,000,000.000	100.729608	1,007,296.08	100.774590	1,007,745.90	449.82	0.90
		Base		100.729608	1,007,296.08	100.774590	1,007,745.90	449.82	0.90
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3					0.620880	07 Dec 2023		
		Local	1,000,000.000	100.441592	1,004,415.92	100.377810	1,003,778.10	-637.82	0.89
Original Face:		Base	1,000,000.000	100.441592	1,004,415.92	100.377810	1,003,778.10	-637.82	0.89
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR					2.312000	04 Nov 2022		
		Local	500,000.000	101.449482	507,247.41	101.385401	506,927.01	-320.40	0.45
		Base		101.449482	507,247.41	101.385401	506,927.01	-320.40	0.45
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.968614	899,717.53	102.778155	925,003.40	25,285.87	0.82
		Base		99.968614	899,717.53	102.778155	925,003.40	25,285.87	0.82
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR					0.941000	14 Feb 2022		
		Local	500,000.000	100.378140	501,890.70	100.494259	502,471.30	580.60	0.45
		Base		100.378140	501,890.70	100.494259	502,471.30	580.60	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
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3				2.080000	15 Feb 2023		
	117,987.830	Local	99.123715	116,953.92	100.697580	118,810.89	1,856.97	0.11
Original Face:	550,000.000	Base	99.123715	116,953.92	100.697580	118,810.89	1,856.97	0.11
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				0.775380	07 Jun 2023		
	850,000.000	Local	100.045600	850,387.60	100.955871	858,124.90	7,737.30	0.76
		Base	100.045600	850,387.60	100.955871	858,124.90	7,737.30	0.76
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3				1.850000	16 Oct 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	100.345410	1,003,454.10	3,454.10	0.89
Original Face:	1,000,000.000	Base	100.000000	1,000,000.00	100.345410	1,003,454.10	3,454.10	0.89
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
	580,000.000	Local	100.269426	581,562.67	103.106696	598,018.84	16,456.17	0.53
		Base	100.269426	581,562.67	103.106696	598,018.84	16,456.17	0.53
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR				0.595380	06 Mar 2022		
	300,000.000	Local	100.077847	300,233.54	100.473114	301,419.34	1,185.80	0.27
		Base	100.077847	300,233.54	100.473114	301,419.34	1,185.80	0.27
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.032049	1,000,320.49	320.49	0.89
		Base	100.000000	1,000,000.00	100.032049	1,000,320.49	320.49	0.89
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
	910,000.000	Local	100.000000	910,000.00	102.660551	934,211.01	24,211.01	0.83
		Base	100.000000	910,000.00	102.660551	934,211.01	24,211.01	0.83
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2				2.000000	01 Mar 2023		
	86,568.410	Local	100.564005	87,056.66	104.519505	90,480.87	3,424.21	0.08
Original Face:	1,419,000.000	Base	100.564005	87,056.66	104.519505	90,480.87	3,424.21	0.08
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028		
	1,259,202.170	Local	101.743106	1,281,151.40	105.199138	1,324,669.83	43,518.43	1.18
Original Face:	3,600,000.000	Base	101.743106	1,281,151.40	105.199138	1,324,669.83	43,518.43	1.18
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625				1.625000	19 Nov 2021		
	745,000.000	Local	99.932937	744,500.38	101.216327	754,061.64	9,561.26	0.67
		Base	99.932937	744,500.38	101.216327	754,061.64	9,561.26	0.67

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3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000038	1,000,000.38	0.38	0.89
		Base		100.000000	1,000,000.00	100.000038	1,000,000.38	0.38	0.89
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					0.248880	18 Oct 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	100.084638	1,000,846.38	846.38	0.89
		Base		100.000000	1,000,000.00	100.084638	1,000,846.38	846.38	0.89
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.360000	09 Jun 2023		
		Local	460,000.000	100.000000	460,000.00	100.558963	462,571.23	2,571.23	0.41
		Base		100.000000	460,000.00	100.558963	462,571.23	2,571.23	0.41
3133ELT53	FEDERAL FARM CREDIT BANK BONDS 04/23 0.37					0.370000	13 Apr 2023		
		Local	500,000.000	100.000000	500,000.00	100.000099	500,000.50	0.50	0.44
		Base		100.000000	500,000.00	100.000099	500,000.50	0.50	0.44
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	99.929248	499,646.24	100.016596	500,082.98	436.74	0.44
		Base		99.929248	499,646.24	100.016596	500,082.98	436.74	0.44
3134GW2P0	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.966467	999,664.67	-335.33	0.89
		Base		100.000000	1,000,000.00	99.966467	999,664.67	-335.33	0.89
3134GWA48	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.998352	999,983.52	-16.48	0.89
		Base		100.000000	1,000,000.00	99.998352	999,983.52	-16.48	0.89
3134GWKD7	FREDDIE MAC NOTES 02/24 0.43					0.430000	12 Feb 2024		
		Local	415,000.000	100.000000	415,000.00	100.000940	415,003.90	3.90	0.37
		Base		100.000000	415,000.00	100.000940	415,003.90	3.90	0.37
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	1,000,000.000	99.991634	999,916.34	100.003875	1,000,038.75	122.41	0.89
		Base		99.991634	999,916.34	100.003875	1,000,038.75	122.41	0.89
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3					0.300000	28 Sep 2023		
		Local	500,000.000	100.000000	500,000.00	100.075885	500,379.43	379.43	0.45
		Base		100.000000	500,000.00	100.075885	500,379.43	379.43	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
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	1,000,000.000	99.996486	999,964.86	100.023397	1,000,233.97	269.11	0.89
		Base		99.996486	999,964.86	100.023397	1,000,233.97	269.11	0.89
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	500,000.000	99.991034	499,955.17	100.030534	500,152.67	197.50	0.44
		Base		99.991034	499,955.17	100.030534	500,152.67	197.50	0.44
3134GXGR9	FREDDIE MAC NOTES 12/23 0.35					0.350000	11 Dec 2023		
		Local	600,000.000	100.000000	600,000.00	100.011726	600,070.36	70.36	0.53
		Base		100.000000	600,000.00	100.011726	600,070.36	70.36	0.53
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.769095	493,857.02	100.218344	496,080.80	2,223.78	0.44
		Base		99.769095	493,857.02	100.218344	496,080.80	2,223.78	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	99.860884	998,608.84	-1,391.16	0.89
		Base		100.000000	1,000,000.00	99.860884	998,608.84	-1,391.16	0.89
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.893066	499,465.33	100.192741	500,963.71	1,498.38	0.45
		Base		99.893066	499,465.33	100.192741	500,963.71	1,498.38	0.45
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.815204	499,076.02	102.052048	510,260.24	11,184.22	0.45
		Base		99.815204	499,076.02	102.052048	510,260.24	11,184.22	0.45
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
		Local	2,513.040	100.288097	2,520.28	99.969940	2,512.28	-8.00	0.00
Original Face:		Base	1,000,000.000	100.288097	2,520.28	99.969940	2,512.28	-8.00	0.00
3136G4B51	FANNIE MAE NOTES 07/23 0.42					0.420000	27 Jul 2023		
		Local	500,000.000	100.000000	500,000.00	100.091197	500,455.99	455.99	0.45
		Base		100.000000	500,000.00	100.091197	500,455.99	455.99	0.45
3136G4R54	FANNIE MAE NOTES 08/23 0.375					0.375000	24 Aug 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.952424	999,524.24	-475.76	0.89
		Base		100.000000	1,000,000.00	99.952424	999,524.24	-475.76	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	99.345771	1,922,340.66	102.497050	1,983,317.92	60,977.26	1.76
Original Face:		Base	1,935,000.000	99.345771	1,922,340.66	102.497050	1,983,317.92	60,977.26	1.76
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	937,114.900	99.818260	935,411.79	100.607740	942,810.12	7,398.33	0.84
Original Face:		Base	5,000,000.000	99.818260	935,411.79	100.607740	942,810.12	7,398.33	0.84
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1					2.669000	25 Feb 2023		
		Local	151,526.030	102.180054	154,829.38	102.275010	154,973.26	143.88	0.14
Original Face:		Base	500,000.000	102.180054	154,829.38	102.275010	154,973.26	143.88	0.14
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	400,479.980	100.995845	404,468.14	104.204650	417,318.76	12,850.62	0.37
Original Face:		Base	700,000.000	100.995845	404,468.14	104.204650	417,318.76	12,850.62	0.37
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.155312	500,776.56	100.504120	502,520.60	1,744.04	0.45
		Base		100.155312	500,776.56	100.504120	502,520.60	1,744.04	0.45
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		Local	485,000.000	99.833588	484,192.90	100.026428	485,128.18	935.28	0.43
		Base		99.833588	484,192.90	100.026428	485,128.18	935.28	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.913235	999,132.35	100.224545	1,002,245.45	3,113.10	0.89
		Base		99.913235	999,132.35	100.224545	1,002,245.45	3,113.10	0.89
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.971503	579,834.72	100.221817	581,286.54	1,451.82	0.52
		Base		99.971503	579,834.72	100.221817	581,286.54	1,451.82	0.52
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.663789	996,637.89	99.862598	998,625.98	1,988.09	0.89
		Base		99.663789	996,637.89	99.862598	998,625.98	1,988.09	0.89
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.917226	499,586.13	100.097062	500,485.31	899.18	0.45
		Base		99.917226	499,586.13	100.097062	500,485.31	899.18	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	42,774.550	100.562390	43,015.11	104.969749	44,900.34	1,885.23	0.04
Original Face:		Base	485,000.000	100.562390	43,015.11	104.969749	44,900.34	1,885.23	0.04
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	373,118.850	100.511467	375,027.23	104.502811	389,919.69	14,892.46	0.35
Original Face:		Base	5,000,000.000	100.511467	375,027.23	104.502811	389,919.69	14,892.46	0.35
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.373538	602,241.23	102.870032	617,220.19	14,978.96	0.55
		Base		100.373538	602,241.23	102.870032	617,220.19	14,978.96	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.849890	599,099.34	100.573778	603,442.67	4,343.33	0.54
		Base		99.849890	599,099.34	100.573778	603,442.67	4,343.33	0.54
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.854380	01 Feb 2022		
		Local	500,000.000	100.493396	502,466.98	100.590004	502,950.02	483.04	0.45
		Base		100.493396	502,466.98	100.590004	502,950.02	483.04	0.45
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	482,972.110	99.986308	482,905.98	101.633040	490,859.24	7,953.26	0.44
Original Face:		Base	515,000.000	99.986308	482,905.98	101.633040	490,859.24	7,953.26	0.44
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	203,782.650	99.993365	203,769.13	100.759520	205,330.42	1,561.29	0.18
Original Face:		Base	700,000.000	99.993365	203,769.13	100.759520	205,330.42	1,561.29	0.18
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	515,000.000	99.995852	514,978.64	101.826090	524,404.36	9,425.72	0.47
Original Face:		Base	515,000.000	99.995852	514,978.64	101.826090	524,404.36	9,425.72	0.47
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		Local	13,303.390	99.993084	13,302.47	100.078270	13,313.80	11.33	0.01
Original Face:		Base	750,000.000	99.993084	13,302.47	100.078270	13,313.80	11.33	0.01
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	831,277.250	101.531369	844,007.17	101.426430	843,134.84	-872.33	0.75
Original Face:		Base	840,000.000	101.531369	844,007.17	101.426430	843,134.84	-872.33	0.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	372,732.350	99.990138	372,695.59	101.678350	378,988.10	6,292.51	0.34
Original Face:		Base	400,000.000	99.990138	372,695.59	101.678350	378,988.10	6,292.51	0.34
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	270,000.000	99.998278	269,995.35	100.042940	270,115.94	120.59	0.24
Original Face:		Base	270,000.000	99.998278	269,995.35	100.042940	270,115.94	120.59	0.24
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	595,000.000	99.981738	594,891.34	101.859020	606,061.17	11,169.83	0.54
Original Face:		Base	595,000.000	99.981738	594,891.34	101.859020	606,061.17	11,169.83	0.54
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
		Local	340,000.000	99.993285	339,977.17	100.070670	340,240.28	263.11	0.30
Original Face:		Base	340,000.000	99.993285	339,977.17	100.070670	340,240.28	263.11	0.30
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.984222	184,970.81	100.179690	185,332.43	361.62	0.16
Original Face:		Base	185,000.000	99.984222	184,970.81	100.179690	185,332.43	361.62	0.16
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.042551	746,317.43	100.744431	751,553.46	5,236.03	0.67
		Base		100.042551	746,317.43	100.744431	751,553.46	5,236.03	0.67
38141GVW1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 VAR					1.577750	23 Apr 2021		
		Local	787,000.000	100.169737	788,335.83	100.179178	788,410.13	74.30	0.70
		Base		100.169737	788,335.83	100.179178	788,410.13	74.30	0.70
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.011428	500,057.14	100.111214	500,556.07	498.93	0.45
		Base		100.011428	500,057.14	100.111214	500,556.07	498.93	0.45
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481					0.481000	27 Jan 2023		
		Local	500,000.000	100.000000	500,000.00	100.014967	500,074.84	74.84	0.44
		Base		100.000000	500,000.00	100.014967	500,074.84	74.84	0.44
38143U8G9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/21 VAR					1.976500	25 Feb 2021		
		Local	400,000.000	100.114595	400,458.38	100.113803	400,455.21	-3.17	0.36
		Base		100.114595	400,458.38	100.113803	400,455.21	-3.17	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
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2					2.000000	01 Apr 2021		
		Local	855,000.000	100.104547	855,893.88	100.147000	856,256.85	362.97	0.76
		Base		100.104547	855,893.88	100.147000	856,256.85	362.97	0.76
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.535380	01 Mar 2022		
		Local	1,000,000.000	99.986483	999,864.83	100.370328	1,003,703.28	3,838.45	0.89
		Base		99.986483	999,864.83	100.370328	1,003,703.28	3,838.45	0.89
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
		Local	500,000.000	99.993916	499,969.58	100.077050	500,385.25	415.67	0.45
Original Face:		Base	500,000.000	99.993916	499,969.58	100.077050	500,385.25	415.67	0.45
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	445,000.000	99.987276	444,943.38	101.987560	453,844.64	8,901.26	0.40
Original Face:		Base	445,000.000	99.987276	444,943.38	101.987560	453,844.64	8,901.26	0.40
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	101,413.870	99.998708	101,412.56	100.752220	102,176.73	764.17	0.09
Original Face:		Base	325,000.000	99.998708	101,412.56	100.752220	102,176.73	764.17	0.09
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	436,522.250	99.998566	436,515.99	101.660670	443,771.44	7,255.45	0.39
Original Face:		Base	500,000.000	99.998566	436,515.99	101.660670	443,771.44	7,255.45	0.39
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	99,981.550	99.994319	99,975.87	101.100540	101,081.89	1,106.02	0.09
Original Face:		Base	250,000.000	99.994319	99,975.87	101.100540	101,081.89	1,106.02	0.09
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.915837	244,793.80	102.901281	252,108.14	7,314.34	0.22
		Base		99.915837	244,793.80	102.901281	252,108.14	7,314.34	0.22
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
		Local	855,000.000	100.000000	855,000.00	100.130803	856,118.37	1,118.37	0.76
		Base		100.000000	855,000.00	100.130803	856,118.37	1,118.37	0.76
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	1,015,000.000	100.999220	1,025,142.08	103.088622	1,046,349.51	21,207.43	0.93
		Base		100.999220	1,025,142.08	103.088622	1,046,349.51	21,207.43	0.93

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3				1.940000	15 Feb 2024		
	370,000.000	Local	99.996727	369,987.89	101.731150	376,405.26	6,417.37	0.33
Original Face:	370,000.000	Base	99.996727	369,987.89	101.731150	376,405.26	6,417.37	0.33
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2				1.510000	17 Apr 2023		
	466,873.280	Local	100.744632	470,349.77	100.657220	469,941.66	-408.11	0.42
Original Face:	545,000.000	Base	100.744632	470,349.77	100.657220	469,941.66	-408.11	0.42
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2				0.260000	15 Sep 2023		
	400,000.000	Local	99.998143	399,992.57	100.055770	400,223.08	230.51	0.36
Original Face:	400,000.000	Base	99.998143	399,992.57	100.055770	400,223.08	230.51	0.36
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3				3.300000	01 Oct 2021		
	500,000.000	Local	101.881092	509,405.46	102.042530	510,212.65	807.19	0.45
		Base	101.881092	509,405.46	102.042530	510,212.65	807.19	0.45
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7				2.700000	15 Dec 2022		
	500,000.000	Local	103.892514	519,462.57	104.504735	522,523.68	3,061.11	0.46
		Base	103.892514	519,462.57	104.504735	522,523.68	3,061.11	0.46
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR				0.563630	11 May 2022		
	1,500,000.000	Local	100.060799	1,500,911.98	100.395749	1,505,936.24	5,024.26	1.34
		Base	100.060799	1,500,911.98	100.395749	1,505,936.24	5,024.26	1.34
459200JX0	IBM CORP SR UNSECURED 05/22 2.85				2.850000	13 May 2022		
	500,000.000	Local	101.058998	505,294.99	103.329292	516,646.46	11,351.47	0.46
		Base	101.058998	505,294.99	103.329292	516,646.46	11,351.47	0.46
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023		
	440,000.000	Local	100.060186	440,264.82	100.847358	443,728.38	3,463.56	0.39
		Base	100.060186	440,264.82	100.847358	443,728.38	3,463.56	0.39
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	500,000.000	Local	104.771170	523,855.85	104.887582	524,437.91	582.06	0.47
		Base	104.771170	523,855.85	104.887582	524,437.91	582.06	0.47
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR				0.653000	16 Sep 2024		
	780,000.000	Local	100.533582	784,161.94	100.542532	784,231.75	69.81	0.70
		Base	100.533582	784,161.94	100.542532	784,231.75	69.81	0.70

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47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
		Local	400,000.000	100.034773	400,139.09	100.117050	400,468.20	329.11	0.36
Original Face:		Base	400,000.000	100.034773	400,139.09	100.117050	400,468.20	329.11	0.36
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
		Local	702,567.070	98.910975	694,915.94	100.077380	703,110.72	8,194.78	0.63
Original Face:		Base	1,000,000.000	98.910975	694,915.94	100.077380	703,110.72	8,194.78	0.63
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.431782	441,899.84	102.036699	448,961.48	7,061.64	0.40
		Base		100.431782	441,899.84	102.036699	448,961.48	7,061.64	0.40
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65					1.650000	01 Mar 2021		
		Local	1,300,000.000	100.000000	1,300,000.00	100.106308	1,301,382.00	1,382.00	1.16
		Base		100.000000	1,300,000.00	100.106308	1,301,382.00	1,382.00	1.16
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	641,000.000	101.702832	651,915.15	102.201511	655,111.69	3,196.54	0.58
		Base		101.702832	651,915.15	102.201511	655,111.69	3,196.54	0.58
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5					2.500000	22 Nov 2021		
		Local	350,000.000	101.780503	356,231.76	101.817157	356,360.05	128.29	0.32
		Base		101.780503	356,231.76	101.817157	356,360.05	128.29	0.32
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					1.022630	22 Nov 2021		
		Local	990,000.000	100.287897	992,850.18	100.609010	996,029.20	3,179.02	0.89
		Base		100.287897	992,850.18	100.609010	996,029.20	3,179.02	0.89
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.959328	499,796.64	103.304911	516,524.56	16,727.92	0.46
		Base		99.959328	499,796.64	103.304911	516,524.56	16,727.92	0.46
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	805,000.000	101.221133	814,830.12	101.952608	820,718.49	5,888.37	0.73
		Base		101.221133	814,830.12	101.952608	820,718.49	5,888.37	0.73
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	101.848778	1,018,487.78	102.306547	1,023,065.47	4,577.69	0.91
		Base		101.848778	1,018,487.78	102.306547	1,023,065.47	4,577.69	0.91

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	475,000.000	Local	104.977739	498,644.26	104.738627	497,508.48	-1,135.78	0.44
		Base	104.977739	498,644.26	104.738627	497,508.48	-1,135.78	0.44
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				0.830380	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.690672	1,812,432.10	12,432.10	1.61
		Base	100.000000	1,800,000.00	100.690672	1,812,432.10	12,432.10	1.61
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024		
	1,175,000.000	Local	100.037889	1,175,445.19	101.546750	1,193,174.31	17,729.12	1.06
Original Face:	1,175,000.000	Base	100.037889	1,175,445.19	101.546750	1,193,174.31	17,729.12	1.06
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3				3.030000	17 Jan 2023		
	332,315.100	Local	100.627495	334,400.36	101.070950	335,874.03	1,473.67	0.30
Original Face:	800,000.000	Base	100.627495	334,400.36	101.070950	335,874.03	1,473.67	0.30
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				0.560000	10 Nov 2023		
	445,000.000	Local	100.012600	445,056.07	100.066009	445,293.74	237.67	0.40
		Base	100.012600	445,056.07	100.066009	445,293.74	237.67	0.40
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				0.529000	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	100.038915	500,194.58	194.58	0.44
		Base	100.000000	500,000.00	100.038915	500,194.58	194.58	0.44
61746BEB8	MORGAN STANLEY SR UNSECURED 04/21 VAR				1.623630	21 Apr 2021		
	500,000.000	Local	100.297318	501,486.59	100.281846	501,409.23	-77.36	0.45
		Base	100.297318	501,486.59	100.281846	501,409.23	-77.36	0.45
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023		
	485,000.000	Local	99.636565	483,237.34	104.297009	505,840.49	22,603.15	0.45
		Base	99.636565	483,237.34	104.297009	505,840.49	22,603.15	0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.615130	30 Jun 2021		
	500,000.000	Local	100.074266	500,371.33	100.119100	500,595.50	224.17	0.45
		Base	100.074266	500,371.33	100.119100	500,595.50	224.17	0.45
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022		
	455,000.000	Local	99.956490	454,802.03	101.489496	461,777.21	6,975.18	0.41
		Base	99.956490	454,802.03	101.489496	461,777.21	6,975.18	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
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	102.653765	1,026,537.65	103.899310	1,038,993.10	12,455.45	0.92
		Base		102.653765	1,026,537.65	103.899310	1,038,993.10	12,455.45	0.92
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
		Local	38,665.280	99.996896	38,664.08	100.203930	38,744.13	80.05	0.03
Original Face:		Base	335,000.000	99.996896	38,664.08	100.203930	38,744.13	80.05	0.03
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A					0.470000	17 Oct 2022		
		Local	688,054.220	100.092119	688,688.05	100.109020	688,804.34	116.29	0.61
Original Face:		Base	845,000.000	100.092119	688,688.05	100.109020	688,804.34	116.29	0.61
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
		Local	143,331.330	99.999260	143,330.27	100.454970	143,983.44	653.17	0.13
Original Face:		Base	335,000.000	99.999260	143,330.27	100.454970	143,983.44	653.17	0.13
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.687323	697,811.26	102.472347	717,306.43	19,495.17	0.64
		Base		99.687323	697,811.26	102.472347	717,306.43	19,495.17	0.64
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	500,000.000	100.013972	500,069.86	100.899527	504,497.64	4,427.78	0.45
		Base		100.013972	500,069.86	100.899527	504,497.64	4,427.78	0.45
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	101.235063	708,645.44	104.533622	731,735.35	23,089.91	0.65
		Base		101.235063	708,645.44	104.533622	731,735.35	23,089.91	0.65
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
		Local	422,000.000	101.598118	428,744.06	101.795982	429,579.04	834.98	0.38
		Base		101.598118	428,744.06	101.795982	429,579.04	834.98	0.38
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
		Local	500,000.000	102.819268	514,096.34	102.995277	514,976.39	880.05	0.46
		Base		102.819268	514,096.34	102.995277	514,976.39	880.05	0.46
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.529880	24 Feb 2023		
		Local	500,000.000	99.762538	498,812.69	100.194951	500,974.76	2,162.07	0.45
		Base		99.762538	498,812.69	100.194951	500,974.76	2,162.07	0.45

& 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
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.129436	250,323.59	103.080258	257,700.65	7,377.06	0.23
		Base		100.129436	250,323.59	103.080258	257,700.65	7,377.06	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.465880	10 May 2021		
		Local	1,580,000.000	100.001839	1,580,029.05	100.068554	1,581,083.15	1,054.10	1.41
		Base		100.001839	1,580,029.05	100.068554	1,581,083.15	1,054.10	1.41
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.884000	279,675.20	99.977323	279,936.50	261.30	0.25
		Base		99.884000	279,675.20	99.977323	279,936.50	261.30	0.25
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
		Local	470,000.000	100.864819	474,064.65	100.898390	474,222.43	157.78	0.42
		Base		100.864819	474,064.65	100.898390	474,222.43	157.78	0.42
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.579380	02 May 2022		
		Local	525,000.000	100.237213	526,245.37	100.440788	527,314.14	1,068.77	0.47
		Base		100.237213	526,245.37	100.440788	527,314.14	1,068.77	0.47
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.851906	489,274.34	101.259485	496,171.48	6,897.14	0.44
		Base		99.851906	489,274.34	101.259485	496,171.48	6,897.14	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.949089	279,857.45	100.254130	280,711.56	854.11	0.25
		Base		99.949089	279,857.45	100.254130	280,711.56	854.11	0.25
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
		Local	900,000.000	100.000968	900,008.71	100.000000	900,000.00	-8.71	0.80
		Base		100.000968	900,008.71	100.000000	900,000.00	-8.71	0.80
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	1,431,000.000	100.069565	1,431,995.47	100.520017	1,438,441.44	6,445.97	1.28
		Base		100.069565	1,431,995.47	100.520017	1,438,441.44	6,445.97	1.28
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.929327	599,575.96	100.142212	600,853.27	1,277.31	0.53
		Base		99.929327	599,575.96	100.142212	600,853.27	1,277.31	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
		Local	450,000.000	100.697616	453,139.27	101.596735	457,185.31	4,046.04	0.41
		Base		100.697616	453,139.27	101.596735	457,185.31	4,046.04	0.41
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.978128	599,868.77	103.068413	618,410.48	18,541.71	0.55
		Base		99.978128	599,868.77	103.068413	618,410.48	18,541.71	0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75					2.750000	12 Mar 2021		
		Local	1,111,000.000	100.027362	1,111,303.99	100.071053	1,111,789.40	485.41	0.99
		Base		100.027362	1,111,303.99	100.071053	1,111,789.40	485.41	0.99
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.074558	1,335,995.35	102.565342	1,369,247.32	33,251.97	1.22
		Base		100.074558	1,335,995.35	102.565342	1,369,247.32	33,251.97	1.22
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.780702	753,344.30	102.906235	776,942.07	23,597.77	0.69
		Base		99.780702	753,344.30	102.906235	776,942.07	23,597.77	0.69
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	391,476.830	99.999203	391,473.71	100.563800	393,683.98	2,210.27	0.35
Original Face:		Base	600,000.000	99.999203	391,473.71	100.563800	393,683.98	2,210.27	0.35
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.995183	344,983.38	101.946550	351,715.60	6,732.22	0.31
Original Face:		Base	345,000.000	99.995183	344,983.38	101.946550	351,715.60	6,732.22	0.31
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	1,000,000.000	99.996725	999,967.25	100.042320	1,000,423.20	455.95	0.89
Original Face:		Base	1,000,000.000	99.996725	999,967.25	100.042320	1,000,423.20	455.95	0.89
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	471,660.530	99.989840	471,612.61	101.672960	479,551.22	7,938.61	0.43
Original Face:		Base	550,000.000	99.989840	471,612.61	101.672960	479,551.22	7,938.61	0.43
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.951584	999,515.84	101.882083	1,018,820.83	19,304.99	0.91
		Base		99.951584	999,515.84	101.882083	1,018,820.83	19,304.99	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05				2.050000	01 Apr 2021		
	1,100,000.000	Local	99.868813	1,098,556.94	100.299000	1,103,289.00	4,732.06	0.98
		Base	99.868813	1,098,556.94	100.299000	1,103,289.00	4,732.06	0.98
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125				2.125000	15 Mar 2021		
	500,000.000	Local	100.024788	500,123.94	100.218285	501,091.43	967.49	0.45
		Base	100.024788	500,123.94	100.218285	501,091.43	967.49	0.45
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022		
	500,000.000	Local	100.554962	502,774.81	103.558783	517,793.92	15,019.11	0.46
		Base	100.554962	502,774.81	103.558783	517,793.92	15,019.11	0.46
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR				0.476500	15 Jun 2021		
	500,000.000	Local	100.025696	500,128.48	100.072229	500,361.15	232.67	0.45
		Base	100.025696	500,128.48	100.072229	500,361.15	232.67	0.45
931142EH2	WALMART INC SR UNSECURED 06/21 VAR				0.474880	23 Jun 2021		
	625,000.000	Local	100.000000	625,000.00	100.106066	625,662.91	662.91	0.56
		Base	100.000000	625,000.00	100.106066	625,662.91	662.91	0.56
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	1,000,000.000	Local	106.342557	1,063,425.57	107.290652	1,072,906.52	9,480.95	0.95
		Base	106.342557	1,063,425.57	107.290652	1,072,906.52	9,480.95	0.95
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				1.570500	04 Mar 2021		
	500,000.000	Local	100.057560	500,287.80	100.114709	500,573.55	285.75	0.45
		Base	100.057560	500,287.80	100.114709	500,573.55	285.75	0.45
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55				3.550000	14 Aug 2023		
	500,000.000	Local	107.086174	535,430.87	107.753923	538,769.62	3,338.75	0.48
		Base	107.086174	535,430.87	107.753923	538,769.62	3,338.75	0.48
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR				0.732380	22 Oct 2021		
	500,000.000	Local	100.269850	501,349.25	100.304470	501,522.35	173.10	0.45
		Base	100.269850	501,349.25	100.304470	501,522.35	173.10	0.45
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.897000	27 May 2022		
	400,000.000	Local	100.239325	400,957.30	100.830781	403,323.12	2,365.82	0.36
		Base	100.239325	400,957.30	100.830781	403,323.12	2,365.82	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
US DOLLAR Total									
		109,300,370.540	Local		109,775,995.74		110,693,367.53	917,371.79	98.47
	Original Face:	40,884,000.000	Base		109,775,995.74		110,693,367.53	917,371.79	98.47
FIXED INCOME Total									
		109,300,370.540	Base		109,775,995.74		110,693,367.53	917,371.79	98.47
	Original Face:	40,884,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		111,017,625.080	Base		111,494,155.13		112,411,526.90	917,371.77	100.00
	Original Face:	40,884,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		14,500.000	Local	1.000000	14,500.00	1.000000	14,500.00	0.00	0.00
			Base	1.000000	14,500.00	1.000000	14,500.00	0.00	0.00
US DOLLAR Total									
		14,500.000	Local		14,500.00		14,500.00	0.00	0.00
			Base		14,500.00		14,500.00	0.00	0.00
CASH Total									
		14,500.000	Base		14,500.00		14,500.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
091995001	BLACKROCK INVT QUALITY					0.000000	01 Feb 2021		
		55,003,455.820	Local	100.000000	55,003,455.82	100.000000	55,003,455.82	0.00	5.01
			Base	100.000000	55,003,455.82	100.000000	55,003,455.82	0.00	5.01
138994009	CANTOR FITZGERALD REPO REPO					0.300000	04 Feb 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Feb 2021		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
138994009	CANTOR FITZGERALD REPO REPO					0.350000	19 Apr 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
9127962Q1	TREASURY BILL 04/21 0.00000					0.141000	22 Apr 2021		
		25,000,000.000	Local	99.968667	24,992,166.67	99.968667	24,992,166.67	0.00	2.28
			Base	99.968667	24,992,166.67	99.968667	24,992,166.67	0.00	2.28

& 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
9127963H0	TREASURY BILL 06/21 0.00000					0.093700	17 Jun 2021		
		Local	25,000,000.000	99.964602	24,991,150.55	99.964602	24,991,150.55	0.00	2.28
		Base		99.964602	24,991,150.55	99.964602	24,991,150.55	0.00	2.28
9127964C0	TREASURY BILL 02/21 0.00000					0.110000	11 Feb 2021		
		Local	30,000,000.000	99.996944	29,999,083.33	99.996944	29,999,083.33	0.00	2.73
		Base		99.996944	29,999,083.33	99.996944	29,999,083.33	0.00	2.73
9127964L0	TREASURY BILL 09/21 0.00000					0.112500	09 Sep 2021		
		Local	40,000,000.000	99.931250	39,972,500.00	99.931250	39,972,500.00	0.00	3.64
		Base		99.931250	39,972,500.00	99.931250	39,972,500.00	0.00	3.64
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
		Local	25,000,000.000	99.914964	24,978,741.11	99.914964	24,978,741.11	0.00	2.27
		Base		99.914964	24,978,741.11	99.914964	24,978,741.11	0.00	2.27
912796A41	TREASURY BILL 06/21 0.00000					0.072400	03 Jun 2021		
		Local	60,000,000.000	99.974391	59,984,634.78	99.974391	59,984,634.78	0.00	5.46
		Base		99.974391	59,984,634.78	99.974391	59,984,634.78	0.00	5.46
912796A90	TREASURY BILL 12/21 0.00000					0.094000	30 Dec 2021		
		Local	25,000,000.000	99.913311	24,978,327.78	99.913311	24,978,327.78	0.00	2.27
		Base		99.913311	24,978,327.78	99.913311	24,978,327.78	0.00	2.27
912796B24	TREASURY BILL 06/21 0.00000					0.087500	10 Jun 2021		
		Local	25,000,000.000	99.968646	24,992,161.46	99.968646	24,992,161.46	0.00	2.28
		Base		99.968646	24,992,161.46	99.968646	24,992,161.46	0.00	2.28
912796B40	TREASURY BILL 07/21 0.00000					0.076500	01 Jul 2021		
		Local	95,000,000.000	99.966930	94,968,583.34	99.966930	94,968,583.34	0.00	8.65
		Base		99.966930	94,968,583.34	99.966930	94,968,583.34	0.00	8.65
926NKW009	AMHERST PIERPONT 04/15 VAR					0.080000	04 Feb 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Feb 2021		
		Local	5,041,739.130	100.000000	5,041,739.13	100.000000	5,041,739.13	0.00	0.46
		Base		100.000000	5,041,739.13	100.000000	5,041,739.13	0.00	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				0.090000	01 Feb 2021		
	157,563,631.730	Local	100.000000	157,563,631.73	100.000000	157,563,631.73	0.00	14.34
		Base	100.000000	157,563,631.73	100.000000	157,563,631.73	0.00	14.34
985FHY004	MITSUBISHI UFJ REPO				0.070000	01 Feb 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
US DOLLAR Total								
	637,608,826.680	Local		637,466,175.70		637,466,175.70	0.00	58.03
		Base		637,466,175.70		637,466,175.70	0.00	58.03
CASH EQUIVALENT Total								
	637,608,826.680	Base		637,466,175.70		637,466,175.70	0.00	58.03
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		
	5,113,454.360	Local	101.022491	5,165,738.98	106.430968	5,442,298.97	276,559.99	0.50
Original Face:	20,540,000.000	Base	101.022491	5,165,738.98	106.430968	5,442,298.97	276,559.99	0.50
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.984995	19,996,999.08	102.029793	20,405,958.60	408,959.52	1.86
		Base	99.984995	19,996,999.08	102.029793	20,405,958.60	408,959.52	1.86
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	100.888617	5,044,430.85	44,430.85	0.46
		Base	100.000000	5,000,000.00	100.888617	5,044,430.85	44,430.85	0.46
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.130000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.074852	10,007,485.20	7,485.20	0.91
		Base	100.000000	10,000,000.00	100.074852	10,007,485.20	7,485.20	0.91
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR				0.105000	21 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.030872	5,001,543.60	1,543.60	0.46
		Base	100.000000	5,000,000.00	100.030872	5,001,543.60	1,543.60	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
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	7,780,933.170	Local	104.521517	8,132,749.42	110.175665	8,572,694.86	439,945.44	0.78
Original Face:	24,487,993.000	Base	104.521517	8,132,749.42	110.175665	8,572,694.86	439,945.44	0.78
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	2,461,586.900	Local	104.436675	2,570,799.52	109.379853	2,692,480.13	121,680.61	0.25
Original Face:	10,000,000.000	Base	104.436675	2,570,799.52	109.379853	2,692,480.13	121,680.61	0.25
3132X0NX5	FARMER MAC NOTES 01/22 VAR				0.317500	03 Jan 2022		
	5,000,000.000	Local	100.073095	5,003,654.74	100.103656	5,005,182.80	1,528.06	0.46
		Base	100.073095	5,003,654.74	100.103656	5,005,182.80	1,528.06	0.46
313313HD3	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/21 0.00000					21 Jun 2021		
	7,000,000.000	Local	99.965000	6,997,550.00	99.968889	6,997,822.23	272.23	0.64
		Base	99.965000	6,997,550.00	99.968889	6,997,822.23	272.23	0.64
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05				3.050000	15 Nov 2021		
	5,000,000.000	Local	99.974599	4,998,729.97	102.334833	5,116,741.65	118,011.68	0.47
		Base	99.974599	4,998,729.97	102.334833	5,116,741.65	118,011.68	0.47
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR				0.160000	18 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.013122	5,000,656.10	656.10	0.46
		Base	100.000000	5,000,000.00	100.013122	5,000,656.10	656.10	0.46
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR				0.185000	28 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.160580	5,008,029.00	8,029.00	0.46
		Base	100.000000	5,000,000.00	100.160580	5,008,029.00	8,029.00	0.46
3133EL2W3	FEDERAL FARM CREDIT BANK BONDS 05/23 0.35				0.350000	04 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.973886	9,997,388.60	-2,611.40	0.91
		Base	100.000000	10,000,000.00	99.973886	9,997,388.60	-2,611.40	0.91
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78				0.780000	16 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.046974	10,004,697.40	4,697.40	0.91
		Base	100.000000	10,000,000.00	100.046974	10,004,697.40	4,697.40	0.91
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69				1.690000	12 Feb 2024		
	3,610,000.000	Local	100.009538	3,610,344.31	100.047694	3,611,721.75	1,377.44	0.33
		Base	100.009538	3,610,344.31	100.047694	3,611,721.75	1,377.44	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
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.958172	9,995,817.17	100.022428	10,002,242.80	6,425.63	0.91
		Base		99.958172	9,995,817.17	100.022428	10,002,242.80	6,425.63	0.91
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.002893	10,000,289.32	100.099444	10,009,944.40	9,655.08	0.91
		Base		100.002893	10,000,289.32	100.099444	10,009,944.40	9,655.08	0.91
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.671180	4,983,559.00	-16,441.00	0.45
		Base		100.000000	5,000,000.00	99.671180	4,983,559.00	-16,441.00	0.45
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.587923	5,029,396.15	29,396.15	0.46
		Base		100.000000	5,000,000.00	100.587923	5,029,396.15	29,396.15	0.46
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.003875	10,000,387.50	387.50	0.91
		Base		100.000000	10,000,000.00	100.003875	10,000,387.50	387.50	0.91
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.010483	10,001,048.30	1,048.30	0.91
		Base		100.000000	10,000,000.00	100.010483	10,001,048.30	1,048.30	0.91
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.997033	9,999,703.29	101.044997	10,104,499.70	104,796.41	0.92
		Base		99.997033	9,999,703.29	101.044997	10,104,499.70	104,796.41	0.92
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.977401	15,996,384.23	102.386833	16,381,893.28	385,509.05	1.49
		Base		99.977401	15,996,384.23	102.386833	16,381,893.28	385,509.05	1.49
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	2,641,150.610	99.776307	2,635,242.54	102.540130	2,708,239.27	72,996.73	0.25
Original Face:		Base	11,452,445.000	99.776307	2,635,242.54	102.540130	2,708,239.27	72,996.73	0.25
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	3,552,666.680	100.275915	3,562,469.02	102.380960	3,637,254.25	74,785.23	0.33
Original Face:		Base	11,058,708.000	100.275915	3,562,469.02	102.380960	3,637,254.25	74,785.23	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
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.044895	5,002,244.75	2,244.75	0.46
		Base	100.000000	5,000,000.00	100.044895	5,002,244.75	2,244.75	0.46
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038		
	61,815.250	Local	98.681183	61,000.02	100.121080	61,890.10	890.08	0.01
Original Face:	5,000,000.000	Base	98.681183	61,000.02	100.121080	61,890.10	890.08	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	1,483,583.300	Local	99.978437	1,483,263.39	102.788360	1,524,950.94	41,687.55	0.14
Original Face:	10,000,000.000	Base	99.978437	1,483,263.39	102.788360	1,524,950.94	41,687.55	0.14
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	1,588,015.460	Local	100.706474	1,599,234.37	102.493560	1,627,613.58	28,379.21	0.15
Original Face:	12,022,600.000	Base	100.706474	1,599,234.37	102.493560	1,627,613.58	28,379.21	0.15
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	2,209,465.450	Local	100.350259	2,217,204.31	102.061550	2,255,014.68	37,810.37	0.21
Original Face:	15,363,692.000	Base	100.350259	2,217,204.31	102.061550	2,255,014.68	37,810.37	0.21
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	4,280,588.160	Local	101.192933	4,331,652.73	103.259100	4,420,096.81	88,444.08	0.40
Original Face:	24,000,000.000	Base	101.192933	4,331,652.73	103.259100	4,420,096.81	88,444.08	0.40
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	905,917.630	Local	101.583640	920,264.10	103.883720	941,100.93	20,836.83	0.09
Original Face:	9,815,000.000	Base	101.583640	920,264.10	103.883720	941,100.93	20,836.83	0.09
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	727,711.400	Local	101.693729	740,036.86	100.170640	728,953.17	-11,083.69	0.07
Original Face:	10,000,000.000	Base	101.693729	740,036.86	100.170640	728,953.17	-11,083.69	0.07
3137FEVL1	FREDDIE MAC FHR 4800 UA				3.500000	15 Dec 2044		
	1,390,677.540	Local	99.897999	1,389,259.04	100.474010	1,397,269.49	8,010.45	0.13
Original Face:	14,712,277.000	Base	99.897999	1,389,259.04	100.474010	1,397,269.49	8,010.45	0.13
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	706,780.600	Local	101.563538	717,831.38	104.316160	737,286.38	19,455.00	0.07
Original Face:	10,000,000.000	Base	101.563538	717,831.38	104.316160	737,286.38	19,455.00	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
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031		
	827,069.780	Local	108.346471	896,100.92	112.883290	933,623.58	37,522.66	0.08
Original Face:	12,777,000.000	Base	108.346471	896,100.92	112.883290	933,623.58	37,522.66	0.08
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	302,987.400	Local	105.668711	320,162.88	117.010200	354,526.16	34,363.28	0.03
Original Face:	10,000,000.000	Base	105.668711	320,162.88	117.010200	354,526.16	34,363.28	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041		
	257,428.450	Local	104.015962	267,766.68	111.431680	286,856.85	19,090.17	0.03
Original Face:	5,000,000.000	Base	104.015962	267,766.68	111.431680	286,856.85	19,090.17	0.03
31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029		
	200,536.640	Local	102.362466	205,274.25	102.858670	206,269.32	995.07	0.02
Original Face:	16,000,000.000	Base	102.362466	205,274.25	102.858670	206,269.32	995.07	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	168,307.150	Local	104.829213	176,435.06	108.779320	183,083.37	6,648.31	0.02
Original Face:	5,000,000.000	Base	104.829213	176,435.06	108.779320	183,083.37	6,648.31	0.02
31422B3R9	FARMER MAC NOTES 08/22 VAR				0.110000	25 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.047759	20,009,551.80	9,551.80	1.82
		Base	100.000000	20,000,000.00	100.047759	20,009,551.80	9,551.80	1.82
31422BW89	FARMER MAC NOTES 03/22 0.13				0.130000	29 Mar 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	99.942869	19,988,573.80	-11,426.20	1.82
		Base	100.000000	20,000,000.00	99.942869	19,988,573.80	-11,426.20	1.82
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	650,855.980	Local	102.624702	667,939.01	103.908497	676,294.67	8,355.66	0.06
Original Face:	9,875,825.000	Base	102.624702	667,939.01	103.908497	676,294.67	8,355.66	0.06
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	472,019.700	Local	99.946723	471,768.22	105.851653	499,640.65	27,872.43	0.05
Original Face:	5,000,000.000	Base	99.946723	471,768.22	105.851653	499,640.65	27,872.43	0.05
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	2,127,248.700	Local	100.951580	2,147,491.17	103.019310	2,191,476.93	43,985.76	0.20
Original Face:	10,000,000.000	Base	100.951580	2,147,491.17	103.019310	2,191,476.93	43,985.76	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
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	163,326.630	99.693369	162,825.82	100.540660	164,209.67	1,383.85	0.01
Original Face:		Base	2,000,000.000	99.693369	162,825.82	100.540660	164,209.67	1,383.85	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	720,947.200	100.123277	721,835.96	101.924530	734,822.05	12,986.09	0.07
Original Face:		Base	5,000,000.000	100.123277	721,835.96	101.924530	734,822.05	12,986.09	0.07
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,753,736.010	95.567518	2,631,677.17	101.418340	2,792,793.35	161,116.18	0.25
Original Face:		Base	10,000,000.000	95.567518	2,631,677.17	101.418340	2,792,793.35	161,116.18	0.25
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	5,509,065.330	94.588776	5,210,957.45	102.354010	5,638,749.28	427,791.83	0.51
Original Face:		Base	10,000,000.000	94.588776	5,210,957.45	102.354010	5,638,749.28	427,791.83	0.51
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,354,604.550	97.780904	3,280,162.65	104.675940	3,511,463.85	231,301.20	0.32
Original Face:		Base	5,000,000.000	97.780904	3,280,162.65	104.675940	3,511,463.85	231,301.20	0.32
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,650,792.900	100.797599	1,663,959.60	104.949560	1,732,499.89	68,540.29	0.16
Original Face:		Base	10,000,000.000	100.797599	1,663,959.60	104.949560	1,732,499.89	68,540.29	0.16
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	1,640,131.520	100.220027	1,643,740.26	103.840530	1,703,121.26	59,381.00	0.16
Original Face:		Base	10,000,000.000	100.220027	1,643,740.26	103.840530	1,703,121.26	59,381.00	0.16
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	2,941,748.330	95.942887	2,822,398.27	102.576620	3,017,546.01	195,147.74	0.27
Original Face:		Base	4,000,000.000	95.942887	2,822,398.27	102.576620	3,017,546.01	195,147.74	0.27
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,712,875.370	96.478556	3,582,128.56	102.632990	3,810,635.01	228,506.45	0.35
Original Face:		Base	5,000,000.000	96.478556	3,582,128.56	102.632990	3,810,635.01	228,506.45	0.35
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
		Local	301,036.620	98.956718	297,895.96	100.516830	302,592.47	4,696.51	0.03
Original Face:		Base	5,000,000.000	98.956718	297,895.96	100.516830	302,592.47	4,696.51	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
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	2,325,617.470	99.903354	2,323,369.86	102.154760	2,375,728.94	52,359.08	0.22
Original Face:		Base	10,000,000.000	99.903354	2,323,369.86	102.154760	2,375,728.94	52,359.08	0.22
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	21,330.180	99.290864	21,178.92	100.010540	21,332.43	153.51	0.00
Original Face:		Base	5,000,000.000	99.290864	21,178.92	100.010540	21,332.43	153.51	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,709,615.030	100.067712	1,710,772.65	102.596800	1,754,010.31	43,237.66	0.16
Original Face:		Base	5,000,000.000	100.067712	1,710,772.65	102.596800	1,754,010.31	43,237.66	0.16
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	3,552,665.080	99.624747	3,539,333.58	105.746850	3,756,831.41	217,497.83	0.34
Original Face:		Base	5,000,000.000	99.624747	3,539,333.58	105.746850	3,756,831.41	217,497.83	0.34
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	1,936,021.360	99.871178	1,933,527.34	104.430690	2,021,800.46	88,273.12	0.18
Original Face:		Base	9,953,662.330	99.871178	1,933,527.34	104.430690	2,021,800.46	88,273.12	0.18
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
		Local	5,000,000.000	111.129406	5,556,470.32	110.232000	5,511,600.00	-44,870.32	0.50
		Base		111.129406	5,556,470.32	110.232000	5,511,600.00	-44,870.32	0.50
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.315239	1,735,453.64	102.610570	1,775,162.86	39,709.22	0.16
		Base		100.315239	1,735,453.64	102.610570	1,775,162.86	39,709.22	0.16
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	5,000,000.000	99.748734	4,987,436.72	101.098203	5,054,910.15	67,473.43	0.46
		Base		99.748734	4,987,436.72	101.098203	5,054,910.15	67,473.43	0.46
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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	30,000,000.000	99.909644	29,972,893.31	99.932444	29,979,733.20	6,839.89	2.73
		Base		99.909644	29,972,893.31	99.932444	29,979,733.20	6,839.89	2.73
912796B65	TREASURY BILL 02/21 0.00000						02 Feb 2021		
		Local	30,000,000.000	99.999742	29,999,922.50	99.999951	29,999,985.30	62.80	2.73
		Base		99.999742	29,999,922.50	99.999951	29,999,985.30	62.80	2.73
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 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
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		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
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2049		
		Local	25,000,000.000	100.000000	24,999,999.99	100.000000	25,000,000.00	0.01	2.28
		Base		100.000000	24,999,999.99	100.000000	25,000,000.00	0.01	2.28
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
		Local	10,000,000.000	100.002200	10,000,220.04	100.180423	10,018,042.30	17,822.26	0.91
		Base		100.002200	10,000,220.04	100.180423	10,018,042.30	17,822.26	0.91
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.986527	4,999,326.35	100.077909	5,003,895.45	4,569.10	0.46
		Base		99.986527	4,999,326.35	100.077909	5,003,895.45	4,569.10	0.46
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		Local	0.000	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		
		Local	20,000,000.000	101.050293	20,210,058.59	101.070312	20,214,062.40	4,003.81	1.84
		Base		101.050293	20,210,058.59	101.070312	20,214,062.40	4,003.81	1.84
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.920251	19,984,050.10	101.269531	20,253,906.20	269,856.10	1.84
		Base	99.920251	19,984,050.10	101.269531	20,253,906.20	269,856.10	1.84
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.972621	19,994,524.15	100.023438	20,004,687.60	10,163.45	1.82
		Base	99.972621	19,994,524.15	100.023438	20,004,687.60	10,163.45	1.82
US DOLLAR Total								
	455,544,313.890	Local		456,207,731.15		460,948,036.20	4,740,305.05	41.96
Original Face:	363,059,202.330	Base		456,207,731.15		460,948,036.20	4,740,305.05	41.96
FIXED INCOME Total								
	455,544,313.890	Base		456,207,731.15		460,948,036.20	4,740,305.05	41.96
Original Face:	363,059,202.330							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,093,167,640.570	Base		1,093,688,406.85		1,098,428,711.90	4,740,305.05	100.00
	Original Face:	363,059,202.330							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			15,001,669.720	1.000000	15,001,669.72	1.000000	15,001,669.72	0.00	0.72
		Base		1.000000	15,001,669.72	1.000000	15,001,669.72	0.00	0.72
US DOLLAR Total									
			15,001,669.720		15,001,669.72		15,001,669.72	0.00	0.72
		Base			15,001,669.72		15,001,669.72	0.00	0.72
CASH Total									
			15,001,669.720	Base	15,001,669.72		15,001,669.72	0.00	0.72
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01039LP18	ALABAMA POWER CO.					0.090000	01 Feb 2021		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
02314PP54	AMAZON COM INC DISC COML					0.080000	05 Feb 2021		
			10,199,000.000	99.999111	10,198,909.34	99.999111	10,198,909.34	0.00	0.49
		Base		99.999111	10,198,909.34	99.999111	10,198,909.34	0.00	0.49
02314PU90	AMAZON COM INC DISC COML					0.090000	09 Jul 2021		
			25,000,000.000	99.960500	24,990,125.00	99.960500	24,990,125.00	0.00	1.21
		Base		99.960500	24,990,125.00	99.960500	24,990,125.00	0.00	1.21
03040LP45	AMERICAN WATER CAPIT					0.120000	04 Feb 2021		
			10,500,000.000	99.999000	10,499,895.00	99.999000	10,499,895.00	0.00	0.51
		Base		99.999000	10,499,895.00	99.999000	10,499,895.00	0.00	0.51
03040LPG8	AMERICAN WATER CAPIT					0.220000	16 Feb 2021		
			15,100,000.000	99.990833	15,098,615.83	99.990833	15,098,615.83	0.00	0.73
		Base		99.990833	15,098,615.83	99.990833	15,098,615.83	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03040LQ93	AMERICAN WATER CAPIT					0.220000	09 Mar 2021		
		Local	10,000,000.000	99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.48
		Base		99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.48
03785DPG5	APPLE INC					0.100000	16 Feb 2021		
		Local	25,000,000.000	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.21
		Base		99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.21
03785DSQ0	APPLE INC					0.090000	24 May 2021		
		Local	25,000,000.000	99.972000	24,993,000.00	99.966711	24,991,677.75	-1,322.25	1.21
		Base		99.972000	24,993,000.00	99.966711	24,991,677.75	-1,322.25	1.21
04821TPR0	ATLANTIC ASSET SECUR					0.210000	25 Feb 2021		
		Local	10,000,000.000	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.48
		Base		99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.48
06367C3D7	BANK OF MONTREAL-					0.200000	17 Feb 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
06367C5Z6	BANK OF MONTREAL-					0.190000	07 Jul 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.013000	15,001,950.00	1,950.00	0.72
		Base		100.000000	15,000,000.00	100.013000	15,001,950.00	1,950.00	0.72
07010JPA3	BASIN ELEC PWR COOP					0.150000	10 Feb 2021		
		Local	10,000,000.000	99.996250	9,999,624.99	99.996250	9,999,624.99	0.00	0.48
		Base		99.996250	9,999,624.99	99.996250	9,999,624.99	0.00	0.48
07010JPC9	BASIN ELEC PWR COOP					0.150000	12 Feb 2021		
		Local	15,000,000.000	99.995417	14,999,312.48	99.995417	14,999,312.48	0.00	0.72
		Base		99.995417	14,999,312.48	99.995417	14,999,312.48	0.00	0.72
07010JPG0	BASIN ELEC PWR COOP					0.180000	16 Feb 2021		
		Local	15,000,000.000	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	0.72
		Base		99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	0.72
07644AQ15	BEDFORD ROW FDG CORP					0.180000	01 Mar 2021		
		Local	15,000,000.000	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.72
		Base		99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644AQ98	BEDFORD ROW FDG CORP					0.130000	09 Mar 2021		
		Local	9,250,000.000	99.987000	9,248,797.50	99.987000	9,248,797.50	0.00	0.45
		Base		99.987000	9,248,797.50	99.987000	9,248,797.50	0.00	0.45
07644AQ98	BEDFORD ROW FDG CORP					0.220000	09 Mar 2021		
		Local	5,000,000.000	99.978000	4,998,900.00	99.978000	4,998,900.00	0.00	0.24
		Base		99.978000	4,998,900.00	99.978000	4,998,900.00	0.00	0.24
07644AQW7	BEDFORD ROW FDG CORP					0.230000	30 Mar 2021		
		Local	10,000,000.000	99.963583	9,996,358.33	99.963583	9,996,358.33	0.00	0.48
		Base		99.963583	9,996,358.33	99.963583	9,996,358.33	0.00	0.48
07645RCS3	BEDFORD ROW FDG CORP					0.288630	20 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.013000	10,001,300.00	1,300.00	0.48
		Base		100.000000	10,000,000.00	100.013000	10,001,300.00	1,300.00	0.48
1247P2R89	CAFCO LLC					0.180000	08 Apr 2021		
		Local	15,808,000.000	99.967000	15,802,783.36	99.967000	15,802,783.36	0.00	0.76
		Base		99.967000	15,802,783.36	99.967000	15,802,783.36	0.00	0.76
1247P2RW6	CAFCO LLC					0.170000	30 Apr 2021		
		Local	25,000,000.000	99.958444	24,989,611.11	99.958444	24,989,611.11	0.00	1.21
		Base		99.958444	24,989,611.11	99.958444	24,989,611.11	0.00	1.21
15060XQ39	CEDAR SPRING CPTL CO					0.220000	03 Mar 2021		
		Local	15,000,000.000	99.981667	14,997,250.00	99.981667	14,997,250.00	0.00	0.72
		Base		99.981667	14,997,250.00	99.981667	14,997,250.00	0.00	0.72
15060XQF2	CEDAR SPRING CPTL CO					0.250000	15 Mar 2021		
		Local	10,000,000.000	99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.48
		Base		99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.48
15060XR79	CEDAR SPRING CPTL CO					0.200000	07 Apr 2021		
		Local	10,000,000.000	99.963889	9,996,388.89	99.963889	9,996,388.89	0.00	0.48
		Base		99.963889	9,996,388.89	99.963889	9,996,388.89	0.00	0.48
15963TP11	CHARIOT FNDG LLC					0.180000	01 Feb 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	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
15963TPA1	CHARIOT FNDG LLC					0.210000	10 Feb 2021		
		Local	15,000,000.000	99.994750	14,999,212.50	99.994750	14,999,212.50	0.00	0.72
		Base		99.994750	14,999,212.50	99.994750	14,999,212.50	0.00	0.72
15963TQJ1	CHARIOT FNDG LLC					0.240000	18 Mar 2021		
		Local	15,000,000.000	99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.72
		Base		99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.72
15963TRN1	CHARIOT FNDG LLC					0.170000	22 Apr 2021		
		Local	10,000,000.000	99.962222	9,996,222.22	99.962222	9,996,222.22	0.00	0.48
		Base		99.962222	9,996,222.22	99.962222	9,996,222.22	0.00	0.48
16677JPN0	CHEVRON CORP					0.130000	22 Feb 2021		
		Local	10,000,000.000	99.992417	9,999,241.67	99.992417	9,999,241.67	0.00	0.48
		Base		99.992417	9,999,241.67	99.992417	9,999,241.67	0.00	0.48
16677JQS8	CHEVRON CORP					0.160000	26 Mar 2021		
		Local	25,000,000.000	99.976444	24,994,111.11	99.976444	24,994,111.11	0.00	1.21
		Base		99.976444	24,994,111.11	99.976444	24,994,111.11	0.00	1.21
16677JQV1	CHEVRON CORP					0.140000	29 Mar 2021		
		Local	15,000,000.000	99.978222	14,996,733.33	99.978222	14,996,733.33	0.00	0.72
		Base		99.978222	14,996,733.33	99.978222	14,996,733.33	0.00	0.72
16677JSB3	CHEVRON CORP					0.160000	11 May 2021		
		Local	4,000,000.000	99.956000	3,998,240.00	99.970850	3,998,834.00	594.00	0.19
		Base		99.956000	3,998,240.00	99.970850	3,998,834.00	594.00	0.19
17177LR63	CIESCO LLC					0.180000	06 Apr 2021		
		Local	8,000,000.000	99.968000	7,997,440.00	99.968000	7,997,440.00	0.00	0.39
		Base		99.968000	7,997,440.00	99.968000	7,997,440.00	0.00	0.39
19121AP13	COCA-COLA COMPANY					1.070000	01 Feb 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
19121AQ53	COCA-COLA COMPANY					0.110000	05 Mar 2021		
		Local	25,000,000.000	99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	1.21
		Base		99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	1.21

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
19121AQC8	COCA-COLA COMPANY				0.090000	12 Mar 2021		
	6,495,000.000	Local	99.990250	6,494,366.74	99.990250	6,494,366.74	0.00	0.31
		Base	99.990250	6,494,366.74	99.990250	6,494,366.74	0.00	0.31
2063C0P14	CONCORD MIN CPTL CO				0.230000	01 Feb 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
2063C0P89	CONCORD MIN CPTL CO				0.240000	08 Feb 2021		
	15,000,000.000	Local	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	0.72
		Base	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	0.72
2063C0RL8	CONCORD MIN CPTL CO				0.190000	20 Apr 2021		
	20,000,000.000	Local	99.958833	19,991,766.66	99.958833	19,991,766.66	0.00	0.96
		Base	99.958833	19,991,766.66	99.958833	19,991,766.66	0.00	0.96
30229AT17	EXXON MOBIL CORP				0.190000	01 Jun 2021		
	15,000,000.000	Local	99.936667	14,990,500.00	99.960000	14,994,000.00	3,500.00	0.72
		Base	99.936667	14,990,500.00	99.960000	14,994,000.00	3,500.00	0.72
30229ATW9	EXXON MOBIL CORP				0.190000	30 Jun 2021		
	10,000,000.000	Local	99.921361	9,992,136.11	99.946194	9,994,619.40	2,483.29	0.48
		Base	99.921361	9,992,136.11	99.946194	9,994,619.40	2,483.29	0.48
30229AUW7	EXXON MOBIL CORP				0.220000	30 Jul 2021		
	15,000,000.000	Local	99.890611	14,983,591.67	99.935361	14,990,304.15	6,712.48	0.72
		Base	99.890611	14,983,591.67	99.935361	14,990,304.15	6,712.48	0.72
30229AVT3	EXXON MOBIL CORP				0.210000	27 Aug 2021		
	10,000,000.000	Local	99.879250	9,987,925.00	99.914900	9,991,490.00	3,565.00	0.48
		Base	99.879250	9,987,925.00	99.914900	9,991,490.00	3,565.00	0.48
30601VPH8	FAIRWAY FINANCE CORP				0.210000	17 Feb 2021		
	1,620,000.000	Local	99.990667	1,619,848.80	99.990667	1,619,848.80	0.00	0.08
		Base	99.990667	1,619,848.80	99.990667	1,619,848.80	0.00	0.08
30601VPP0	FAIRWAY FINANCE CORP				0.210000	23 Feb 2021		
	15,000,000.000	Local	99.987167	14,998,075.00	99.987167	14,998,075.00	0.00	0.72
		Base	99.987167	14,998,075.00	99.987167	14,998,075.00	0.00	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30601VQW4	FAIRWAY FINANCE CORP				0.210000	30 Mar 2021		
	25,000,000.000	Local	99.966750	24,991,687.50	99.966750	24,991,687.50	0.00	1.21
		Base	99.966750	24,991,687.50	99.966750	24,991,687.50	0.00	1.21
37829AEY0	GLENCOVE FDG DAC/LLC				0.208880	15 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
37829AFU7	GLENCOVE FDG DAC/LLC				0.186380	08 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
37829AGG7	GLENCOVE FDG DAC/LLC				0.170750	26 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
38346LP26	GOTHAM FDG CORP				0.180000	02 Feb 2021		
	10,000,000.000	Local	99.999500	9,999,950.00	99.999500	9,999,950.00	0.00	0.48
		Base	99.999500	9,999,950.00	99.999500	9,999,950.00	0.00	0.48
38346LRK4	GOTHAM FDG CORP				0.200000	19 Apr 2021		
	20,000,000.000	Local	99.957222	19,991,444.45	99.957222	19,991,444.45	0.00	0.96
		Base	99.957222	19,991,444.45	99.957222	19,991,444.45	0.00	0.96
38346LRU2	GOTHAM FDG CORP				0.160000	28 Apr 2021		
	10,000,000.000	Local	99.961778	9,996,177.78	99.961778	9,996,177.78	0.00	0.48
		Base	99.961778	9,996,177.78	99.961778	9,996,177.78	0.00	0.48
40588LP29	HALKIN FINANCE LLC USC				0.110000	02 Feb 2021		
	5,000,000.000	Local	99.999694	4,999,984.72	99.999694	4,999,984.72	0.00	0.24
		Base	99.999694	4,999,984.72	99.999694	4,999,984.72	0.00	0.24
40588LQ10	HALKIN FINANCE LLC USC				0.240000	01 Mar 2021		
	20,000,000.000	Local	99.981333	19,996,266.67	99.981333	19,996,266.67	0.00	0.97
		Base	99.981333	19,996,266.67	99.981333	19,996,266.67	0.00	0.97
40588LQH5	HALKIN FINANCE LLC USC				0.260000	17 Mar 2021		
	15,000,000.000	Local	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	0.72
		Base	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LR50	HALKIN FINANCE LLC USC				0.250000	05 Apr 2021		
	10,000,000.000	Local	99.956250	9,995,625.00	99.956250	9,995,625.00	0.00	0.48
		Base	99.956250	9,995,625.00	99.956250	9,995,625.00	0.00	0.48
45779PP10	INSTITUTIONAL SECURED				0.160000	01 Feb 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
45779PPR3	INSTITUTIONAL SECURED				0.170000	25 Feb 2021		
	10,000,000.000	Local	99.988667	9,998,866.66	99.988667	9,998,866.66	0.00	0.48
		Base	99.988667	9,998,866.66	99.988667	9,998,866.66	0.00	0.48
45779PQ43	INSTITUTIONAL SECURED				0.170000	04 Mar 2021		
	25,000,000.000	Local	99.985361	24,996,340.27	99.985361	24,996,340.27	0.00	1.21
		Base	99.985361	24,996,340.27	99.985361	24,996,340.27	0.00	1.21
47816FT19	JOHNSON & JOHNSON				0.110000	01 Jun 2021		
	20,000,000.000	Local	99.963333	19,992,666.67	99.966667	19,993,333.40	666.73	0.97
		Base	99.963333	19,992,666.67	99.966667	19,993,333.40	666.73	0.97
47816FT19	JOHNSON & JOHNSON				0.150000	01 Jun 2021		
	5,000,000.000	Local	99.950000	4,997,500.00	99.966667	4,998,333.35	833.35	0.24
		Base	99.950000	4,997,500.00	99.966667	4,998,333.35	833.35	0.24
4820P2P41	JUPITER SECT CO LLC				0.170000	04 Feb 2021		
	15,000,000.000	Local	99.998583	14,999,787.50	99.998583	14,999,787.50	0.00	0.72
		Base	99.998583	14,999,787.50	99.998583	14,999,787.50	0.00	0.72
4820P2P58	JUPITER SECT CO LLC				0.200000	05 Feb 2021		
	15,000,000.000	Local	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	0.72
		Base	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	0.72
4820P2R56	JUPITER SECT CO LLC				0.200000	05 Apr 2021		
	10,000,000.000	Local	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
		Base	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
4820P2RC1	JUPITER SECT CO LLC				0.180000	12 Apr 2021		
	10,000,000.000	Local	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
		Base	99.965000	9,996,500.00	99.965000	9,996,500.00	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
52952LRD6	LEXINGTN PKR CAP CO LL				0.210000	13 Apr 2021		
	15,000,000.000	Local	99.958583	14,993,787.50	99.958583	14,993,787.50	0.00	0.72
		Base	99.958583	14,993,787.50	99.958583	14,993,787.50	0.00	0.72
53127TP31	LIBERTY FUNDING LLC				0.180000	03 Feb 2021		
	10,000,000.000	Local	99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.48
		Base	99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.48
53127TQ14	LIBERTY FUNDING LLC				0.190000	01 Mar 2021		
	8,500,000.000	Local	99.985222	8,498,743.89	99.985222	8,498,743.89	0.00	0.41
		Base	99.985222	8,498,743.89	99.985222	8,498,743.89	0.00	0.41
53127TQ14	LIBERTY FUNDING LLC				0.220000	01 Mar 2021		
	3,000,000.000	Local	99.982889	2,999,486.67	99.982889	2,999,486.67	0.00	0.14
		Base	99.982889	2,999,486.67	99.982889	2,999,486.67	0.00	0.14
53127TR70	LIBERTY FUNDING LLC				0.170000	07 Apr 2021		
	5,000,000.000	Local	99.969306	4,998,465.28	99.969306	4,998,465.28	0.00	0.24
		Base	99.969306	4,998,465.28	99.969306	4,998,465.28	0.00	0.24
56274LP16	MANHATTAN ASSET FDG.				0.200000	01 Feb 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
56274LP32	MANHATTAN ASSET FDG.				0.210000	03 Feb 2021		
	13,902,000.000	Local	99.998833	13,901,837.81	99.998833	13,901,837.81	0.00	0.67
		Base	99.998833	13,901,837.81	99.998833	13,901,837.81	0.00	0.67
56274LPH1	MANHATTAN ASSET FDG.				0.240000	17 Feb 2021		
	1,200,000.000	Local	99.989333	1,199,872.00	99.989333	1,199,872.00	0.00	0.06
		Base	99.989333	1,199,872.00	99.989333	1,199,872.00	0.00	0.06
56274LPK4	MANHATTAN ASSET FDG.				0.220000	19 Feb 2021		
	1,450,000.000	Local	99.989000	1,449,840.50	99.989000	1,449,840.50	0.00	0.07
		Base	99.989000	1,449,840.50	99.989000	1,449,840.50	0.00	0.07
56274LQ23	MANHATTAN ASSET FDG.				0.200000	02 Mar 2021		
	10,000,000.000	Local	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	0.48
		Base	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	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
57576JP55	MASSACHUSETTS MUT LIFE INS CO				0.090000	05 Feb 2021		
	10,000,000.000	Local	99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.48
		Base	99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.48
58934AP18	MERCK & CO. INC				0.140000	01 Feb 2021		
	8,500,000.000	Local	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.41
		Base	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.41
58934AP42	MERCK & CO. INC				0.070000	04 Feb 2021		
	25,000,000.000	Local	99.999417	24,999,854.17	99.999417	24,999,854.17	0.00	1.21
		Base	99.999417	24,999,854.17	99.999417	24,999,854.17	0.00	1.21
59157TQW6	METLIFE SHORT TERM FDG				0.180000	30 Mar 2021		
	11,000,000.000	Local	99.971500	10,996,865.00	99.971500	10,996,865.00	0.00	0.53
		Base	99.971500	10,996,865.00	99.971500	10,996,865.00	0.00	0.53
59157TSU8	METLIFE SHORT TERM FDG				0.200000	28 May 2021		
	15,000,000.000	Local	99.935556	14,990,333.33	99.949733	14,992,459.95	2,126.62	0.72
		Base	99.935556	14,990,333.33	99.949733	14,992,459.95	2,126.62	0.72
59157TT11	METLIFE SHORT TERM FDG				0.200000	01 Jun 2021		
	12,400,000.000	Local	99.933333	12,391,733.33	99.946667	12,393,386.71	1,653.38	0.60
		Base	99.933333	12,391,733.33	99.946667	12,393,386.71	1,653.38	0.60
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021		
	15,000,000.000	Local	99.912500	14,986,875.00	99.916667	14,987,500.05	625.05	0.72
		Base	99.912500	14,986,875.00	99.916667	14,987,500.05	625.05	0.72
63743CP56	NATL RURAL UTIL COOP				0.130000	05 Feb 2021		
	3,808,000.000	Local	99.998556	3,807,945.00	99.998556	3,807,945.00	0.00	0.18
		Base	99.998556	3,807,945.00	99.998556	3,807,945.00	0.00	0.18
63743CQ14	NATL RURAL UTIL COOP				0.130000	01 Mar 2021		
	20,000,000.000	Local	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	0.97
		Base	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	0.97
63763PT33	NATIONAL SECS CLEARING				0.170000	03 Jun 2021		
	10,000,000.000	Local	99.942389	9,994,238.89	99.955606	9,995,560.60	1,321.71	0.48
		Base	99.942389	9,994,238.89	99.955606	9,995,560.60	1,321.71	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
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	15,000,000.000	Local	99.872500	14,980,875.00	99.940000	14,991,000.00	10,125.00	0.72
		Base	99.872500	14,980,875.00	99.940000	14,991,000.00	10,125.00	0.72
64951WP24	NEW YORK LFE CAP COR				0.125000	02 Feb 2021		
	11,277,000.000	Local	99.999653	11,276,960.84	99.999653	11,276,960.84	0.00	0.54
		Base	99.999653	11,276,960.84	99.999653	11,276,960.84	0.00	0.54
64951WPJ7	NEW YORK LFE CAP COR				0.110000	18 Feb 2021		
	15,000,000.000	Local	99.994806	14,999,220.83	99.994806	14,999,220.83	0.00	0.72
		Base	99.994806	14,999,220.83	99.994806	14,999,220.83	0.00	0.72
64951WQG2	NEW YORK LFE CAP COR				0.120000	16 Mar 2021		
	9,153,000.000	Local	99.985667	9,151,688.07	99.985667	9,151,688.07	0.00	0.44
		Base	99.985667	9,151,688.07	99.985667	9,151,688.07	0.00	0.44
64951WRU0	NEW YORK LFE CAP COR				0.110000	28 Apr 2021		
	20,000,000.000	Local	99.973722	19,994,744.45	99.973722	19,994,744.45	0.00	0.97
		Base	99.973722	19,994,744.45	99.973722	19,994,744.45	0.00	0.97
6698M4P97	NOVARTIS FNC CRP				0.090000	09 Feb 2021		
	10,000,000.000	Local	99.998000	9,999,800.00	99.998000	9,999,800.00	0.00	0.48
		Base	99.998000	9,999,800.00	99.998000	9,999,800.00	0.00	0.48
6698M4RC8	NOVARTIS FNC CRP				0.180000	12 Apr 2021		
	10,000,000.000	Local	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
		Base	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
6698M4RS3	NOVARTIS FNC CRP				0.150000	26 Apr 2021		
	15,000,000.000	Local	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.72
		Base	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.72
67983TPR1	OLD LINE FUNDING LLC				0.190000	25 Feb 2021		
	10,000,000.000	Local	99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	0.48
		Base	99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	0.48
67983TS64	OLD LINE FUNDING LLC				0.210000	06 May 2021		
	3,000,000.000	Local	99.945167	2,998,355.00	99.952739	2,998,582.17	227.17	0.14
		Base	99.945167	2,998,355.00	99.952739	2,998,582.17	227.17	0.14

& 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
71708EQA6	PFIZER INC				0.110000	10 Mar 2021		
	25,000,000.000	Local	99.988694	24,997,173.61	99.988694	24,997,173.61	0.00	1.21
		Base	99.988694	24,997,173.61	99.988694	24,997,173.61	0.00	1.21
74271TRE5	PROCTOR GAMBLE AND CO				0.110000	14 Apr 2021		
	15,000,000.000	Local	99.978000	14,996,700.00	99.978000	14,996,700.00	0.00	0.72
		Base	99.978000	14,996,700.00	99.978000	14,996,700.00	0.00	0.72
74271TRE5	PROCTOR GAMBLE AND CO				0.140000	14 Apr 2021		
	10,000,000.000	Local	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.48
		Base	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.48
74271TRP0	PROCTOR GAMBLE AND CO				0.100000	23 Apr 2021		
	27,000,000.000	Local	99.977500	26,993,925.00	99.977500	26,993,925.00	0.00	1.30
		Base	99.977500	26,993,925.00	99.977500	26,993,925.00	0.00	1.30
77119LS34	ROCHE HOLDING INC				0.110000	03 May 2021		
	10,000,000.000	Local	99.972195	9,997,219.45	99.974469	9,997,446.90	227.45	0.48
		Base	99.972195	9,997,219.45	99.974469	9,997,446.90	227.45	0.48
8225X2PG3	SHELL INTNL FNC B.V				0.130000	16 Feb 2021		
	2,000,000.000	Local	99.994584	1,999,891.67	99.994584	1,999,891.67	0.00	0.10
		Base	99.994584	1,999,891.67	99.994584	1,999,891.67	0.00	0.10
8225X2QV9	SHELL INTNL FNC B.V				0.190000	29 Mar 2021		
	1,253,000.000	Local	99.970445	1,252,629.67	99.970445	1,252,629.67	0.00	0.06
		Base	99.970445	1,252,629.67	99.970445	1,252,629.67	0.00	0.06
8225X2SR6	SHELL INTNL FNC B.V				0.190000	25 May 2021		
	2,165,000.000	Local	99.940361	2,163,708.82	99.948208	2,163,878.70	169.88	0.10
		Base	99.940361	2,163,708.82	99.948208	2,163,878.70	169.88	0.10
8225X2TE4	SHELL INTNL FNC B.V				0.210000	14 Jun 2021		
	9,500,000.000	Local	99.922417	9,492,629.58	99.935717	9,493,893.12	1,263.54	0.46
		Base	99.922417	9,492,629.58	99.935717	9,493,893.12	1,263.54	0.46
8225X2U85	SHELL INTNL FNC B.V				0.220000	08 Jul 2021		
	1,000,000.000	Local	99.904056	999,040.56	99.920628	999,206.28	165.72	0.05
		Base	99.904056	999,040.56	99.920628	999,206.28	165.72	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2UC6	SHELL INTNL FNC B.V					0.400000	12 Jul 2021		
		Local	10,000,000.000	99.821111	9,982,111.11	99.917711	9,991,771.10	9,659.99	0.48
		Base		99.821111	9,982,111.11	99.917711	9,991,771.10	9,659.99	0.48
8225X2W18	SHELL INTNL FNC B.V					0.200000	01 Sep 2021		
		Local	10,000,000.000	99.882222	9,988,222.22	99.881633	9,988,163.30	-58.92	0.48
		Base		99.882222	9,988,222.22	99.881633	9,988,163.30	-58.92	0.48
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	10,000,000.000	99.846889	9,984,688.89	99.881633	9,988,163.30	3,474.41	0.48
		Base		99.846889	9,984,688.89	99.881633	9,988,163.30	3,474.41	0.48
8225X2X17	SHELL INTNL FNC B.V					0.260000	01 Oct 2021		
		Local	6,000,000.000	99.825222	5,989,513.34	99.857489	5,991,449.34	1,936.00	0.29
		Base		99.825222	5,989,513.34	99.857489	5,991,449.34	1,936.00	0.29
86562KPB4	SUMITOMO MTSU BKG CORP					0.205000	11 Feb 2021		
		Local	20,450,000.000	99.994306	20,448,835.49	99.994306	20,448,835.49	0.00	0.99
		Base		99.994306	20,448,835.49	99.994306	20,448,835.49	0.00	0.99
86564GNB3	SUMITOMO MITSUI TRUST NY					0.230000	25 Mar 2021		
		Local	3,280,000.000	99.999998	3,279,999.94	99.999998	3,279,999.94	0.00	0.16
		Base		99.999998	3,279,999.94	99.999998	3,279,999.94	0.00	0.16
86565CWU9	SUMITOMO MITSUI BKG CORP					0.170000	29 Apr 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
88602TQ97	THUNDER BAY FNDNG LLC					0.200000	09 Mar 2021		
		Local	1,500,000.000	99.980000	1,499,700.00	99.980000	1,499,700.00	0.00	0.07
		Base		99.980000	1,499,700.00	99.980000	1,499,700.00	0.00	0.07
88602TXF5	THUNDER BAY FNDNG LLC					0.210000	15 Oct 2021		
		Local	14,300,000.000	99.850667	14,278,645.33	99.850667	14,278,645.33	0.00	0.69
		Base		99.850667	14,278,645.33	99.850667	14,278,645.33	0.00	0.69
88603HD47	THUNDER BAY FNDNG LLC					0.250000	29 Mar 2021		
		Local	15,000,000.000	99.961111	14,994,166.67	99.961111	14,994,166.67	0.00	0.72
		Base		99.961111	14,994,166.67	99.961111	14,994,166.67	0.00	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89119AP10	TORONTO DOMINION BANK				0.170000	01 Feb 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
89119AP28	TORONTO DOMINION BANK				0.090000	02 Feb 2021		
	10,000,000.000	Local	99.999750	9,999,975.00	99.999750	9,999,975.00	0.00	0.48
		Base	99.999750	9,999,975.00	99.999750	9,999,975.00	0.00	0.48
89119ATV0	TORONTO DOMINION BANK				0.210000	29 Jun 2021		
	10,000,000.000	Local	99.913667	9,991,366.67	99.913667	9,991,366.67	0.00	0.48
		Base	99.913667	9,991,366.67	99.913667	9,991,366.67	0.00	0.48
89233GPS9	TOYOTA MOTOR CREDIT				0.170000	26 Feb 2021		
	25,000,000.000	Local	99.988194	24,997,048.61	99.988194	24,997,048.61	0.00	1.21
		Base	99.988194	24,997,048.61	99.988194	24,997,048.61	0.00	1.21
89233GRP3	TOYOTA MOTOR CREDIT				0.210000	23 Apr 2021		
	25,000,000.000	Local	99.952750	24,988,187.50	99.952750	24,988,187.50	0.00	1.21
		Base	99.952750	24,988,187.50	99.952750	24,988,187.50	0.00	1.21
90328AQA4	USAA CAPITAL CORP				0.100000	10 Mar 2021		
	20,000,000.000	Local	99.989722	19,997,944.45	99.989722	19,997,944.45	0.00	0.97
		Base	99.989722	19,997,944.45	99.989722	19,997,944.45	0.00	0.97
90477DQ82	UNILEVER CAPITAL CRP				0.090000	08 Mar 2021		
	10,000,000.000	Local	99.991250	9,999,125.00	99.991250	9,999,125.00	0.00	0.48
		Base	99.991250	9,999,125.00	99.991250	9,999,125.00	0.00	0.48
90477DR16	UNILEVER CAPITAL CRP				0.110000	01 Apr 2021		
	6,997,000.000	Local	99.981972	6,995,738.60	99.981972	6,995,738.60	0.00	0.34
		Base	99.981972	6,995,738.60	99.981972	6,995,738.60	0.00	0.34
90477DRE8	UNILEVER CAPITAL CRP				0.130000	14 Apr 2021		
	16,915,000.000	Local	99.974000	16,910,602.10	99.974000	16,910,602.10	0.00	0.82
		Base	99.974000	16,910,602.10	99.974000	16,910,602.10	0.00	0.82
91058TP34	UNITED HEALTHCARE CO				0.180000	03 Feb 2021		
	25,000,000.000	Local	99.999000	24,999,750.00	99.999000	24,999,750.00	0.00	1.21
		Base	99.999000	24,999,750.00	99.999000	24,999,750.00	0.00	1.21

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
91058TQW9	UNITED HEALTHCARE CO					0.200000	30 Mar 2021		
		Local	15,000,000.000	99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.72
		Base		99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.72
91058TQW9	UNITED HEALTHCARE CO					0.220000	30 Mar 2021		
		Local	10,000,000.000	99.965167	9,996,516.67	99.965167	9,996,516.67	0.00	0.48
		Base		99.965167	9,996,516.67	99.965167	9,996,516.67	0.00	0.48
9127964D8	TREASURY BILL 02/21 0.00000					0.081900	18 Feb 2021		
		Local	10,000,000.000	99.996133	9,999,613.25	99.996133	9,999,613.25	0.00	0.48
		Base		99.996133	9,999,613.25	99.996133	9,999,613.25	0.00	0.48
912796XE4	TREASURY BILL 02/21 0.00000					0.171000	25 Feb 2021		
		Local	10,000,000.000	99.988600	9,998,860.00	99.988600	9,998,860.00	0.00	0.48
		Base		99.988600	9,998,860.00	99.988600	9,998,860.00	0.00	0.48
92646KPB2	VICTORY RECEIVABLES					0.190000	11 Feb 2021		
		Local	8,000,000.000	99.994722	7,999,577.78	99.994722	7,999,577.78	0.00	0.39
		Base		99.994722	7,999,577.78	99.994722	7,999,577.78	0.00	0.39
92646KQ21	VICTORY RECEIVABLES					0.220000	02 Mar 2021		
		Local	15,000,000.000	99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.72
		Base		99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.72
92646KR12	VICTORY RECEIVABLES					0.200000	01 Apr 2021		
		Local	10,000,000.000	99.967222	9,996,722.22	99.967222	9,996,722.22	0.00	0.48
		Base		99.967222	9,996,722.22	99.967222	9,996,722.22	0.00	0.48
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.020000	01 Feb 2021		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.62
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.62
9612C0QH5	WESTPAC BANKING CORP.					0.205000	17 Mar 2021		
		Local	25,000,000.000	99.974944	24,993,736.11	99.974944	24,993,736.11	0.00	1.21
		Base		99.974944	24,993,736.11	99.974944	24,993,736.11	0.00	1.21
979QRC005	BANK OF AMERICA REPO					0.040000	01 Feb 2021		
		Local	116,851,625.110	100.000000	116,851,625.11	100.000000	116,851,625.11	0.00	5.64
		Base		100.000000	116,851,625.11	100.000000	116,851,625.11	0.00	5.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	1,900,373,625.110		1,899,917,406.73		1,899,970,606.33	53,199.60	91.71
		Base			1,899,917,406.73		1,899,970,606.33	53,199.60	91.71
CASH EQUIVALENT Total									
		Base	1,900,373,625.110		1,899,917,406.73		1,899,970,606.33	53,199.60	91.71
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	5,741,456.420	100.000000	5,741,456.42	100.004060	5,741,689.52	233.10	0.28
Original Face:		Base	12,000,000.000	100.000000	5,741,456.42	100.004060	5,741,689.52	233.10	0.28
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.001050	7,000,073.50	73.50	0.34
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.001050	7,000,073.50	73.50	0.34
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
362569AH8	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 A1					0.178140	20 Oct 2021		
		Local	1,768,251.670	100.000000	1,768,251.67	100.000000	1,768,251.67	0.00	0.09
Original Face:		Base	8,000,000.000	100.000000	1,768,251.67	100.000000	1,768,251.67	0.00	0.09
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
		Local	4,318,797.820	100.000000	4,318,797.82	100.000010	4,318,798.25	0.43	0.21
Original Face:		Base	10,500,000.000	100.000000	4,318,797.82	100.000010	4,318,798.25	0.43	0.21
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
		Local	1,389,682.470	100.000000	1,389,682.47	99.999660	1,389,677.75	-4.72	0.07
Original Face:		Base	5,000,000.000	100.000000	1,389,682.47	99.999660	1,389,677.75	-4.72	0.07
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
		Local	5,370,906.620	100.000000	5,370,906.62	100.000180	5,370,916.29	9.67	0.26
Original Face:		Base	10,000,000.000	100.000000	5,370,906.62	100.000180	5,370,916.29	9.67	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
44891TAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 A A1 144A					0.170650	18 Jan 2022		
		Local	6,600,000.000	100.000000	6,600,000.00	99.998570	6,599,905.62	-94.38	0.32
Original Face:		Base	6,600,000.000	100.000000	6,600,000.00	99.998570	6,599,905.62	-94.38	0.32
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
45818LAL4	IADB DISCOUNT NOTE DISCOUNT NOT 01/21 0.00000						11 Jan 2021		
		Local	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000						24 Aug 2020		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
459052F92	IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000						15 Sep 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
58770GAA8	MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 A A1					0.146940	15 Feb 2022		
		Local	10,500,000.000	100.000000	10,500,000.00	99.997070	10,499,692.35	-307.65	0.51
Original Face:		Base	10,500,000.000	100.000000	10,500,000.00	99.997070	10,499,692.35	-307.65	0.51
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1					0.163750	15 Oct 2021		
		Local	4,142,538.530	100.000000	4,142,538.53	99.998640	4,142,482.19	-56.34	0.20
Original Face:		Base	15,000,000.000	100.000000	4,142,538.53	99.998640	4,142,482.19	-56.34	0.20
9127962F5	TREASURY BILL 03/21 0.00000						25 Mar 2021		
		Local	10,000,000.000	99.987448	9,998,744.80	99.991333	9,999,133.30	388.50	0.48
		Base		99.987448	9,998,744.80	99.991333	9,999,133.30	388.50	0.48
9127962J7	TREASURY BILL 10/20 0.00000						01 Oct 2020		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962W8	TREASURY BILL 06/20 0.00000						23 Jun 2020		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
	0.000	Local	0.000000	232.81	0.000000	0.00	-232.81	0.00
		Base	0.000000	232.81	0.000000	0.00	-232.81	0.00
9127963F4	TREASURY BILL 07/20 0.00000					21 Jul 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9127963P2	TREASURY BILL 08/20 0.00000					18 Aug 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
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
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
	10,000,000.000	Local	99.987756	9,998,775.56	99.994986	9,999,498.60	723.04	0.48
		Base	99.987756	9,998,775.56	99.994986	9,999,498.60	723.04	0.48
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
	10,000,000.000	Local	99.984625	9,998,462.51	99.992188	9,999,218.80	756.29	0.48
		Base	99.984625	9,998,462.51	99.992188	9,999,218.80	756.29	0.48
9127964P1	TREASURY BILL 04/21 0.00000					01 Apr 2021		
	10,000,000.000	Local	99.985086	9,998,508.60	99.989757	9,998,975.70	467.10	0.48
		Base	99.985086	9,998,508.60	99.989757	9,998,975.70	467.10	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
9127964Y2	TREASURY BILL 04/21 0.00000					0.010000	15 Apr 2021		
		Local	10,000,000.000	99.976681	9,997,668.05	99.986819	9,998,681.90	1,013.85	0.48
		Base		99.976681	9,997,668.05	99.986819	9,998,681.90	1,013.85	0.48
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	99.959375	9,995,937.47	99.966667	9,996,666.70	729.23	0.48
		Base		99.959375	9,995,937.47	99.966667	9,996,666.70	729.23	0.48
912796B99	TREASURY BILL 02/21 0.00000						23 Feb 2021		
		Local	10,000,000.000	99.994164	9,999,416.39	99.997250	9,999,725.00	308.61	0.48
		Base		99.994164	9,999,416.39	99.997250	9,999,725.00	308.61	0.48
912796C72	TREASURY BILL 03/21 0.00000						09 Mar 2021		
		Local	10,000,000.000	99.991950	9,999,195.01	99.994250	9,999,425.00	229.99	0.48
		Base		99.991950	9,999,195.01	99.994250	9,999,425.00	229.99	0.48
912796C98	TREASURY BILL 03/21 0.00000						23 Mar 2021		
		Local	10,000,000.000	99.983681	9,998,368.05	99.991667	9,999,166.70	798.65	0.48
		Base		99.983681	9,998,368.05	99.991667	9,999,166.70	798.65	0.48
912796F20	CASH MGMT BILL 04/21 0.00000						27 Apr 2021		
		Local	10,000,000.000	99.978750	9,997,875.00	99.987014	9,998,701.40	826.40	0.48
		Base		99.978750	9,997,875.00	99.987014	9,998,701.40	826.40	0.48
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
912796XE4	TREASURY BILL 02/21 0.00000						25 Feb 2021		
		Local	10,000,000.000	99.992000	9,999,199.99	99.996667	9,999,666.70	466.71	0.48
		Base		99.992000	9,999,199.99	99.996667	9,999,666.70	466.71	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
US DOLLAR Total									
		156,831,633.530	Local		156,814,016.85		156,820,346.94	6,330.09	7.57
	Original Face:	84,600,000.000	Base		156,814,016.85		156,820,346.94	6,330.09	7.57
FIXED INCOME Total									
		156,831,633.530	Base		156,814,016.85		156,820,346.94	6,330.09	7.57
	Original Face:	84,600,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,072,206,928.360	Base		2,071,733,093.30		2,071,792,622.99	59,529.69	100.00
	Original Face:	84,600,000.000							

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

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-2,538.290	Local	1.000000	-2,538.29	1.000000	-2,538.29	0.00	0.00
				Base	1.000000	-2,538.29	1.000000	-2,538.29	0.00	0.00
US DOLLAR Total										
			-2,538.290	Local		-2,538.29		-2,538.29	0.00	0.00
				Base		-2,538.29		-2,538.29	0.00	0.00
CASH Total										
			-2,538.290	Base		-2,538.29		-2,538.29	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL						0.030003	31 Dec 2030		
			6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.34
				Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.34
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP						0.080000	01 Feb 2021		
			70,513,073.780	Local	100.000000	70,513,073.78	100.000000	70,513,073.78	0.00	3.82
				Base	100.000000	70,513,073.78	100.000000	70,513,073.78	0.00	3.82
9127962Y4	TREASURY BILL 05/21 0.00000						0.087000	20 May 2021		
			10,000,000.000	Local	99.973900	9,997,390.00	99.973900	9,997,390.00	0.00	0.54
				Base	99.973900	9,997,390.00	99.973900	9,997,390.00	0.00	0.54
9127963W7	TREASURY BILL 02/21 0.00000						0.101900	04 Feb 2021		
			10,000,000.000	Local	99.999151	9,999,915.08	99.999151	9,999,915.08	0.00	0.54
				Base	99.999151	9,999,915.08	99.999151	9,999,915.08	0.00	0.54
9127964C0	TREASURY BILL 02/21 0.00000						0.096000	11 Feb 2021		
			20,000,000.000	Local	99.997182	19,999,436.39	99.997182	19,999,436.39	0.00	1.08
				Base	99.997182	19,999,436.39	99.997182	19,999,436.39	0.00	1.08

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
9127964D8	TREASURY BILL 02/21 0.00000				0.080000	18 Feb 2021		
	30,000,000.000	Local	99.995813	29,998,743.88	99.995813	29,998,743.88	0.00	1.63
		Base	99.995813	29,998,743.88	99.995813	29,998,743.88	0.00	1.63
9127964F3	TREASURY BILL 03/21 0.00000				0.075000	04 Mar 2021		
	30,000,000.000	Local	99.992738	29,997,821.40	99.992738	29,997,821.40	0.00	1.63
		Base	99.992738	29,997,821.40	99.992738	29,997,821.40	0.00	1.63
9127964M8	TREASURY BILL 03/21 0.00000				0.101300	11 Mar 2021		
	20,000,000.000	Local	99.988320	19,997,664.05	99.988320	19,997,664.05	0.00	1.08
		Base	99.988320	19,997,664.05	99.988320	19,997,664.05	0.00	1.08
9127964N6	TREASURY BILL 03/21 0.00000				0.073000	18 Mar 2021		
	20,000,000.000	Local	99.989413	19,997,882.50	99.989413	19,997,882.50	0.00	1.08
		Base	99.989413	19,997,882.50	99.989413	19,997,882.50	0.00	1.08
9127964P1	TREASURY BILL 04/21 0.00000				0.078900	01 Apr 2021		
	10,000,000.000	Local	99.987069	9,998,706.92	99.987069	9,998,706.92	0.00	0.54
		Base	99.987069	9,998,706.92	99.987069	9,998,706.92	0.00	0.54
9127965A3	TREASURY BILL 05/21 0.00000				0.087500	06 May 2021		
	20,000,000.000	Local	99.977153	19,995,430.56	99.977153	19,995,430.56	0.00	1.08
		Base	99.977153	19,995,430.56	99.977153	19,995,430.56	0.00	1.08
912796A25	TREASURY BILL 05/21 0.00000				0.087500	13 May 2021		
	10,000,000.000	Local	99.975451	9,997,545.14	99.975451	9,997,545.14	0.00	0.54
		Base	99.975451	9,997,545.14	99.975451	9,997,545.14	0.00	0.54
912796A33	TREASURY BILL 05/21 0.00000				0.082000	27 May 2021		
	10,000,000.000	Local	99.973806	9,997,380.55	99.973806	9,997,380.55	0.00	0.54
		Base	99.973806	9,997,380.55	99.973806	9,997,380.55	0.00	0.54
912796B73	TREASURY BILL 02/21 0.00000				0.087500	09 Feb 2021		
	30,000,000.000	Local	99.998278	29,999,483.34	99.998278	29,999,483.34	0.00	1.63
		Base	99.998278	29,999,483.34	99.998278	29,999,483.34	0.00	1.63
912796C23	TREASURY BILL 03/21 0.00000				0.077500	02 Mar 2021		
	30,000,000.000	Local	99.993636	29,998,090.83	99.993636	29,998,090.83	0.00	1.63
		Base	99.993636	29,998,090.83	99.993636	29,998,090.83	0.00	1.63

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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
912796XE4	TREASURY BILL 02/21 0.00000				0.167500	25 Feb 2021		
	10,000,000.000	Local	99.988833	9,998,883.33	99.988833	9,998,883.33	0.00	0.54
		Base	99.988833	9,998,883.33	99.988833	9,998,883.33	0.00	0.54
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.080000	01 Feb 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.63
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.63
926NKW009	AMHERST PIERPONT 04/15 VAR				0.080000	04 Feb 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.63
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.63
926NKW009	AMHERST PIERPONT 04/15 VAR				0.080000	09 Feb 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.63
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.63
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.080000	12 Feb 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.71
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.71
935MUR901	WESTERN ALLIANCE BANK				0.200000	24 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.54
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.54
978UHK000	DAIWA CAPITAL MARKETS REPO				0.050000	01 Feb 2021		
	3,152,538.140	Local	100.000000	3,152,538.14	100.000000	3,152,538.14	0.00	0.17
		Base	100.000000	3,152,538.14	100.000000	3,152,538.14	0.00	0.17
979QRC005	BANK OF AMERICA REPO				0.040000	01 Feb 2021		
	33,148,374.880	Local	100.000000	33,148,374.88	100.000000	33,148,374.88	0.00	1.80
		Base	100.000000	33,148,374.88	100.000000	33,148,374.88	0.00	1.80
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.050000	01 Feb 2021		
	2,535.700	Local	100.000000	2,535.70	100.000000	2,535.70	0.00	0.00
		Base	100.000000	2,535.70	100.000000	2,535.70	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				0.040000	01 Feb 2021		
	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.77
		Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.77

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
985FHY004	MITSUBISHI UFJ REPO				0.070000	01 Feb 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.63
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.63
US DOLLAR Total								
	678,053,224.870	Local		678,027,598.84		678,027,598.84	0.00	36.73
		Base		678,027,598.84		678,027,598.84	0.00	36.73
CASH EQUIVALENT Total								
	678,053,224.870	Base		678,027,598.84		678,027,598.84	0.00	36.73
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
9127962F5	TREASURY BILL 03/21 0.00000				0.010000	25 Mar 2021		
	30,000,000.000	Local	99.986591	29,995,977.17	99.991333	29,997,399.90	1,422.73	1.63
		Base	99.986591	29,995,977.17	99.991333	29,997,399.90	1,422.73	1.63
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
9127962Q1	TREASURY BILL 04/21 0.00000				0.010000	22 Apr 2021		
	50,000,000.000	Local	99.980044	49,990,022.06	99.986667	49,993,333.50	3,311.44	2.71
		Base	99.980044	49,990,022.06	99.986667	49,993,333.50	3,311.44	2.71
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
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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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
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
9127963W7	TREASURY BILL 02/21 0.00000					0.010000	04 Feb 2021		
		50,000,000.000	Local	99.999190	49,999,595.01	99.999625	49,999,812.50	217.49	2.71
			Base	99.999190	49,999,595.01	99.999625	49,999,812.50	217.49	2.71
9127963X5	TREASURY BILL 09/20 0.00000					0.010000	08 Sep 2020		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
9127964A4	TREASURY BILL 09/20 0.00000					0.010000	29 Sep 2020		
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964C0	TREASURY BILL 02/21 0.00000					0.010000	11 Feb 2021		
		30,000,000.000	Local	99.997220	29,999,166.11	99.998681	29,999,604.30	438.19	1.63
			Base	99.997220	29,999,166.11	99.998681	29,999,604.30	438.19	1.63
9127964D8	TREASURY BILL 02/21 0.00000					0.010000	18 Feb 2021		
		40,000,000.000	Local	99.995285	39,998,113.93	99.997993	39,999,197.20	1,083.27	2.17
			Base	99.995285	39,998,113.93	99.997993	39,999,197.20	1,083.27	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
9127964F3	TREASURY BILL 03/21 0.00000				0.010000	04 Mar 2021		
	20,000,000.000	Local	99.991712	19,998,342.36	99.995264	19,999,052.80	710.44	1.08
		Base	99.991712	19,998,342.36	99.995264	19,999,052.80	710.44	1.08
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964K2	TREASURY BILL 10/20 0.00000					27 Oct 2020		
	0.000	Local	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base	0.000000	-0.06	0.000000	0.00	0.06	0.00
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
	30,000,000.000	Local	99.990113	29,997,033.85	99.994986	29,998,495.80	1,461.95	1.63
		Base	99.990113	29,997,033.85	99.994986	29,998,495.80	1,461.95	1.63
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
	10,000,000.000	Local	99.984625	9,998,462.51	99.992188	9,999,218.80	756.29	0.54
		Base	99.984625	9,998,462.51	99.992188	9,999,218.80	756.29	0.54
9127964P1	TREASURY BILL 04/21 0.00000				0.010000	01 Apr 2021		
	30,000,000.000	Local	99.984294	29,995,288.20	99.989757	29,996,927.10	1,638.90	1.63
		Base	99.984294	29,995,288.20	99.989757	29,996,927.10	1,638.90	1.63
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	99.900334	4,995,016.68	99.934833	4,996,741.65	1,724.97	0.27
		Base	99.900334	4,995,016.68	99.934833	4,996,741.65	1,724.97	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
9127964X4	TREASURY BILL 04/21 0.00000					0.010000	08 Apr 2021		
		Local	50,000,000.000	99.983335	49,991,667.49	99.987625	49,993,812.50	2,145.01	2.71
		Base		99.983335	49,991,667.49	99.987625	49,993,812.50	2,145.01	2.71
9127964Y2	TREASURY BILL 04/21 0.00000						15 Apr 2021		
		Local	60,000,000.000	99.981682	59,989,009.48	99.986819	59,992,091.40	3,081.92	3.25
		Base		99.981682	59,989,009.48	99.986819	59,992,091.40	3,081.92	3.25
9127964Z9	TREASURY BILL 04/21 0.00000					0.010000	29 Apr 2021		
		Local	30,000,000.000	99.977936	29,993,380.78	99.984896	29,995,468.80	2,088.02	1.62
		Base		99.977936	29,993,380.78	99.984896	29,995,468.80	2,088.02	1.62
9127965A3	TREASURY BILL 05/21 0.00000					0.010000	06 May 2021		
		Local	10,000,000.000	99.972322	9,997,232.22	99.981644	9,998,164.40	932.18	0.54
		Base		99.972322	9,997,232.22	99.981644	9,998,164.40	932.18	0.54
9127965C9	TREASURY BILL 12/20 0.00000						15 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
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
9127965F2	TREASURY BILL 12/20 0.00000					0.010000	29 Dec 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
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	10,000,000.000	99.900271	9,990,027.13	99.932444	9,993,244.40	3,217.27	0.54
		Base		99.900271	9,990,027.13	99.932444	9,993,244.40	3,217.27	0.54
912796A25	TREASURY BILL 05/21 0.00000					0.010000	13 May 2021		
		Local	10,000,000.000	99.969840	9,996,984.04	99.978958	9,997,895.80	911.76	0.54
		Base		99.969840	9,996,984.04	99.978958	9,997,895.80	911.76	0.54
912796A58	TREASURY BILL 01/21 0.00000						05 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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.900507	12,987,065.85	99.922764	12,989,959.32	2,893.47	0.70
		Base	99.900507	12,987,065.85	99.922764	12,989,959.32	2,893.47	0.70
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	10,000,000.000	Local	99.959375	9,995,937.47	99.966667	9,996,666.70	729.23	0.54
		Base	99.959375	9,995,937.47	99.966667	9,996,666.70	729.23	0.54
912796B65	TREASURY BILL 02/21 0.00000				0.010000	02 Feb 2021		
	40,000,000.000	Local	99.999748	39,999,899.11	99.999951	39,999,980.40	81.29	2.17
		Base	99.999748	39,999,899.11	99.999951	39,999,980.40	81.29	2.17
912796B81	TREASURY BILL 02/21 0.00000				0.010000	16 Feb 2021		
	50,000,000.000	Local	99.996726	49,998,362.89	99.998021	49,999,010.50	647.61	2.71
		Base	99.996726	49,998,362.89	99.998021	49,999,010.50	647.61	2.71
912796B99	TREASURY BILL 02/21 0.00000				0.010000	23 Feb 2021		
	90,000,000.000	Local	99.994446	89,995,001.09	99.997250	89,997,525.00	2,523.91	4.88
		Base	99.994446	89,995,001.09	99.997250	89,997,525.00	2,523.91	4.88
912796C23	TREASURY BILL 03/21 0.00000				0.010000	02 Mar 2021		
	40,000,000.000	Local	99.992216	39,996,886.52	99.995167	39,998,066.80	1,180.28	2.17
		Base	99.992216	39,996,886.52	99.995167	39,998,066.80	1,180.28	2.17
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	10,000,000.000	Local	99.902500	9,990,250.03	99.907500	9,990,750.00	499.97	0.54
		Base	99.902500	9,990,250.03	99.907500	9,990,750.00	499.97	0.54
912796C49	TREASURY BILL 07/21 0.00000				0.010000	22 Jul 2021		
	10,000,000.000	Local	99.956775	9,995,677.46	99.966156	9,996,615.60	938.14	0.54
		Base	99.956775	9,995,677.46	99.966156	9,996,615.60	938.14	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796C56	TREASURY BILL 07/21 0.00000				0.010000	29 Jul 2021		
	10,000,000.000	Local	99.956984	9,995,698.37	99.959208	9,995,920.80	222.43	0.54
		Base	99.956984	9,995,698.37	99.959208	9,995,920.80	222.43	0.54
912796C72	TREASURY BILL 03/21 0.00000					09 Mar 2021		
	20,000,000.000	Local	99.991750	19,998,350.04	99.994250	19,998,850.00	499.96	1.08
		Base	99.991750	19,998,350.04	99.994250	19,998,850.00	499.96	1.08
912796C80	TREASURY BILL 03/21 0.00000				0.010000	16 Mar 2021		
	40,000,000.000	Local	99.989313	39,995,725.10	99.992833	39,997,133.20	1,408.10	2.17
		Base	99.989313	39,995,725.10	99.992833	39,997,133.20	1,408.10	2.17
912796C98	TREASURY BILL 03/21 0.00000				0.010000	23 Mar 2021		
	70,000,000.000	Local	99.987204	69,991,043.10	99.991667	69,994,166.90	3,123.80	3.79
		Base	99.987204	69,991,043.10	99.991667	69,994,166.90	3,123.80	3.79
912796D22	TREASURY BILL 03/21 0.00000				0.010000	30 Mar 2021		
	70,000,000.000	Local	99.985562	69,989,893.59	99.990104	69,993,072.80	3,179.21	3.79
		Base	99.985562	69,989,893.59	99.990104	69,993,072.80	3,179.21	3.79
912796D71	TREASURY BILL 04/21 0.00000					06 Apr 2021		
	30,000,000.000	Local	99.984539	29,995,361.78	99.990222	29,997,066.60	1,704.82	1.63
		Base	99.984539	29,995,361.78	99.990222	29,997,066.60	1,704.82	1.63
912796D89	CASH MGMT BILL 04/21 0.00000				0.010000	13 Apr 2021		
	40,000,000.000	Local	99.982585	39,993,034.10	99.989153	39,995,661.20	2,627.10	2.17
		Base	99.982585	39,993,034.10	99.989153	39,995,661.20	2,627.10	2.17
912796D97	CASH MGMT BILL 04/21 0.00000					20 Apr 2021		
	40,000,000.000	Local	99.981583	39,992,633.34	99.987000	39,994,800.00	2,166.66	2.17
		Base	99.981583	39,992,633.34	99.987000	39,994,800.00	2,166.66	2.17
912796F20	CASH MGMT BILL 04/21 0.00000				0.010000	27 Apr 2021		
	50,000,000.000	Local	99.979208	49,989,604.03	99.987014	49,993,507.00	3,902.97	2.71
		Base	99.979208	49,989,604.03	99.987014	49,993,507.00	3,902.97	2.71
912796G29	CASH MGMT BILL 05/21 0.00000					25 May 2021		
	20,000,000.000	Local	99.972127	19,994,425.33	99.978028	19,995,605.60	1,180.27	1.08
		Base	99.972127	19,994,425.33	99.978028	19,995,605.60	1,180.27	1.08

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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
912796G86	CASH MGMT BILL 06/21 0.00000					08 Jun 2021		
	10,000,000.000	Local	99.970014	9,997,001.38	99.975306	9,997,530.60	529.22	0.54
		Base	99.970014	9,997,001.38	99.975306	9,997,530.60	529.22	0.54
912796H28	CASH MGMT BILL 06/21 0.00000					22 Jun 2021		
	10,000,000.000	Local	99.965729	9,996,572.91	99.978458	9,997,845.80	1,272.89	0.54
		Base	99.965729	9,996,572.91	99.978458	9,997,845.80	1,272.89	0.54
912796SU4	TREASURY BILL 11/19 0.00000					29 Nov 2019		
	0.000	Local	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
		Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796SZ3	TREASURY BILL 07/20 0.00000				0.010000	16 Jul 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912796UB3	TREASURY BILL 07/20 0.00000				0.010000	02 Jul 2020		
	0.000	Local	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
		Base	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
912796VP1	TREASURY BILL 08/19 0.00000					06 Aug 2019		
	0.000	Local	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020		
	0.000	Local	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
		Base	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
912796XB0	TREASURY BILL 03/20 0.00000					17 Mar 2020		
	0.000	Local	0.000000	-646.25	0.000000	0.00	646.25	0.00
		Base	0.000000	-646.25	0.000000	0.00	646.25	0.00
912796XE4	TREASURY BILL 02/21 0.00000				0.010000	25 Feb 2021		
	20,000,000.000	Local	99.993250	19,998,649.99	99.996667	19,999,333.40	683.41	1.08
		Base	99.993250	19,998,649.99	99.996667	19,999,333.40	683.41	1.08
91282CAA9	US TREASURY FRN 07/22 VAR				0.135016	31 Jul 2022		
	5,000,000.000	Local	99.992440	4,999,622.00	100.030612	5,001,530.60	1,908.60	0.27
		Base	99.992440	4,999,622.00	100.030612	5,001,530.60	1,908.60	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
91282CAS0	US TREASURY FRN 10/22 VAR				0.135016	31 Oct 2022		
	5,000,000.000	Local	100.001764	5,000,088.20	100.031434	5,001,571.70	1,483.50	0.27
		Base	100.001764	5,000,088.20	100.031434	5,001,571.70	1,483.50	0.27
US DOLLAR Total								
	1,168,000,000.000	Local		1,167,902,778.71		1,167,872,631.37	-30,147.34	63.27
		Base		1,167,902,778.71		1,167,872,631.37	-30,147.34	63.27
FIXED INCOME Total								
	1,168,000,000.000	Base		1,167,902,778.71		1,167,872,631.37	-30,147.34	63.27

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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
FUND Total									
		1,846,050,686.580	Base		1,845,927,839.26		1,845,897,691.92	-30,147.34	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									
			-29,698.930	Local	1.000000	-29,698.93	1.000000	-29,698.93	0.00	0.00
				Base	1.000000	-29,698.93	1.000000	-29,698.93	0.00	0.00
US DOLLAR Total										
			-29,698.930	Local		-29,698.93		-29,698.93	0.00	0.00
				Base		-29,698.93		-29,698.93	0.00	0.00
CASH Total										
			-29,698.930	Base		-29,698.93		-29,698.93	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		
			1,698.580	Local	99.989992	1,698.41	99.990000	1,698.41	0.00	0.00
				Base	99.989992	1,698.41	99.990000	1,698.41	0.00	0.00
US DOLLAR Total										
			1,698.580	Local		1,698.41		1,698.41	0.00	0.00
				Base		1,698.41		1,698.41	0.00	0.00
CASH EQUIVALENT Total										
			1,698.580	Base		1,698.41		1,698.41	0.00	0.00
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST									
			238,719,035.796	Local	1.000229	238,773,660.58	1.000200	238,766,779.60	-6,880.98	38.02
				Base	1.000229	238,773,660.58	1.000200	238,766,779.60	-6,880.98	38.02

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
US DOLLAR Total										
			238,719,035.796	Local		238,773,660.58		238,766,779.60	-6,880.98	38.02
				Base		238,773,660.58		238,766,779.60	-6,880.98	38.02
EQUITY Total										
			238,719,035.796	Base		238,773,660.58		238,766,779.60	-6,880.98	38.02
FIXED INCOME										
US DOLLAR									Exchange Rate:	1.000000
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR						0.040000	15 May 2031		
			17,435,000.000	Local	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.78
	Original Face:		17,435,000.000	Base	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.78
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4						4.000000	01 Aug 2021		
			1,500,000.000	Local	101.318680	1,519,780.20	101.943000	1,529,145.00	9,364.80	0.24
				Base	101.318680	1,519,780.20	101.943000	1,529,145.00	9,364.80	0.24
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR						0.050000	01 Jul 2029		
			11,775,000.000	Local	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.87
	Original Face:		11,775,000.000	Base	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.87
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR						0.040000	01 Jul 2040		
			4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.64
	Original Face:		4,000,000.000	Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.64
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5						5.000000	01 Jul 2021		
			2,155,000.000	Local	101.571862	2,188,873.62	102.031000	2,198,768.05	9,894.43	0.35
				Base	101.571862	2,188,873.62	102.031000	2,198,768.05	9,894.43	0.35
1994916D8	COLUMBUS OH COL 07/22 FIXED 3						3.000000	01 Jul 2022		
			5,000,000.000	Local	102.342314	5,117,115.68	104.096000	5,204,800.00	87,684.32	0.83
				Base	102.342314	5,117,115.68	104.096000	5,204,800.00	87,684.32	0.83
25009XNN1	DES MOINES IA DES 06/21 FIXED 5						5.000000	01 Jun 2021		
			4,000,000.000	Local	101.161156	4,046,446.24	101.622000	4,064,880.00	18,433.76	0.65
				Base	101.161156	4,046,446.24	101.622000	4,064,880.00	18,433.76	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.050000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.54
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.54
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	1.04
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.04
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,425,000.000	Local	100.000000	4,425,000.00	100.000000	4,425,000.00	0.00	0.70
		Base	100.000000	4,425,000.00	100.000000	4,425,000.00	0.00	0.70
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	103.718494	5,004,417.33	104.872000	5,060,074.00	55,656.67	0.81
		Base	103.718494	5,004,417.33	104.872000	5,060,074.00	55,656.67	0.81
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.050000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.82
Original Face:	5,150,000.000	Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.82
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5				5.000000	01 Jun 2021		
	11,785,000.000	Local	101.351281	11,944,248.46	101.636000	11,977,802.60	33,554.14	1.91
		Base	101.351281	11,944,248.46	101.636000	11,977,802.60	33,554.14	1.91
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5				5.000000	01 Mar 2021		
	4,535,000.000	Local	100.276323	4,547,531.26	100.391000	4,552,731.85	5,200.59	0.72
		Base	100.276323	4,547,531.26	100.391000	4,552,731.85	5,200.59	0.72
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	102.807735	5,140,386.76	104.084000	5,204,200.00	63,813.24	0.83
		Base	102.807735	5,140,386.76	104.084000	5,204,200.00	63,813.24	0.83
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021		
	550,000.000	Local	101.395958	557,677.77	102.036000	561,198.00	3,520.23	0.09
		Base	101.395958	557,677.77	102.036000	561,198.00	3,520.23	0.09
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				0.030000	15 May 2034		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.43
Original Face:	9,000,000.000	Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.43

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.060000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.18
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.18
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	101.715761	4,328,005.64	102.433000	4,358,524.15	30,518.51	0.69
		Base	101.715761	4,328,005.64	102.433000	4,358,524.15	30,518.51	0.69
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	1,000,000.000	Local	100.137679	1,001,376.79	100.178000	1,001,780.00	403.21	0.16
		Base	100.137679	1,001,376.79	100.178000	1,001,780.00	403.21	0.16
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	102.295133	3,068,854.00	103.254000	3,097,620.00	28,766.00	0.49
		Base	102.295133	3,068,854.00	103.254000	3,097,620.00	28,766.00	0.49
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	104.854046	3,979,211.05	106.500000	4,041,675.00	62,463.95	0.64
		Base	104.854046	3,979,211.05	106.500000	4,041,675.00	62,463.95	0.64
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	101.969764	1,198,144.73	102.637000	1,205,984.75	7,840.02	0.19
		Base	101.969764	1,198,144.73	102.637000	1,205,984.75	7,840.02	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.030000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.16
Original Face:	19,825,000.000	Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.16
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				0.030000	01 Jul 2047		
	8,505,000.000	Local	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.35
Original Face:	8,505,000.000	Base	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.35
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.040000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
Original Face:	900,000.000	Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	102.143820	19,407,325.87	102.445000	19,464,550.00	57,224.13	3.10
		Base	102.143820	19,407,325.87	102.445000	19,464,550.00	57,224.13	3.10

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
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	106.130700	6,633,168.75	108.109000	6,756,812.50	123,643.75	1.08
		Base	106.130700	6,633,168.75	108.109000	6,756,812.50	123,643.75	1.08
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.040000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.39
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.39
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.040000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.65
Original Face:	4,065,000.000	Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.65
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021		
	4,000,000.000	Local	100.874887	4,034,995.48	101.216000	4,048,640.00	13,644.52	0.64
		Base	100.874887	4,034,995.48	101.216000	4,048,640.00	13,644.52	0.64
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				0.030000	01 Oct 2039		
	4,830,000.000	Local	100.000000	4,830,000.00	100.000000	4,830,000.00	0.00	0.77
Original Face:	4,830,000.000	Base	100.000000	4,830,000.00	100.000000	4,830,000.00	0.00	0.77
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.040000	01 Apr 2043		
	22,550,000.000	Local	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.59
Original Face:	22,550,000.000	Base	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.59
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.040000	15 Nov 2034		
	5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.90
Original Face:	5,650,000.000	Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.90
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	102.062184	5,766,513.39	102.461000	5,789,046.50	22,533.11	0.92
		Base	102.062184	5,766,513.39	102.461000	5,789,046.50	22,533.11	0.92
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	101.485425	3,044,562.75	102.036000	3,061,080.00	16,517.25	0.49
		Base	101.485425	3,044,562.75	102.036000	3,061,080.00	16,517.25	0.49
64966QUH1	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,810,000.000	Local	101.981006	5,925,096.43	102.461000	5,952,984.10	27,887.67	0.95
		Base	101.981006	5,925,096.43	102.461000	5,952,984.10	27,887.67	0.95

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64966QUL2	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	4,040,000.000	Local	101.981006	4,120,032.63	102.440000	4,138,576.00	18,543.37	0.66
		Base	101.981006	4,120,032.63	102.440000	4,138,576.00	18,543.37	0.66
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.050000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.53
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.53
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	2,175,000.000	Local	100.145073	2,178,155.34	100.178000	2,178,871.50	716.16	0.35
		Base	100.145073	2,178,155.34	100.178000	2,178,871.50	716.16	0.35
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	103.903700	2,820,985.45	105.084000	2,853,030.60	32,045.15	0.45
		Base	103.903700	2,820,985.45	105.084000	2,853,030.60	32,045.15	0.45
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	100.885067	2,017,701.33	101.299000	2,025,980.00	8,278.67	0.32
		Base	100.885067	2,017,701.33	101.299000	2,025,980.00	8,278.67	0.32
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	102.219422	2,402,156.42	103.262000	2,426,657.00	24,500.58	0.39
		Base	102.219422	2,402,156.42	103.262000	2,426,657.00	24,500.58	0.39
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021		
	1,420,000.000	Local	100.563380	1,427,999.99	100.799000	1,431,345.80	3,345.81	0.23
		Base	100.563380	1,427,999.99	100.799000	1,431,345.80	3,345.81	0.23
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.040000	01 Jan 2039		
	7,970,000.000	Local	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.27
Original Face:	7,970,000.000	Base	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.27
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.040000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.43
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.43
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	102.216029	674,625.79	103.245000	681,417.00	6,791.21	0.11
		Base	102.216029	674,625.79	103.245000	681,417.00	6,791.21	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,000,000.000	Local	102.151820	2,043,036.39	103.245000	2,064,900.00	21,863.61	0.33
		Base	102.151820	2,043,036.39	103.245000	2,064,900.00	21,863.61	0.33
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.050000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.02
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.02
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	2,315,000.000	Local	100.000000	2,315,000.00	100.000000	2,315,000.00	0.00	0.37
		Base	100.000000	2,315,000.00	100.000000	2,315,000.00	0.00	0.37
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	103.677273	2,628,218.87	104.841000	2,657,719.35	29,500.48	0.42
		Base	103.677273	2,628,218.87	104.841000	2,657,719.35	29,500.48	0.42
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.040000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.21
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.21
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	101.404500	3,229,733.33	102.101000	3,251,916.85	22,183.52	0.52
		Base	101.404500	3,229,733.33	102.101000	3,251,916.85	22,183.52	0.52
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.050000	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
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,250,000.000	Local	100.000000	4,250,000.00	100.000000	4,250,000.00	0.00	0.68
		Base	100.000000	4,250,000.00	100.000000	4,250,000.00	0.00	0.68
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	102.088081	1,276,101.01	102.867000	1,285,837.50	9,736.49	0.20
		Base	102.088081	1,276,101.01	102.867000	1,285,837.50	9,736.49	0.20
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	103.346110	1,467,514.76	104.513000	1,484,084.60	16,569.84	0.24
		Base	103.346110	1,467,514.76	104.513000	1,484,084.60	16,569.84	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
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.040000	01 Jun 2034		
			7,150,000.000	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.14
Original Face:			7,150,000.000	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.14
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5					5.000000	01 May 2021		
			10,530,000.000	100.935801	10,628,539.86	101.216000	10,658,044.80	29,504.94	1.70
				100.935801	10,628,539.86	101.216000	10,658,044.80	29,504.94	1.70
US DOLLAR Total									
			385,500,000.000		388,303,533.37		389,205,677.50	902,144.13	61.98
Original Face:			183,015,000.000		388,303,533.37		389,205,677.50	902,144.13	61.98
FIXED INCOME Total									
			385,500,000.000		388,303,533.37		389,205,677.50	902,144.13	61.98
Original Face:			183,015,000.000						

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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									
		624,191,035.446	Base		627,049,193.43		627,944,456.58	895,263.15	100.00
	Original Face:	183,015,000.000							

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								
			260,195.000	Local 1.000000	260,195.00	1.000000	260,195.00	0.00	0.06
				Base 1.000000	260,195.00	1.000000	260,195.00	0.00	0.06
US DOLLAR Total									
			260,195.000	Local	260,195.00		260,195.00	0.00	0.06
				Base	260,195.00		260,195.00	0.00	0.06
CASH Total									
			260,195.000	Base	260,195.00		260,195.00	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	Local 99.822611	4,991,130.55	99.822611	4,991,130.55	0.00	1.06
				Base 99.822611	4,991,130.55	99.822611	4,991,130.55	0.00	1.06
11563VPC5	BROWN-FORMAN CORP.					0.210000	12 Feb 2021		
			10,000,000.000	Local 99.993583	9,999,358.33	99.993583	9,999,358.33	0.00	2.12
				Base 99.993583	9,999,358.33	99.993583	9,999,358.33	0.00	2.12
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Feb 2021		
			10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.12
				Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.12
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	Local 99.992348	4,999,617.41	99.992348	4,999,617.41	0.00	1.06
				Base 99.992348	4,999,617.41	99.992348	4,999,617.41	0.00	1.06
41282JQC8	HARLEY-DAVIDSON FND CP					0.560000	12 Mar 2021		
			7,500,000.000	Local 99.939333	7,495,450.00	99.939333	7,495,450.00	0.00	1.59
				Base 99.939333	7,495,450.00	99.939333	7,495,450.00	0.00	1.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65478JPP3	NISOURCE INC				0.150000	23 Feb 2021		
	5,000,000.000	Local	99.990833	4,999,541.67	99.990833	4,999,541.67	0.00	1.06
		Base	99.990833	4,999,541.67	99.990833	4,999,541.67	0.00	1.06
85520LPA7	STARBIRD FDG. CORP				0.220000	10 Feb 2021		
	4,850,000.000	Local	99.994500	4,849,733.25	99.994500	4,849,733.25	0.00	1.03
		Base	99.994500	4,849,733.25	99.994500	4,849,733.25	0.00	1.03
91058TP42	UNITED HEALTHCARE CO				0.180000	04 Feb 2021		
	5,000,000.000	Local	99.998500	4,999,925.00	99.998500	4,999,925.00	0.00	1.06
		Base	99.998500	4,999,925.00	99.998500	4,999,925.00	0.00	1.06
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	5,000,000.000	Local	99.910000	4,995,500.00	99.910000	4,995,500.00	0.00	1.06
		Base	99.910000	4,995,500.00	99.910000	4,995,500.00	0.00	1.06
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	10,000,000.000	Local	99.930250	9,993,025.00	99.930250	9,993,025.00	0.00	2.11
		Base	99.930250	9,993,025.00	99.930250	9,993,025.00	0.00	2.11
979QHR003	SOUTH STREET REPO				0.090000	01 Feb 2021		
	18,500,000.000	Local	100.000000	18,500,000.00	100.000000	18,500,000.00	0.00	3.92
		Base	100.000000	18,500,000.00	100.000000	18,500,000.00	0.00	3.92
US DOLLAR Total								
	85,850,000.000	Local		85,823,281.21		85,823,281.21	0.00	18.16
		Base		85,823,281.21		85,823,281.21	0.00	18.16
CASH EQUIVALENT Total								
	85,850,000.000	Base		85,823,281.21		85,823,281.21	0.00	18.16

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.564131	4,978,206.54	98.831286	4,941,564.30	-36,642.24	1.05
		Base	99.564131	4,978,206.54	98.831286	4,941,564.30	-36,642.24	1.05

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
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.985570	4,999,278.48	99.988516	4,999,425.80	147.32	1.06
		Base		99.985570	4,999,278.48	99.988516	4,999,425.80	147.32	1.06
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.684431	7,476,332.34	99.045786	7,428,433.95	-47,898.39	1.57
		Base		99.684431	7,476,332.34	99.045786	7,428,433.95	-47,898.39	1.57
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	2,000,000.000	99.997893	1,999,957.85	100.352739	2,007,054.78	7,096.93	0.42
		Base		99.997893	1,999,957.85	100.352739	2,007,054.78	7,096.93	0.42
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.807640	4,990,382.01	113.685595	5,684,279.75	693,897.74	1.20
		Base		99.807640	4,990,382.01	113.685595	5,684,279.75	693,897.74	1.20
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.584877	3,485,470.71	105.957874	3,708,525.59	223,054.88	0.78
		Base		99.584877	3,485,470.71	105.957874	3,708,525.59	223,054.88	0.78
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.901000	25 Jun 2022		
		Local	5,500,000.000	100.133060	5,507,318.30	100.232135	5,512,767.43	5,449.13	1.17
		Base		100.133060	5,507,318.30	100.232135	5,512,767.43	5,449.13	1.17
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.390000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.154517	5,007,725.85	7,725.85	1.06
		Base		100.000000	5,000,000.00	100.154517	5,007,725.85	7,725.85	1.06
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.217750	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.830073	4,991,503.65	-8,496.35	1.06
		Base		100.000000	5,000,000.00	99.830073	4,991,503.65	-8,496.35	1.06
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.982066	4,999,103.28	103.154176	5,157,708.80	158,605.52	1.09
		Base		99.982066	4,999,103.28	103.154176	5,157,708.80	158,605.52	1.09
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.893293	4,994,664.64	112.666347	5,633,317.35	638,652.71	1.19
		Base		99.893293	4,994,664.64	112.666347	5,633,317.35	638,652.71	1.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.928118	2,498,202.95	107.329304	2,683,232.60	185,029.65	0.57
		Base	99.928118	2,498,202.95	107.329304	2,683,232.60	185,029.65	0.57
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.899797	4,994,989.85	101.793931	5,089,696.55	94,706.70	1.08
		Base	99.899797	4,994,989.85	101.793931	5,089,696.55	94,706.70	1.08
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.033000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.929748	5,046,487.40	46,487.40	1.07
		Base	100.000000	5,000,000.00	100.929748	5,046,487.40	46,487.40	1.07
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.504260	4,975,213.02	108.287364	5,414,368.20	439,155.18	1.15
		Base	99.504260	4,975,213.02	108.287364	5,414,368.20	439,155.18	1.15
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.954647	4,997,732.36	100.737470	5,036,873.50	39,141.14	1.07
		Base	99.954647	4,997,732.36	100.737470	5,036,873.50	39,141.14	1.07
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	128.911000	1,598,496.40	128.657104	1,595,348.09	-3,148.31	0.34
		Base	128.911000	1,598,496.40	128.657104	1,595,348.09	-3,148.31	0.34
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	5,000,000.000	Local	100.104622	5,005,231.09	100.408000	5,020,400.00	15,168.91	1.06
		Base	100.104622	5,005,231.09	100.408000	5,020,400.00	15,168.91	1.06
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.823750	20 May 2022		
	4,900,000.000	Local	100.089071	4,904,364.50	100.174607	4,908,555.74	4,191.24	1.04
		Base	100.089071	4,904,364.50	100.174607	4,908,555.74	4,191.24	1.04
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.176137	2,479,403.42	101.048266	2,526,206.65	46,803.23	0.53
		Base	99.176137	2,479,403.42	101.048266	2,526,206.65	46,803.23	0.53
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.726500	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	101.158290	4,046,331.60	46,331.60	0.86
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	101.158290	4,046,331.60	46,331.60	0.86

& 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
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.561344	2,986,840.32	105.352721	3,160,581.63	173,741.31	0.67
		Base	99.561344	2,986,840.32	105.352721	3,160,581.63	173,741.31	0.67
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.032049	1,500,480.74	480.74	0.32
		Base	100.000000	1,500,000.00	100.032049	1,500,480.74	480.74	0.32
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	106.569074	2,664,226.85	164,226.85	0.56
		Base	100.000000	2,500,000.00	106.569074	2,664,226.85	164,226.85	0.56
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,245,858.050	Local	101.224486	1,261,113.41	100.697403	1,254,546.70	-6,566.71	0.27
Original Face:	5,000,000.000	Base	101.224486	1,261,113.41	100.697403	1,254,546.70	-6,566.71	0.27
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	2,095,492.600	Local	102.648578	2,150,993.36	106.497352	2,231,644.13	80,650.77	0.47
Original Face:	5,000,000.000	Base	102.648578	2,150,993.36	106.497352	2,231,644.13	80,650.77	0.47
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	125.183477	7,511,008.61	121.994666	7,319,679.96	-191,328.65	1.55
		Base	125.183477	7,511,008.61	121.994666	7,319,679.96	-191,328.65	1.55
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	122.475348	4,899,013.90	120.945506	4,837,820.24	-61,193.66	1.02
		Base	122.475348	4,899,013.90	120.945506	4,837,820.24	-61,193.66	1.02
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	128.055767	2,650,754.37	124.863151	2,584,667.23	-66,087.14	0.55
		Base	128.055767	2,650,754.37	124.863151	2,584,667.23	-66,087.14	0.55
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.460880	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.089995	5,004,499.75	4,499.75	1.06
		Base	100.000000	5,000,000.00	100.089995	5,004,499.75	4,499.75	1.06
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.863436	2,496,585.91	99.648439	2,491,210.98	-5,374.93	0.53
		Base	99.863436	2,496,585.91	99.648439	2,491,210.98	-5,374.93	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.657924	3,986,316.97	100.173888	4,006,955.52	20,638.55	0.85
		Base	99.657924	3,986,316.97	100.173888	4,006,955.52	20,638.55	0.85
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	1,160,356.440	Local	102.489601	1,189,244.69	106.837290	1,239,693.37	50,448.68	0.26
Original Face:	5,100,000.000	Base	102.489601	1,189,244.69	106.837290	1,239,693.37	50,448.68	0.26
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.630000	25 Jun 2022		
	1,021,344.300	Local	100.000000	1,021,344.30	100.252210	1,023,920.23	2,575.93	0.22
Original Face:	3,000,000.000	Base	100.000000	1,021,344.30	100.252210	1,023,920.23	2,575.93	0.22
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	679,874.720	Local	100.370121	682,391.08	100.507790	683,327.06	935.98	0.14
Original Face:	7,000,000.000	Base	100.370121	682,391.08	100.507790	683,327.06	935.98	0.14
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
	220,550.200	Local	100.197502	220,985.79	100.173600	220,933.08	-52.71	0.05
Original Face:	5,000,000.000	Base	100.197502	220,985.79	100.173600	220,933.08	-52.71	0.05
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	87,115.870	Local	102.057008	88,907.85	100.308790	87,384.88	-1,522.97	0.02
Original Face:	1,445,000.000	Base	102.057008	88,907.85	100.308790	87,384.88	-1,522.97	0.02
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	864,013.510	Local	98.747231	853,189.42	103.926550	897,939.43	44,750.01	0.19
Original Face:	2,025,000.000	Base	98.747231	853,189.42	103.926550	897,939.43	44,750.01	0.19
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	2,380,676.300	Local	98.741839	2,350,723.55	104.527050	2,488,450.71	137,727.16	0.53
Original Face:	5,000,000.000	Base	98.741839	2,350,723.55	104.527050	2,488,450.71	137,727.16	0.53
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	3,333,903.650	Local	101.550682	3,385,601.91	100.480870	3,349,935.39	-35,666.52	0.71
Original Face:	5,000,000.000	Base	101.550682	3,385,601.91	100.480870	3,349,935.39	-35,666.52	0.71
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,534,854.960	Local	101.268880	1,554,330.42	106.447820	1,633,819.65	79,489.23	0.35
Original Face:	3,000,000.000	Base	101.268880	1,554,330.42	106.447820	1,633,819.65	79,489.23	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
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,534,854.960	99.867817	1,532,826.15	105.631600	1,621,291.85	88,465.70	0.34
Original Face:		Base	3,000,000.000	99.867817	1,532,826.15	105.631600	1,621,291.85	88,465.70	0.34
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	1,497,831.100	101.503404	1,520,349.56	101.514210	1,520,511.41	161.85	0.32
Original Face:		Base	5,000,000.000	101.503404	1,520,349.56	101.514210	1,520,511.41	161.85	0.32
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	1,497,831.100	101.729762	1,523,740.01	101.514210	1,520,511.41	-3,228.60	0.32
Original Face:		Base	5,000,000.000	101.729762	1,523,740.01	101.514210	1,520,511.41	-3,228.60	0.32
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,590,479.500	102.677217	4,713,376.60	103.225750	4,738,556.89	25,180.29	1.00
Original Face:		Base	5,000,000.000	102.677217	4,713,376.60	103.225750	4,738,556.89	25,180.29	1.00
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	1,037,651.200	101.683565	1,055,120.73	101.050460	1,048,551.31	-6,569.42	0.22
Original Face:		Base	2,500,000.000	101.683565	1,055,120.73	101.050460	1,048,551.31	-6,569.42	0.22
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,931,519.020	104.832495	4,121,509.48	103.718000	4,077,692.90	-43,816.58	0.86
Original Face:		Base	4,036,000.000	104.832495	4,121,509.48	103.718000	4,077,692.90	-43,816.58	0.86
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,870,497.750	105.186916	5,123,126.36	104.005070	5,065,564.59	-57,561.77	1.07
Original Face:		Base	5,000,000.000	105.186916	5,123,126.36	104.005070	5,065,564.59	-57,561.77	1.07
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.920914	4,996,045.71	97.652244	4,882,612.20	-113,433.51	1.03
		Base		99.920914	4,996,045.71	97.652244	4,882,612.20	-113,433.51	1.03
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	61,815.250	98.681183	61,000.02	100.121080	61,890.10	890.08	0.01
Original Face:		Base	5,000,000.000	98.681183	61,000.02	100.121080	61,890.10	890.08	0.01
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	953,996.800	101.325131	966,638.51	101.009850	963,630.74	-3,007.77	0.20
Original Face:		Base	40,000,000.000	101.325131	966,638.51	101.009850	963,630.74	-3,007.77	0.20

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
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	460,627.450	98.324399	452,909.17	102.933870	474,141.66	21,232.49	0.10
Original Face:		Base	5,000,000.000	98.324399	452,909.17	102.933870	474,141.66	21,232.49	0.10
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	321,262.900	101.567019	326,297.15	105.070900	337,553.82	11,256.67	0.07
Original Face:		Base	2,000,000.000	101.567019	326,297.15	105.070900	337,553.82	11,256.67	0.07
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	190,486.480	99.427140	189,395.26	102.046720	194,385.20	4,989.94	0.04
Original Face:		Base	2,000,000.000	99.427140	189,395.26	102.046720	194,385.20	4,989.94	0.04
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,316,773.960	102.563574	1,350,530.44	106.341070	1,400,271.52	49,741.08	0.30
Original Face:		Base	2,000,000.000	102.563574	1,350,530.44	106.341070	1,400,271.52	49,741.08	0.30
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	325,477.540	100.179032	326,060.25	105.331200	342,829.40	16,769.15	0.07
Original Face:		Base	2,000,000.000	100.179032	326,060.25	105.331200	342,829.40	16,769.15	0.07
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,470,142.950	102.507073	1,507,000.51	103.294460	1,518,576.22	11,575.71	0.32
Original Face:		Base	5,000,000.000	102.507073	1,507,000.51	103.294460	1,518,576.22	11,575.71	0.32
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	2,574,877.470	98.710188	2,541,666.38	102.504860	2,639,374.55	97,708.17	0.56
Original Face:		Base	5,500,000.000	98.710188	2,541,666.38	102.504860	2,639,374.55	97,708.17	0.56
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,174,918.700	104.086736	4,345,536.59	103.278010	4,311,772.95	-33,763.64	0.91
Original Face:		Base	5,000,000.000	104.086736	4,345,536.59	103.278010	4,311,772.95	-33,763.64	0.91
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,230,874.900	102.897068	2,295,504.87	102.947920	2,296,639.31	1,134.44	0.49
Original Face:		Base	2,500,000.000	102.897068	2,295,504.87	102.947920	2,296,639.31	1,134.44	0.49
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
		Local	1,436,372.900	101.790004	1,462,084.03	101.493510	1,457,825.27	-4,258.76	0.31
Original Face:		Base	5,000,000.000	101.790004	1,462,084.03	101.493510	1,457,825.27	-4,258.76	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
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	66,032.490	Local	101.194382	66,821.17	106.637039	70,415.09	3,593.92	0.01
Original Face:	500,000.000	Base	101.194382	66,821.17	106.637039	70,415.09	3,593.92	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,006,048.100	Local	100.541390	2,016,908.64	105.356378	2,113,499.62	96,590.98	0.45
Original Face:	5,000,000.000	Base	100.541390	2,016,908.64	105.356378	2,113,499.62	96,590.98	0.45
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,325,030.190	Local	104.300563	2,425,019.58	110.599076	2,571,461.91	146,442.33	0.54
Original Face:	7,000,000.000	Base	104.300563	2,425,019.58	110.599076	2,571,461.91	146,442.33	0.54
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,062,284.820	Local	102.285005	3,132,258.17	110.008460	3,368,772.37	236,514.20	0.71
Original Face:	7,000,000.000	Base	102.285005	3,132,258.17	110.008460	3,368,772.37	236,514.20	0.71
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	101,034.840	Local	99.256247	100,283.39	101.716320	102,768.92	2,485.53	0.02
Original Face:	3,000,000.000	Base	99.256247	100,283.39	101.716320	102,768.92	2,485.53	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	168,307.150	Local	104.829213	176,435.06	108.779320	183,083.37	6,648.31	0.04
Original Face:	5,000,000.000	Base	104.829213	176,435.06	108.779320	183,083.37	6,648.31	0.04
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,766,297.540	Local	102.263397	1,806,275.87	108.609236	1,918,362.26	112,086.39	0.41
Original Face:	7,000,000.000	Base	102.263397	1,806,275.87	108.609236	1,918,362.26	112,086.39	0.41
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.629743	4,881,487.16	100.664930	5,033,246.50	151,759.34	1.07
Original Face:	5,000,000.000	Base	97.629743	4,881,487.16	100.664930	5,033,246.50	151,759.34	1.07
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.970993	6,178,259.58	109.850340	6,591,020.40	412,760.82	1.39
Original Face:	6,000,000.000	Base	102.970993	6,178,259.58	109.850340	6,591,020.40	412,760.82	1.39
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.917322	4,995,866.10	99.861395	4,993,069.75	-2,796.35	1.06
		Base	99.917322	4,995,866.10	99.861395	4,993,069.75	-2,796.35	1.06

& 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
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
			5,000,000.000	100.000000	5,000,000.00	99.941816	4,997,090.80	-2,909.20	1.06
		Base		100.000000	5,000,000.00	99.941816	4,997,090.80	-2,909.20	1.06
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
			1,200,000.000	106.148372	1,273,780.46	105.726389	1,268,716.67	-5,063.79	0.27
		Base		106.148372	1,273,780.46	105.726389	1,268,716.67	-5,063.79	0.27
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.021000	15 Aug 2024		
			5,000,000.000	100.000000	5,000,000.00	100.113307	5,005,665.35	5,665.35	1.06
		Base		100.000000	5,000,000.00	100.113307	5,005,665.35	5,665.35	1.06
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
			308,074.780	99.969280	307,980.14	101.718120	313,367.87	5,387.73	0.07
Original Face:		Base	5,000,000.000	99.969280	307,980.14	101.718120	313,367.87	5,387.73	0.07
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
			245,522.160	99.833143	245,112.49	105.423790	258,838.77	13,726.28	0.05
Original Face:		Base	3,000,000.000	99.833143	245,112.49	105.423790	258,838.77	13,726.28	0.05
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
			340,719.240	96.395008	328,436.34	101.865320	347,074.74	18,638.40	0.07
Original Face:		Base	675,000.000	96.395008	328,436.34	101.865320	347,074.74	18,638.40	0.07
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.780000	16 Jun 2040		
			0.000	0.000000	-2.57	0.000000	0.00	2.57	0.00
		Base		0.000000	-2.57	0.000000	0.00	2.57	0.00
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
			825,396.450	100.797599	831,979.80	104.949560	866,249.94	34,270.14	0.18
Original Face:		Base	5,000,000.000	100.797599	831,979.80	104.949560	866,249.94	34,270.14	0.18
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
			1,114,393.980	96.086530	1,070,782.51	103.148050	1,149,475.66	78,693.15	0.24
Original Face:		Base	1,600,000.000	96.086530	1,070,782.51	103.148050	1,149,475.66	78,693.15	0.24
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
			4,527,932.500	101.345064	4,588,836.07	105.132680	4,760,336.79	171,500.72	1.01
Original Face:		Base	5,000,000.000	101.345064	4,588,836.07	105.132680	4,760,336.79	171,500.72	1.01

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38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,666,284.200	Local	101.678442	1,694,251.82	101.311144	1,688,131.59	-6,120.23	0.36
Original Face:	1,758,829.000	Base	101.678442	1,694,251.82	101.311144	1,688,131.59	-6,120.23	0.36
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.129500	20 Aug 2070		
	5,007,901.120	Local	103.811346	5,198,769.57	103.941680	5,205,296.56	6,526.99	1.10
Original Face:	5,000,000.000	Base	103.811346	5,198,769.57	103.941680	5,205,296.56	6,526.99	1.10
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.279500	20 Aug 2070		
	5,009,106.150	Local	104.869311	5,253,015.11	104.919070	5,255,507.59	2,492.48	1.11
Original Face:	5,000,000.000	Base	104.869311	5,253,015.11	104.919070	5,255,507.59	2,492.48	1.11
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	5,127,886.020	Local	100.755862	5,166,645.76	105.534620	5,411,695.03	245,049.27	1.15
Original Face:	6,180,040.000	Base	100.755862	5,166,645.76	105.534620	5,411,695.03	245,049.27	1.15
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	4,858,692.130	Local	100.549528	4,885,391.98	102.235030	4,967,285.36	81,893.38	1.05
Original Face:	6,993,000.000	Base	100.549528	4,885,391.98	102.235030	4,967,285.36	81,893.38	1.05
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.840251	1,497,603.76	101.215089	1,518,226.34	20,622.58	0.32
		Base	99.840251	1,497,603.76	101.215089	1,518,226.34	20,622.58	0.32
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.572688	4,978,634.40	108.555578	5,427,778.90	449,144.50	1.15
		Base	99.572688	4,978,634.40	108.555578	5,427,778.90	449,144.50	1.15
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	147.784751	1,477,847.51	141.943722	1,419,437.22	-58,410.29	0.30
		Base	147.784751	1,477,847.51	141.943722	1,419,437.22	-58,410.29	0.30
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.349927	4,967,496.35	97.375393	4,868,769.65	-98,726.70	1.03
		Base	99.349927	4,967,496.35	97.375393	4,868,769.65	-98,726.70	1.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.663710	4,983,185.51	106.505702	5,325,285.10	342,099.59	1.13
		Base	99.663710	4,983,185.51	106.505702	5,325,285.10	342,099.59	1.13

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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
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.836805	998,368.05	102.306547	1,023,065.47	24,697.42	0.22
		Base	99.836805	998,368.05	102.306547	1,023,065.47	24,697.42	0.22
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.795332	4,939,766.62	93.033594	4,651,679.70	-288,086.92	0.98
		Base	98.795332	4,939,766.62	93.033594	4,651,679.70	-288,086.92	0.98
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.651669	4,982,583.44	107.526584	5,376,329.20	393,745.76	1.14
		Base	99.651669	4,982,583.44	107.526584	5,376,329.20	393,745.76	1.14
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.874500	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.574410	4,978,720.50	-21,279.50	1.05
		Base	100.000000	5,000,000.00	99.574410	4,978,720.50	-21,279.50	1.05
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.650358	3,487,762.54	102.314139	3,580,994.87	93,232.33	0.76
		Base	99.650358	3,487,762.54	102.314139	3,580,994.87	93,232.33	0.76
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.270586	5,513,529.28	109.182710	5,459,135.50	-54,393.78	1.16
		Base	110.270586	5,513,529.28	109.182710	5,459,135.50	-54,393.78	1.16
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.719822	9,971,982.21	98.556244	9,855,624.40	-116,357.81	2.09
		Base	99.719822	9,971,982.21	98.556244	9,855,624.40	-116,357.81	2.09
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.881196	4,994,059.81	103.949891	5,197,494.55	203,434.74	1.10
		Base	99.881196	4,994,059.81	103.949891	5,197,494.55	203,434.74	1.10
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	100.999000	2,019,980.00	19,980.00	0.43
		Base	100.000000	2,000,000.00	100.999000	2,019,980.00	19,980.00	0.43
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	101.151000	2,528,775.00	28,775.00	0.54
		Base	100.000000	2,500,000.00	101.151000	2,528,775.00	28,775.00	0.54

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845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.882539	4,994,126.94	104.272852	5,213,642.60	219,515.66	1.10
		Base	99.882539	4,994,126.94	104.272852	5,213,642.60	219,515.66	1.10
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.929327	4,996,466.35	100.142212	5,007,110.60	10,644.25	1.06
		Base	99.929327	4,996,466.35	100.142212	5,007,110.60	10,644.25	1.06
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.978130	4,998,906.48	103.068413	5,153,420.65	154,514.17	1.09
		Base	99.978130	4,998,906.48	103.068413	5,153,420.65	154,514.17	1.09
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.682072	2,990,462.16	102.833161	3,084,994.83	94,532.67	0.65
		Base	99.682072	2,990,462.16	102.833161	3,084,994.83	94,532.67	0.65
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	106.239413	4,249,576.52	249,576.52	0.90
		Base	100.000000	4,000,000.00	106.239413	4,249,576.52	249,576.52	0.90
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.950411	2,498,760.27	99.687704	2,492,192.60	-6,567.67	0.53
		Base	99.950411	2,498,760.27	99.687704	2,492,192.60	-6,567.67	0.53
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.939392	2,998,181.75	105.776868	3,173,306.04	175,124.29	0.67
		Base	99.939392	2,998,181.75	105.776868	3,173,306.04	175,124.29	0.67
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.966372	2,499,159.30	102.109977	2,552,749.43	53,590.13	0.54
		Base	99.966372	2,499,159.30	102.109977	2,552,749.43	53,590.13	0.54
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.857750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.540654	2,513,516.35	13,516.35	0.53
		Base	100.000000	2,500,000.00	100.540654	2,513,516.35	13,516.35	0.53
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

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9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.231315	5,011,565.73	102.187500	5,109,375.00	97,809.27	1.08
		Base		100.231315	5,011,565.73	102.187500	5,109,375.00	97,809.27	1.08
912828MP2	US TREASURY N/B 02/20 3.625					3.625000	15 Feb 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
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.893241	1,997,864.81	96.821828	1,936,436.56	-61,428.25	0.41
		Base		99.893241	1,997,864.81	96.821828	1,936,436.56	-61,428.25	0.41
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.988366	2,499,709.14	101.790800	2,544,770.00	45,060.86	0.54
Original Face:		Base	2,500,000.000	99.988366	2,499,709.14	101.790800	2,544,770.00	45,060.86	0.54
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	5,000,000.000	99.984676	4,999,233.78	100.356540	5,017,827.00	18,593.22	1.06
Original Face:		Base	5,000,000.000	99.984676	4,999,233.78	100.356540	5,017,827.00	18,593.22	1.06
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.983946	1,999,678.91	103.265070	2,065,301.40	65,622.49	0.44
Original Face:		Base	2,000,000.000	99.983946	1,999,678.91	103.265070	2,065,301.40	65,622.49	0.44
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
		Local	850,270.910	99.099451	842,613.80	100.333900	853,109.96	10,496.16	0.18
Original Face:		Base	5,000,000.000	99.099451	842,613.80	100.333900	853,109.96	10,496.16	0.18
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.739265	5,236,963.27	104.404254	5,220,212.70	-16,750.57	1.10
		Base		104.739265	5,236,963.27	104.404254	5,220,212.70	-16,750.57	1.10
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
		Local	5,000,000.000	99.898345	4,994,917.27	98.935556	4,946,777.80	-48,139.47	1.05
		Base		99.898345	4,994,917.27	98.935556	4,946,777.80	-48,139.47	1.05

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
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.143630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.021000	3,000,630.00	630.00	0.64
		Base	100.000000	3,000,000.00	100.021000	3,000,630.00	630.00	0.64
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.853000	27 May 2022		
	5,000,000.000	Local	100.112493	5,005,624.65	100.190651	5,009,532.55	3,907.90	1.06
		Base	100.112493	5,005,624.65	100.190651	5,009,532.55	3,907.90	1.06
US DOLLAR Total								
	373,389,547.300	Local		379,566,059.60		386,411,920.31	6,845,860.71	81.78
Original Face:	266,312,869.000	Base		379,566,059.60		386,411,920.31	6,845,860.71	81.78
FIXED INCOME Total								
	373,389,547.300	Base		379,566,059.60		386,411,920.31	6,845,860.71	81.78
Original Face:	266,312,869.000							

& 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									
		459,499,742.300	Base		465,649,535.81		472,495,396.52	6,845,860.71	100.00
	Original Face:	266,312,869.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		1,733.000	Local	1.000000	1,733.00	1.000000	1,733.00	0.00	100.00
			Base	1.000000	1,733.00	1.000000	1,733.00	0.00	100.00
US DOLLAR Total									
		1,733.000	Local		1,733.00		1,733.00	0.00	100.00
			Base		1,733.00		1,733.00	0.00	100.00
CASH Total									
		1,733.000	Base		1,733.00		1,733.00	0.00	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,733.000	Base		1,733.00		1,733.00	0.00	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		481,617.340	Local	1.000000	481,617.34	1.000000	481,617.34	0.00	0.15
			Base	1.000000	481,617.34	1.000000	481,617.34	0.00	0.15
US DOLLAR Total									
		481,617.340	Local		481,617.34		481,617.34	0.00	0.15
			Base		481,617.34		481,617.34	0.00	0.15
CASH Total									
		481,617.340	Base		481,617.34		481,617.34	0.00	0.15
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
		5,000,000.000	Local	99.822611	4,991,130.55	99.822611	4,991,130.55	0.00	1.59
			Base	99.822611	4,991,130.55	99.822611	4,991,130.55	0.00	1.59
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Feb 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.60
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.60
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		5,000,000.000	Local	99.992348	4,999,617.41	99.992348	4,999,617.41	0.00	1.60
			Base	99.992348	4,999,617.41	99.992348	4,999,617.41	0.00	1.60
41282JQC8	HARLEY-DAVIDSON FND CP					0.560000	12 Mar 2021		
		7,500,000.000	Local	99.939333	7,495,450.00	99.939333	7,495,450.00	0.00	2.39
			Base	99.939333	7,495,450.00	99.939333	7,495,450.00	0.00	2.39
91058TP42	UNITED HEALTHCARE CO					0.180000	04 Feb 2021		
		5,000,000.000	Local	99.998500	4,999,925.00	99.998500	4,999,925.00	0.00	1.60
			Base	99.998500	4,999,925.00	99.998500	4,999,925.00	0.00	1.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	5,000,000.000	Local	99.910000	4,995,500.00	99.910000	4,995,500.00	0.00	1.60
		Base	99.910000	4,995,500.00	99.910000	4,995,500.00	0.00	1.60
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	10,000,000.000	Local	99.930250	9,993,025.00	99.930250	9,993,025.00	0.00	3.19
		Base	99.930250	9,993,025.00	99.930250	9,993,025.00	0.00	3.19
979QHR003	SOUTH STREET REPO				0.090000	01 Feb 2021		
	11,500,000.000	Local	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	3.67
		Base	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	3.67
US DOLLAR Total								
	54,000,000.000	Local		53,974,647.96		53,974,647.96	0.00	17.24
		Base		53,974,647.96		53,974,647.96	0.00	17.24
CASH EQUIVALENT Total								
	54,000,000.000	Base		53,974,647.96		53,974,647.96	0.00	17.24
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	99.985570	4,999,278.48	99.988516	4,999,425.80	147.32	1.60
		Base	99.985570	4,999,278.48	99.988516	4,999,425.80	147.32	1.60
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.684431	4,984,221.56	99.045786	4,952,289.30	-31,932.26	1.58
		Base	99.684431	4,984,221.56	99.045786	4,952,289.30	-31,932.26	1.58
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.997893	2,999,936.78	100.352739	3,010,582.17	10,645.39	0.96
		Base	99.997893	2,999,936.78	100.352739	3,010,582.17	10,645.39	0.96
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.807640	4,990,382.01	113.685595	5,684,279.75	693,897.74	1.82
		Base	99.807640	4,990,382.01	113.685595	5,684,279.75	693,897.74	1.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.584877	3,485,470.71	105.957874	3,708,525.59	223,054.88	1.18
		Base		99.584877	3,485,470.71	105.957874	3,708,525.59	223,054.88	1.18
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.901000	25 Jun 2022		
		Local	5,395,000.000	100.133060	5,402,178.59	100.232135	5,407,523.68	5,345.09	1.73
		Base		100.133060	5,402,178.59	100.232135	5,407,523.68	5,345.09	1.73
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.390000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.154517	5,007,725.85	7,725.85	1.60
		Base		100.000000	5,000,000.00	100.154517	5,007,725.85	7,725.85	1.60
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.951237	4,997,561.83	106.960815	5,348,040.75	350,478.92	1.71
		Base		99.951237	4,997,561.83	106.960815	5,348,040.75	350,478.92	1.71
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.217750	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.830073	4,991,503.65	-8,496.35	1.59
		Base		100.000000	5,000,000.00	99.830073	4,991,503.65	-8,496.35	1.59
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.982066	4,999,103.28	103.154176	5,157,708.80	158,605.52	1.65
		Base		99.982066	4,999,103.28	103.154176	5,157,708.80	158,605.52	1.65
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.893293	4,994,664.64	112.666347	5,633,317.35	638,652.71	1.80
		Base		99.893293	4,994,664.64	112.666347	5,633,317.35	638,652.71	1.80
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
		Local	3,000,000.000	99.998349	2,999,950.47	100.171117	3,005,133.51	5,183.04	0.96
		Base		99.998349	2,999,950.47	100.171117	3,005,133.51	5,183.04	0.96
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.928118	2,498,202.95	107.329304	2,683,232.60	185,029.65	0.86
		Base		99.928118	2,498,202.95	107.329304	2,683,232.60	185,029.65	0.86
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.899797	4,994,989.85	101.793931	5,089,696.55	94,706.70	1.63
		Base		99.899797	4,994,989.85	101.793931	5,089,696.55	94,706.70	1.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.741727	4,987,086.35	108.273246	5,413,662.30	426,575.95	1.73
		Base	99.741727	4,987,086.35	108.273246	5,413,662.30	426,575.95	1.73
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.527697	3,646,520.88	103.163110	3,633,679.15	-12,841.73	1.16
Original Face:	3,522,266.000	Base	103.527697	3,646,520.88	103.163110	3,633,679.15	-12,841.73	1.16
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.033000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.929748	5,046,487.40	46,487.40	1.61
		Base	100.000000	5,000,000.00	100.929748	5,046,487.40	46,487.40	1.61
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.954647	4,997,732.36	100.737470	5,036,873.50	39,141.14	1.61
		Base	99.954647	4,997,732.36	100.737470	5,036,873.50	39,141.14	1.61
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,200,000.000	Local	100.104622	2,202,301.68	100.408000	2,208,976.00	6,674.32	0.71
		Base	100.104622	2,202,301.68	100.408000	2,208,976.00	6,674.32	0.71
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.176137	2,479,403.42	101.048266	2,526,206.65	46,803.23	0.81
		Base	99.176137	2,479,403.42	101.048266	2,526,206.65	46,803.23	0.81
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.726500	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	101.158290	4,779,729.20	54,729.20	1.53
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	101.158290	4,779,729.20	54,729.20	1.53
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.032049	1,500,480.74	480.74	0.48
		Base	100.000000	1,500,000.00	100.032049	1,500,480.74	480.74	0.48
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	106.569074	2,664,226.85	164,226.85	0.85
		Base	100.000000	2,500,000.00	106.569074	2,664,226.85	164,226.85	0.85
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.476500	15 May 2036		
	251,681.120	Local	99.917388	251,473.20	100.196373	252,175.35	702.15	0.08
Original Face:	16,000,000.000	Base	99.917388	251,473.20	100.196373	252,175.35	702.15	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
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,245,858.050	101.224486	1,261,113.41	100.697403	1,254,546.70	-6,566.71	0.40
Original Face:		Base	5,000,000.000	101.224486	1,261,113.41	100.697403	1,254,546.70	-6,566.71	0.40
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,572,499.800	104.346189	2,684,305.50	104.946182	2,699,740.32	15,434.82	0.86
Original Face:		Base	10,000,000.000	104.346189	2,684,305.50	104.946182	2,699,740.32	15,434.82	0.86
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	110.458611	2,761,465.28	127.568185	3,189,204.63	427,739.35	1.02
		Base		110.458611	2,761,465.28	127.568185	3,189,204.63	427,739.35	1.02
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	109.987385	2,749,684.62	126.906693	3,172,667.33	422,982.71	1.01
		Base		109.987385	2,749,684.62	126.906693	3,172,667.33	422,982.71	1.01
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	122.475348	4,899,013.90	120.945506	4,837,820.24	-61,193.66	1.55
		Base		122.475348	4,899,013.90	120.945506	4,837,820.24	-61,193.66	1.55
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.863436	2,496,585.91	99.648439	2,491,210.98	-5,374.93	0.80
		Base		99.863436	2,496,585.91	99.648439	2,491,210.98	-5,374.93	0.80
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.630000	25 Jun 2022		
		Local	1,021,344.300	100.000000	1,021,344.30	100.252210	1,023,920.23	2,575.93	0.33
Original Face:		Base	3,000,000.000	100.000000	1,021,344.30	100.252210	1,023,920.23	2,575.93	0.33
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
		Local	1,079,290.000	100.207358	1,081,527.99	102.468640	1,105,933.78	24,405.79	0.35
Original Face:		Base	2,000,000.000	100.207358	1,081,527.99	102.468640	1,105,933.78	24,405.79	0.35
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	3,333,903.650	101.550682	3,385,601.91	100.480870	3,349,935.39	-35,666.52	1.07
Original Face:		Base	5,000,000.000	101.550682	3,385,601.91	100.480870	3,349,935.39	-35,666.52	1.07
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,023,236.640	99.867817	1,021,884.10	105.631600	1,080,861.23	58,977.13	0.35
Original Face:		Base	2,000,000.000	99.867817	1,021,884.10	105.631600	1,080,861.23	58,977.13	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
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	1,037,651.200	Local	101.683565	1,055,120.73	101.050460	1,048,551.31	-6,569.42	0.33
Original Face:	2,500,000.000	Base	101.683565	1,055,120.73	101.050460	1,048,551.31	-6,569.42	0.33
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.920914	2,697,864.68	97.652244	2,636,610.59	-61,254.09	0.84
		Base	99.920914	2,697,864.68	97.652244	2,636,610.59	-61,254.09	0.84
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	628,979.050	Local	100.712388	633,459.82	103.369830	650,174.57	16,714.75	0.21
Original Face:	5,000,000.000	Base	100.712388	633,459.82	103.369830	650,174.57	16,714.75	0.21
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	4,541,459.200	Local	100.503626	4,564,331.19	101.276510	4,599,431.38	35,100.19	1.47
Original Face:	5,000,000.000	Base	100.503626	4,564,331.19	101.276510	4,599,431.38	35,100.19	1.47
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,975,160.940	Local	102.565914	2,025,841.88	106.341070	2,100,407.28	74,565.40	0.67
Original Face:	3,000,000.000	Base	102.565914	2,025,841.88	106.341070	2,100,407.28	74,565.40	0.67
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	4,065,185.480	Local	101.181871	4,113,230.71	106.944720	4,347,501.23	234,270.52	1.39
Original Face:	5,565,000.000	Base	101.181871	4,113,230.71	106.944720	4,347,501.23	234,270.52	1.39
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,494,000.000	Local	105.337111	4,733,849.79	105.315560	4,732,881.27	-968.52	1.51
Original Face:	4,494,000.000	Base	105.337111	4,733,849.79	105.315560	4,732,881.27	-968.52	1.51
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	325,477.540	Local	100.179032	326,060.25	105.331200	342,829.40	16,769.15	0.11
Original Face:	2,000,000.000	Base	100.179032	326,060.25	105.331200	342,829.40	16,769.15	0.11
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	696,180.450	Local	100.353196	698,639.33	103.089710	717,690.41	19,051.08	0.23
Original Face:	5,000,000.000	Base	100.353196	698,639.33	103.089710	717,690.41	19,051.08	0.23
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041		
	1,218,482.680	Local	100.356519	1,222,826.80	101.660420	1,238,714.61	15,887.81	0.40
Original Face:	14,878,168.000	Base	100.356519	1,222,826.80	101.660420	1,238,714.61	15,887.81	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
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.148132	4,957,406.61	106.488450	5,324,422.50	367,015.89	1.70
Original Face:		Base	5,000,000.000	99.148132	4,957,406.61	106.488450	5,324,422.50	367,015.89	1.70
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	785,777.450	99.643071	782,972.78	102.198770	803,054.89	20,082.11	0.26
Original Face:		Base	5,000,000.000	99.643071	782,972.78	102.198770	803,054.89	20,082.11	0.26
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,470,142.950	102.507073	1,507,000.51	103.294460	1,518,576.22	11,575.71	0.49
Original Face:		Base	5,000,000.000	102.507073	1,507,000.51	103.294460	1,518,576.22	11,575.71	0.49
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,230,874.900	102.897068	2,295,504.87	102.947920	2,296,639.31	1,134.44	0.73
Original Face:		Base	2,500,000.000	102.897068	2,295,504.87	102.947920	2,296,639.31	1,134.44	0.73
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,611,671.750	103.446007	1,667,210.07	109.355326	1,762,448.90	95,238.83	0.56
Original Face:		Base	5,000,000.000	103.446007	1,667,210.07	109.355326	1,762,448.90	95,238.83	0.56
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	2,006,048.100	100.541390	2,016,908.64	105.356378	2,113,499.62	96,590.98	0.68
Original Face:		Base	5,000,000.000	100.541390	2,016,908.64	105.356378	2,113,499.62	96,590.98	0.68
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	302,987.400	105.668298	320,161.63	117.010200	354,526.16	34,364.53	0.11
Original Face:		Base	10,000,000.000	105.668298	320,161.63	117.010200	354,526.16	34,364.53	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	3,393,722.340	106.681702	3,620,480.76	106.826910	3,625,408.71	4,927.95	1.16
Original Face:		Base	6,000,000.000	106.681702	3,620,480.76	106.826910	3,625,408.71	4,927.95	1.16
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	168,307.150	104.829213	176,435.06	108.779320	183,083.37	6,648.31	0.06
Original Face:		Base	5,000,000.000	104.829213	176,435.06	108.779320	183,083.37	6,648.31	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.629743	4,881,487.16	100.664930	5,033,246.50	151,759.34	1.61
Original Face:		Base	5,000,000.000	97.629743	4,881,487.16	100.664930	5,033,246.50	151,759.34	1.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.021000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.113307	5,005,665.35	5,665.35	1.60
		Base	100.000000	5,000,000.00	100.113307	5,005,665.35	5,665.35	1.60
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,754,532.660	Local	94.588776	2,605,478.73	102.354010	2,819,374.63	213,895.90	0.90
Original Face:	5,000,000.000	Base	94.588776	2,605,478.73	102.354010	2,819,374.63	213,895.90	0.90
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB				3.000000	16 Apr 2025		
	534,329.840	Local	99.952724	534,077.23	103.865810	554,986.02	20,908.79	0.18
Original Face:	1,238,000.000	Base	99.952724	534,077.23	103.865810	554,986.02	20,908.79	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	825,396.450	Local	100.797599	831,979.80	104.949560	866,249.94	34,270.14	0.28
Original Face:	5,000,000.000	Base	100.797599	831,979.80	104.949560	866,249.94	34,270.14	0.28
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,622,346.000	Local	101.345064	3,671,068.88	105.132680	3,808,269.43	137,200.55	1.22
Original Face:	4,000,000.000	Base	101.345064	3,671,068.88	105.132680	3,808,269.43	137,200.55	1.22
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.840251	1,497,603.76	101.215089	1,518,226.34	20,622.58	0.48
		Base	99.840251	1,497,603.76	101.215089	1,518,226.34	20,622.58	0.48
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.941161	3,497,940.63	102.201511	3,577,052.89	79,112.26	1.14
		Base	99.941161	3,497,940.63	102.201511	3,577,052.89	79,112.26	1.14
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.349927	2,483,748.18	97.375393	2,434,384.83	-49,363.35	0.78
		Base	99.349927	2,483,748.18	97.375393	2,434,384.83	-49,363.35	0.78
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.663710	4,983,185.51	106.505702	5,325,285.10	342,099.59	1.70
		Base	99.663710	4,983,185.51	106.505702	5,325,285.10	342,099.59	1.70
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.795332	4,939,766.62	93.033594	4,651,679.70	-288,086.92	1.49
		Base	98.795332	4,939,766.62	93.033594	4,651,679.70	-288,086.92	1.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.651669	4,982,583.44	107.526584	5,376,329.20	393,745.76	1.72
		Base		99.651669	4,982,583.44	107.526584	5,376,329.20	393,745.76	1.72
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					0.874500	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.574410	4,978,720.50	-21,279.50	1.59
		Base		100.000000	5,000,000.00	99.574410	4,978,720.50	-21,279.50	1.59
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.650358	3,487,762.54	102.314139	3,580,994.87	93,232.33	1.14
		Base		99.650358	3,487,762.54	102.314139	3,580,994.87	93,232.33	1.14
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
		Local	3,000,000.000	99.981101	2,999,433.02	102.733450	3,082,003.50	82,570.48	0.98
		Base		99.981101	2,999,433.02	102.733450	3,082,003.50	82,570.48	0.98
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	110.270585	1,697,064.31	109.182710	1,680,321.91	-16,742.40	0.54
		Base		110.270585	1,697,064.31	109.182710	1,680,321.91	-16,742.40	0.54
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
		Local	3,000,000.000	99.928389	2,997,851.67	102.107445	3,063,223.35	65,371.68	0.98
		Base		99.928389	2,997,851.67	102.107445	3,063,223.35	65,371.68	0.98
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.881196	4,994,059.81	103.949891	5,197,494.55	203,434.74	1.66
		Base		99.881196	4,994,059.81	103.949891	5,197,494.55	203,434.74	1.66
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.999000	3,029,970.00	29,970.00	0.97
		Base		100.000000	3,000,000.00	100.999000	3,029,970.00	29,970.00	0.97
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	101.151000	2,528,775.00	28,775.00	0.81
		Base		100.000000	2,500,000.00	101.151000	2,528,775.00	28,775.00	0.81
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.950411	2,498,760.27	99.687704	2,492,192.60	-6,567.67	0.80
		Base		99.950411	2,498,760.27	99.687704	2,492,192.60	-6,567.67	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	99.984365	3,999,374.61	102.537571	4,101,502.84	102,128.23	1.31
		Base	99.984365	3,999,374.61	102.537571	4,101,502.84	102,128.23	1.31
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.926930	2,498,173.25	102.109977	2,552,749.43	54,576.18	0.82
		Base	99.926930	2,498,173.25	102.109977	2,552,749.43	54,576.18	0.82
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.857750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.540654	2,513,516.35	13,516.35	0.80
		Base	100.000000	2,500,000.00	100.540654	2,513,516.35	13,516.35	0.80
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.988366	2,499,709.14	101.790800	2,544,770.00	45,060.86	0.81
Original Face:	2,500,000.000	Base	99.988366	2,499,709.14	101.790800	2,544,770.00	45,060.86	0.81
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.984676	2,999,540.27	100.356540	3,010,696.20	11,155.93	0.96
Original Face:	3,000,000.000	Base	99.984676	2,999,540.27	100.356540	3,010,696.20	11,155.93	0.96
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.983946	1,999,678.91	103.265070	2,065,301.40	65,622.49	0.66
Original Face:	2,000,000.000	Base	99.983946	1,999,678.91	103.265070	2,065,301.40	65,622.49	0.66
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	850,270.910	Local	99.099451	842,613.80	100.333900	853,109.96	10,496.16	0.27
Original Face:	5,000,000.000	Base	99.099451	842,613.80	100.333900	853,109.96	10,496.16	0.27
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.240250	26 Jul 2021		
	5,000,000.000	Local	100.317750	5,015,887.50	100.472104	5,023,605.20	7,717.70	1.60
		Base	100.317750	5,015,887.50	100.472104	5,023,605.20	7,717.70	1.60
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.143630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.021000	3,000,630.00	630.00	0.96
		Base	100.000000	3,000,000.00	100.021000	3,000,630.00	630.00	0.96

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		249,648,064.000	Local		251,852,121.09		258,614,102.64	6,761,981.55	82.61
	Original Face:	179,922,434.000	Base		251,852,121.09		258,614,102.64	6,761,981.55	82.61
FIXED INCOME Total									
		249,648,064.000	Base		251,852,121.09		258,614,102.64	6,761,981.55	82.61
	Original Face:	179,922,434.000							

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									
		304,129,681.340	Base		306,308,386.39		313,070,367.94	6,761,981.55	100.00
	Original Face:	179,922,434.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			1,853,061.970	1.000000	1,853,061.97	1.000000	1,853,061.97	0.00	0.43
		Base		1.000000	1,853,061.97	1.000000	1,853,061.97	0.00	0.43
US DOLLAR Total									
			1,853,061.970		1,853,061.97		1,853,061.97	0.00	0.43
		Base			1,853,061.97		1,853,061.97	0.00	0.43
CASH Total									
			1,853,061.970	Base	1,853,061.97		1,853,061.97	0.00	0.43
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2UF7	AT&T INC					0.290000	15 Jul 2021		
			10,000,000.000	99.867889	9,986,788.89	99.867889	9,986,788.89	0.00	2.32
		Base		99.867889	9,986,788.89	99.867889	9,986,788.89	0.00	2.32
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
			10,000,000.000	99.648889	9,964,888.89	99.648889	9,964,888.89	0.00	2.31
		Base		99.648889	9,964,888.89	99.648889	9,964,888.89	0.00	2.31
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	101.673824	5,083,691.22	101.673824	5,083,691.22	0.00	1.18
		Base		101.673824	5,083,691.22	101.673824	5,083,691.22	0.00	1.18
138994009	CANTOR FITZGERALD REPO REPO					0.400000	01 Feb 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
138994009	CANTOR FITZGERALD REPO REPO					0.300000	04 Feb 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32

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
138994009	CANTOR FITZGERALD REPO REPO				0.300000	09 Feb 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.48
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.48
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.992348	4,999,617.41	99.992348	4,999,617.41	0.00	1.16
		Base	99.992348	4,999,617.41	99.992348	4,999,617.41	0.00	1.16
78015CQB1	ROYAL BK CDA				0.200000	11 Mar 2021		
	10,000,000.000	Local	99.978889	9,997,888.89	99.978889	9,997,888.89	0.00	2.32
		Base	99.978889	9,997,888.89	99.978889	9,997,888.89	0.00	2.32
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.827778	4,991,388.89	99.827778	4,991,388.89	0.00	1.16
		Base	99.827778	4,991,388.89	99.827778	4,991,388.89	0.00	1.16
8225X2W18	SHELL INTNL FNC B.V				0.200000	01 Sep 2021		
	5,000,000.000	Local	99.882222	4,994,111.11	99.882222	4,994,111.11	0.00	1.16
		Base	99.882222	4,994,111.11	99.882222	4,994,111.11	0.00	1.16
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.080000	01 Feb 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.080000	01 Feb 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
926NKW009	AMHERST PIERPONT 04/15 VAR				0.080000	09 Feb 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.65
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.65
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Feb 2021		
	5,009,692.150	Local	100.000000	5,009,692.15	100.000000	5,009,692.15	0.00	1.16
		Base	100.000000	5,009,692.15	100.000000	5,009,692.15	0.00	1.16
979QHR003	SOUTH STREET REPO				0.090000	01 Feb 2021		
	119,492,907.260	Local	100.000000	119,492,907.26	100.000000	119,492,907.26	0.00	27.76
		Base	100.000000	119,492,907.26	100.000000	119,492,907.26	0.00	27.76

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO				0.070000	01 Feb 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
US DOLLAR Total								
	254,502,599.410	Local		254,520,974.71		254,520,974.71	0.00	59.13
		Base		254,520,974.71		254,520,974.71	0.00	59.13
CASH EQUIVALENT Total								
	254,502,599.410	Base		254,520,974.71		254,520,974.71	0.00	59.13
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.824750	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.364258	5,018,212.90	18,212.90	1.17
		Base	100.000000	5,000,000.00	100.364258	5,018,212.90	18,212.90	1.17
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	5,000,000.000	Local	99.997893	4,999,894.64	100.352739	5,017,636.95	17,742.31	1.17
		Base	99.997893	4,999,894.64	100.352739	5,017,636.95	17,742.31	1.17
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625000	19 Apr 2021		
	3,000,000.000	Local	99.999030	2,999,970.89	100.530669	3,015,920.07	15,949.18	0.70
		Base	99.999030	2,999,970.89	100.530669	3,015,920.07	15,949.18	0.70
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.901000	25 Jun 2022		
	10,000,000.000	Local	100.131946	10,013,194.60	100.232135	10,023,213.50	10,018.90	2.33
		Base	100.131946	10,013,194.60	100.232135	10,023,213.50	10,018.90	2.33
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.982066	9,998,206.56	103.154176	10,315,417.60	317,211.04	2.40
		Base	99.982066	9,998,206.56	103.154176	10,315,417.60	317,211.04	2.40
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.823750	20 May 2022		
	10,000,000.000	Local	100.089072	10,008,907.15	100.174607	10,017,460.70	8,553.55	2.33
		Base	100.089072	10,008,907.15	100.174607	10,017,460.70	8,553.55	2.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				0.625380	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.134926	10,013,492.60	13,492.60	2.33
		Base	100.000000	10,000,000.00	100.134926	10,013,492.60	13,492.60	2.33
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.978437	9,997,843.74	102.097730	10,209,773.00	211,929.26	2.37
Original Face:	10,000,000.000	Base	99.978437	9,997,843.74	102.097730	10,209,773.00	211,929.26	2.37
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	311,017.590	Local	101.211182	314,784.58	107.094229	333,081.89	18,297.31	0.08
Original Face:	2,096,032.000	Base	101.211182	314,784.58	107.094229	333,081.89	18,297.31	0.08
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	2,132,211.450	Local	100.961819	2,152,719.47	106.497174	2,270,744.94	118,025.47	0.53
Original Face:	5,000,000.000	Base	100.961819	2,152,719.47	106.497174	2,270,744.94	118,025.47	0.53
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	2,746,982.540	Local	104.521516	2,871,187.80	110.175665	3,026,506.28	155,318.48	0.70
Original Face:	8,645,247.000	Base	104.521516	2,871,187.80	110.175665	3,026,506.28	155,318.48	0.70
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,064,051.460	Local	104.436675	1,111,259.97	109.379853	1,163,857.92	52,597.95	0.27
Original Face:	4,322,624.000	Base	104.436675	1,111,259.97	109.379853	1,163,857.92	52,597.95	0.27
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.019780	10,001,978.00	1,978.00	2.32
		Base	100.000000	10,000,000.00	100.019780	10,001,978.00	1,978.00	2.32
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	74,651.930	Local	102.690580	76,660.50	101.651130	75,884.53	-775.97	0.02
Original Face:	2,161,312.000	Base	102.690580	76,660.50	101.651130	75,884.53	-775.97	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	681,734.820	Local	101.438377	691,540.74	103.683990	706,849.86	15,309.12	0.16
Original Face:	4,322,624.000	Base	101.438377	691,540.74	103.683990	706,849.86	15,309.12	0.16
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	217,283.040	Local	101.481749	220,502.63	100.093690	217,486.61	-3,016.02	0.05
Original Face:	8,584,720.000	Base	101.481749	220,502.63	100.093690	217,486.61	-3,016.02	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
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	662,177.890	Local	101.356040	671,157.29	103.889290	687,931.91	16,774.62	0.16
Original Face:	4,322,624.000	Base	101.356040	671,157.29	103.889290	687,931.91	16,774.62	0.16
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	1,500,028.560	Local	100.770601	1,511,587.80	101.717210	1,525,787.20	14,199.40	0.35
Original Face:	5,111,816.000	Base	100.770601	1,511,587.80	101.717210	1,525,787.20	14,199.40	0.35
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	953,041.890	Local	99.773441	950,882.69	101.482360	967,169.40	16,286.71	0.22
Original Face:	4,322,624.000	Base	99.773441	950,882.69	101.482360	967,169.40	16,286.71	0.22
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,495,730.290	Local	101.463192	1,517,615.70	102.449300	1,532,365.21	14,749.51	0.36
Original Face:	5,326,337.000	Base	101.463192	1,517,615.70	102.449300	1,532,365.21	14,749.51	0.36
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	953,041.890	Local	100.219252	955,131.45	102.139270	973,430.03	18,298.58	0.23
Original Face:	4,322,624.000	Base	100.219252	955,131.45	102.139270	973,430.03	18,298.58	0.23
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	1,582,688.390	Local	100.663974	1,593,197.03	102.673400	1,624,999.98	31,802.95	0.38
Original Face:	8,645,247.000	Base	100.663974	1,593,197.03	102.673400	1,624,999.98	31,802.95	0.38
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	190,671.120	Local	100.383047	191,401.48	100.122450	190,904.60	-496.88	0.04
Original Face:	4,322,624.000	Base	100.383047	191,401.48	100.122450	190,904.60	-496.88	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	1,212,582.860	Local	101.538340	1,231,236.51	103.889290	1,259,743.72	28,507.21	0.29
Original Face:	6,483,935.000	Base	101.538340	1,231,236.51	103.889290	1,259,743.72	28,507.21	0.29
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	814,091.840	Local	99.892707	813,218.38	101.255130	824,309.75	11,091.37	0.19
Original Face:	4,322,624.000	Base	99.892707	813,218.38	101.255130	824,309.75	11,091.37	0.19
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	1,325,050.500	Local	99.652067	1,320,440.21	105.065090	1,392,165.50	71,725.29	0.32
Original Face:	4,507,221.000	Base	99.652067	1,320,440.21	105.065090	1,392,165.50	71,725.29	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
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	2,380,676.300	98.741839	2,350,723.55	104.527050	2,488,450.71	137,727.16	0.58
Original Face:		Base	5,000,000.000	98.741839	2,350,723.55	104.527050	2,488,450.71	137,727.16	0.58
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	199,111.930	98.324385	195,775.58	102.933870	204,953.62	9,178.04	0.05
Original Face:		Base	2,161,312.000	98.324385	195,775.58	102.933870	204,953.62	9,178.04	0.05
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	341,393.840	100.126420	341,825.43	101.197080	345,480.60	3,655.17	0.08
Original Face:		Base	4,527,840.000	100.126420	341,825.43	101.197080	345,480.60	3,655.17	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	0.000	0.000000	-684.24	0.000000	0.00	684.24	0.00
		Base		0.000000	-684.24	0.000000	0.00	684.24	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	362,454.140	101.320923	367,241.88	101.747020	368,786.29	1,544.41	0.09
Original Face:		Base	8,645,247.000	101.320923	367,241.88	101.747020	368,786.29	1,544.41	0.09
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	205,850.360	99.427132	204,671.11	102.046720	210,063.54	5,392.43	0.05
Original Face:		Base	2,161,312.000	99.427132	204,671.11	102.046720	210,063.54	5,392.43	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	320,648.640	99.978419	320,579.44	102.788360	329,589.48	9,010.04	0.08
Original Face:		Base	2,161,312.000	99.978419	320,579.44	102.788360	329,589.48	9,010.04	0.08
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	218,488.530	99.956995	218,394.57	103.075360	225,207.84	6,813.27	0.05
Original Face:		Base	2,472,541.000	99.956995	218,394.57	103.075360	225,207.84	6,813.27	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	703,458.510	100.179021	704,717.85	105.331200	740,961.29	36,243.44	0.17
Original Face:		Base	4,322,624.000	100.179021	704,717.85	105.331200	740,961.29	36,243.44	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	932,460.140	100.350258	935,726.16	102.061550	951,683.27	15,957.11	0.22
Original Face:		Base	6,483,935.000	100.350258	935,726.16	102.061550	951,683.27	15,957.11	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
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,166,155.400	Local	100.059091	1,166,844.49	101.826160	1,187,451.26	20,606.77	0.28
Original Face:	5,619,411.000	Base	100.059091	1,166,844.49	101.826160	1,187,451.26	20,606.77	0.28
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,548,867.500	Local	101.225066	1,567,842.15	102.658650	1,590,046.47	22,204.32	0.37
Original Face:	4,322,624.000	Base	101.225066	1,567,842.15	102.658650	1,590,046.47	22,204.32	0.37
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	948,562.270	Local	100.023066	948,781.07	100.968460	957,748.72	8,967.65	0.22
Original Face:	4,322,624.000	Base	100.023066	948,781.07	100.968460	957,748.72	8,967.65	0.22
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,371,405.460	Local	100.715167	2,388,364.98	102.164340	2,422,730.74	34,365.76	0.56
Original Face:	10,806,559.000	Base	100.715167	2,388,364.98	102.164340	2,422,730.74	34,365.76	0.56
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,698,310.070	Local	100.455750	1,706,050.12	102.198770	1,735,652.00	29,601.88	0.40
Original Face:	10,806,559.000	Base	100.455750	1,706,050.12	102.198770	1,735,652.00	29,601.88	0.40
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	922,610.100	Local	100.501556	927,237.51	101.212710	933,798.68	6,561.17	0.22
Original Face:	4,322,624.000	Base	100.501556	927,237.51	101.212710	933,798.68	6,561.17	0.22
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,604,721.070	Local	99.907962	1,603,244.12	102.343350	1,642,325.30	39,081.18	0.38
Original Face:	6,483,935.000	Base	99.907962	1,603,244.12	102.343350	1,642,325.30	39,081.18	0.38
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	1,244,621.520	Local	102.268071	1,272,850.42	106.235160	1,322,225.66	49,375.24	0.31
Original Face:	6,000,000.000	Base	102.268071	1,272,850.42	106.235160	1,322,225.66	49,375.24	0.31
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	2,940,285.900	Local	102.507072	3,014,000.99	103.294460	3,037,152.44	23,151.45	0.71
Original Face:	10,000,000.000	Base	102.507072	3,014,000.99	103.294460	3,037,152.44	23,151.45	0.71
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	2,940,285.900	Local	102.470446	3,012,924.08	102.833930	3,023,611.54	10,687.46	0.70
Original Face:	10,000,000.000	Base	102.470446	3,012,924.08	102.833930	3,023,611.54	10,687.46	0.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	363,855.700	101.693729	370,018.43	100.170640	364,476.58	-5,541.85	0.08
Original Face:		Base	5,000,000.000	101.693729	370,018.43	100.170640	364,476.58	-5,541.85	0.08
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	5,771,816.040	100.541389	5,803,064.01	105.356378	6,080,976.32	277,912.31	1.41
Original Face:		Base	14,386,036.000	100.541389	5,803,064.01	105.356378	6,080,976.32	277,912.31	1.41
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,754,821.380	102.354307	1,796,135.26	105.162951	1,845,421.95	49,286.69	0.43
Original Face:		Base	6,483,935.000	102.354307	1,796,135.26	105.162951	1,845,421.95	49,286.69	0.43
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	388,794.580	101.105756	393,093.70	108.726470	422,722.62	29,628.92	0.10
Original Face:		Base	33,932,595.000	101.105756	393,093.70	108.726470	422,722.62	29,628.92	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	574,369.150	105.668713	606,928.49	117.010200	672,070.49	65,142.00	0.16
Original Face:		Base	18,956,866.000	105.668713	606,928.49	117.010200	672,070.49	65,142.00	0.16
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	145,578.540	99.256257	144,495.81	101.716320	148,077.13	3,581.32	0.03
Original Face:		Base	4,322,624.000	99.256257	144,495.81	101.716320	148,077.13	3,581.32	0.03
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	218,258.520	104.829204	228,798.67	108.779320	237,420.13	8,621.46	0.06
Original Face:		Base	6,483,935.000	104.829204	228,798.67	108.779320	237,420.13	8,621.46	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	10,000,000.000	97.629743	9,762,974.32	100.664930	10,066,493.00	303,518.68	2.34
Original Face:		Base	10,000,000.000	97.629743	9,762,974.32	100.664930	10,066,493.00	303,518.68	2.34
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,886,459.930	102.010766	1,924,392.22	103.369090	1,950,016.46	25,624.24	0.45
Original Face:		Base	7,989,505.000	102.010766	1,924,392.22	103.369090	1,950,016.46	25,624.24	0.45
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	5,509,065.330	94.588776	5,210,957.45	102.354010	5,638,749.28	427,791.83	1.31
Original Face:		Base	10,000,000.000	94.588776	5,210,957.45	102.354010	5,638,749.28	427,791.83	1.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,354,604.550	Local	97.780904	3,280,162.65	104.675940	3,511,463.85	231,301.20	0.82
Original Face:	5,000,000.000	Base	97.780904	3,280,162.65	104.675940	3,511,463.85	231,301.20	0.82
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,650,792.900	Local	100.797599	1,663,959.60	104.949560	1,732,499.89	68,540.29	0.40
Original Face:	10,000,000.000	Base	100.797599	1,663,959.60	104.949560	1,732,499.89	68,540.29	0.40
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,712,875.370	Local	96.478556	3,582,128.56	102.632990	3,810,635.01	228,506.45	0.89
Original Face:	5,000,000.000	Base	96.478556	3,582,128.56	102.632990	3,810,635.01	228,506.45	0.89
46513CSW7	ISRAEL ST SVG BD 05/21 2.72				2.720000	01 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.885314	4,994,265.70	-5,734.30	1.16
		Base	100.000000	5,000,000.00	99.885314	4,994,265.70	-5,734.30	1.16
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.941161	3,497,940.63	102.201511	3,577,052.89	79,112.26	0.83
		Base	99.941161	3,497,940.63	102.201511	3,577,052.89	79,112.26	0.83
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
	7,000,000.000	Local	99.995405	6,999,678.34	102.542184	7,177,952.88	178,274.54	1.67
		Base	99.995405	6,999,678.34	102.542184	7,177,952.88	178,274.54	1.67
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.830000	25 Jan 2029		
	648,623.540	Local	100.000002	648,623.55	95.884100	621,926.84	-26,696.71	0.14
Original Face:	2,161,312.000	Base	100.000002	648,623.55	95.884100	621,926.84	-26,696.71	0.14
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.231315	5,011,565.73	102.187500	5,109,375.00	97,809.27	1.19
		Base	100.231315	5,011,565.73	102.187500	5,109,375.00	97,809.27	1.19
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

Base Currency: 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									
		170,447,321.170	Local		170,384,570.36		174,085,840.12	3,701,269.76	40.44
	Original Face:	347,157,502.000	Base		170,384,570.36		174,085,840.12	3,701,269.76	40.44
FIXED INCOME Total									
		170,447,321.170	Base		170,384,570.36		174,085,840.12	3,701,269.76	40.44
	Original Face:	347,157,502.000							

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									
		426,802,982.550	Base		426,758,607.04		430,459,876.80	3,701,269.76	100.00
	Original Face:	347,157,502.000							

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
		Local	15,000,000.000	99.822611	14,973,391.67	99.822611	14,973,391.67	0.00	2.67
		Base		99.822611	14,973,391.67	99.822611	14,973,391.67	0.00	2.67
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
		Local	5,000,000.000	99.780889	4,989,044.45	99.780889	4,989,044.45	0.00	0.89
		Base		99.780889	4,989,044.45	99.780889	4,989,044.45	0.00	0.89
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.059532	31 Dec 2030		
		Local	83,535,625.390	100.061176	83,586,729.46	100.060000	83,585,746.77	-982.69	14.89
		Base		100.061176	83,586,729.46	100.060000	83,585,746.77	-982.69	14.89
02665JPG9	AMERICAN HONDA FINAN					0.300000	16 Feb 2021		
		Local	15,000,000.000	99.987500	14,998,125.00	99.987500	14,998,125.00	0.00	2.67
		Base		99.987500	14,998,125.00	99.987500	14,998,125.00	0.00	2.67
11563VPC5	BROWN-FORMAN CORP.					0.210000	12 Feb 2021		
		Local	11,000,000.000	99.993583	10,999,294.17	99.993583	10,999,294.17	0.00	1.96
		Base		99.993583	10,999,294.17	99.993583	10,999,294.17	0.00	1.96
17177LQB3	CIESCO LLC					0.190000	11 Mar 2021		
		Local	10,000,000.000	99.979944	9,997,994.44	99.979944	9,997,994.44	0.00	1.78
		Base		99.979944	9,997,994.44	99.979944	9,997,994.44	0.00	1.78
2546R2TF3	WALT DISNEY CO					0.350000	15 Jun 2021		
		Local	10,000,000.000	99.869722	9,986,972.22	99.869722	9,986,972.22	0.00	1.78
		Base		99.869722	9,986,972.22	99.869722	9,986,972.22	0.00	1.78
2546R2UG9	WALT DISNEY CO					0.350000	16 Jul 2021		
		Local	15,000,000.000	99.839583	14,975,937.50	99.839583	14,975,937.50	0.00	2.67
		Base		99.839583	14,975,937.50	99.839583	14,975,937.50	0.00	2.67
26055APG5	DOW CHEMICAL COMPANY					0.200000	16 Feb 2021		
		Local	20,000,000.000	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	3.56
		Base		99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	3.56

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
26055APK6	DOW CHEMICAL COMPANY					0.200000	19 Feb 2021		
		Local	10,000,000.000	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	1.78
		Base		99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	1.78
30229ART8	EXXON MOBIL CORP					0.190000	27 Apr 2021		
		Local	15,000,000.000	99.955139	14,993,270.83	99.955139	14,993,270.83	0.00	2.67
		Base		99.955139	14,993,270.83	99.955139	14,993,270.83	0.00	2.67
40588LPC7	HALKIN FINANCE LLC USC					0.280000	12 Feb 2021		
		Local	10,000,000.000	99.991444	9,999,144.44	99.991444	9,999,144.44	0.00	1.78
		Base		99.991444	9,999,144.44	99.991444	9,999,144.44	0.00	1.78
40588LRU5	HALKIN FINANCE LLC USC					0.200000	28 Apr 2021		
		Local	15,000,000.000	99.952222	14,992,833.34	99.952222	14,992,833.34	0.00	2.67
		Base		99.952222	14,992,833.34	99.952222	14,992,833.34	0.00	2.67
41282JPR6	HARLEY-DAVIDSON FND CP					0.540000	25 Feb 2021		
		Local	10,000,000.000	99.964000	9,996,400.00	99.964000	9,996,400.00	0.00	1.78
		Base		99.964000	9,996,400.00	99.964000	9,996,400.00	0.00	1.78
41282JRN3	HARLEY-DAVIDSON FND CP					0.320000	22 Apr 2021		
		Local	15,000,000.000	99.928889	14,989,333.33	99.928889	14,989,333.33	0.00	2.67
		Base		99.928889	14,989,333.33	99.928889	14,989,333.33	0.00	2.67
45779PQ92	INSTITUTIONAL SECURED					0.180000	09 Mar 2021		
		Local	20,000,000.000	99.982000	19,996,400.00	99.982000	19,996,400.00	0.00	3.56
		Base		99.982000	19,996,400.00	99.982000	19,996,400.00	0.00	3.56
45856WQX0	INTERCONTINENTAL EXCHANGE					0.340000	31 Mar 2021		
		Local	15,000,000.000	99.945222	14,991,783.33	99.945222	14,991,783.33	0.00	2.67
		Base		99.945222	14,991,783.33	99.945222	14,991,783.33	0.00	2.67
59157TUU5	METLIFE SHORT TERM FDG					0.140000	28 Jul 2021		
		Local	15,252,000.000	99.931167	15,241,501.54	99.931167	15,241,501.54	0.00	2.72
		Base		99.931167	15,241,501.54	99.931167	15,241,501.54	0.00	2.72
65478JPP3	NISOURCE INC					0.150000	23 Feb 2021		
		Local	20,000,000.000	99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	3.56
		Base		99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	3.56

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
65478JQV9	NISOURCE INC					0.160000	29 Mar 2021		
		Local	5,000,000.000	99.975111	4,998,755.56	99.975111	4,998,755.56	0.00	0.89
		Base		99.975111	4,998,755.56	99.975111	4,998,755.56	0.00	0.89
8225X2UC6	SHELL INTNL FNC B.V					0.300000	12 Jul 2021		
		Local	1,000,000.000	99.865833	998,658.33	99.865833	998,658.33	0.00	0.18
		Base		99.865833	998,658.33	99.865833	998,658.33	0.00	0.18
91058TP42	UNITED HEALTHCARE CO					0.180000	04 Feb 2021		
		Local	15,000,000.000	99.998500	14,999,775.00	99.998500	14,999,775.00	0.00	2.67
		Base		99.998500	14,999,775.00	99.998500	14,999,775.00	0.00	2.67
912796XE4	TREASURY BILL 02/21 0.00000					0.075000	25 Feb 2021		
		Local	10,000,000.000	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	1.78
		Base		99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	1.78
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	10,000,000.000	99.910000	9,991,000.00	99.910000	9,991,000.00	0.00	1.78
		Base		99.910000	9,991,000.00	99.910000	9,991,000.00	0.00	1.78
93142WSR5	WALGREENS BOOTS					0.440000	25 May 2021		
		Local	15,000,000.000	99.861889	14,979,283.33	99.861889	14,979,283.33	0.00	2.67
		Base		99.861889	14,979,283.33	99.861889	14,979,283.33	0.00	2.67
94107MVT0	WASTE MANAGEMENT INC					0.360000	27 Aug 2021		
		Local	15,000,000.000	99.793000	14,968,950.00	99.793000	14,968,950.00	0.00	2.67
		Base		99.793000	14,968,950.00	99.793000	14,968,950.00	0.00	2.67
94107MWA0	WASTE MANAGEMENT INC					0.350000	10 Sep 2021		
		Local	3,700,000.000	99.785139	3,692,050.14	99.785139	3,692,050.14	0.00	0.66
		Base		99.785139	3,692,050.14	99.785139	3,692,050.14	0.00	0.66
US DOLLAR Total									
		Local	404,487,625.390		404,331,628.08		404,330,645.39	-982.69	72.05
		Base			404,331,628.08		404,330,645.39	-982.69	72.05
CASH EQUIVALENT Total									
		Base	404,487,625.390		404,331,628.08		404,330,645.39	-982.69	72.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			151,867,269.890	0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	27.06
		Base		0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	27.06
US DOLLAR Total									
			151,867,269.890		151,864,241.29		151,867,269.89	3,028.60	27.06
		Base			151,864,241.29		151,867,269.89	3,028.60	27.06
EQUITY Total									
			151,867,269.890	Base	151,864,241.29		151,867,269.89	3,028.60	27.06
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.378750	17 Sep 2021		
			5,000,000.000	100.000000	5,000,000.00	100.060913	5,003,045.65	3,045.65	0.89
		Base		100.000000	5,000,000.00	100.060913	5,003,045.65	3,045.65	0.89
9127963G2	TREASURY BILL 07/20 0.00000						28 Jul 2020		
			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									
			5,000,000.000		4,999,999.95		5,003,045.65	3,045.70	0.89
		Base			4,999,999.95		5,003,045.65	3,045.70	0.89
FIXED INCOME Total									
			5,000,000.000	Base	4,999,999.95		5,003,045.65	3,045.70	0.89

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Base Currency: USD - US DOLLAR

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

Base Currency: 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									
		561,354,895.280	Base		561,195,869.32		561,200,960.93	5,091.61	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		-0.510	Local	1.000000	-0.51	1.000000	-0.51	0.00	0.00
			Base	1.000000	-0.51	1.000000	-0.51	0.00	0.00
US DOLLAR Total									
		-0.510	Local		-0.51		-0.51	0.00	0.00
			Base		-0.51		-0.51	0.00	0.00
CASH Total									
		-0.510	Base		-0.51		-0.51	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
		96,489.540	Local	100.000000	96,489.54	100.000000	96,489.54	0.00	2.41
			Base	100.000000	96,489.54	100.000000	96,489.54	0.00	2.41
US DOLLAR Total									
		96,489.540	Local		96,489.54		96,489.54	0.00	2.41
			Base		96,489.54		96,489.54	0.00	2.41
CASH EQUIVALENT Total									
		96,489.540	Base		96,489.54		96,489.54	0.00	2.41
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
		860.000	Local	323.236302	277,983.22	371.520000	319,507.20	41,523.98	7.98
			Base	323.236302	277,983.22	371.520000	319,507.20	41,523.98	7.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			9,693.000	296.524028	2,874,207.40	370.070000	3,587,088.51	712,881.11	89.60
		Base		296.524028	2,874,207.40	370.070000	3,587,088.51	712,881.11	89.60
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			205.510	0.996205	204.73	1.000000	205.51	0.78	0.01
		Base		0.996205	204.73	1.000000	205.51	0.78	0.01
US DOLLAR Total									
			10,758.510		3,152,395.35		3,906,801.22	754,405.87	97.59
		Base			3,152,395.35		3,906,801.22	754,405.87	97.59
EQUITY Total									
			10,758.510	Base	3,152,395.35		3,906,801.22	754,405.87	97.59

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								
		107,247.540	Base	3,248,884.38		4,003,290.25	754,405.87	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								
		-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	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
		42,658.360	Local	100.000000	42,658.36	100.000000	42,658.36	0.00	2.34
			Base	100.000000	42,658.36	100.000000	42,658.36	0.00	2.34
US DOLLAR Total									
		42,658.360	Local		42,658.36		42,658.36	0.00	2.34
			Base		42,658.36		42,658.36	0.00	2.34
CASH EQUIVALENT Total									
		42,658.360	Base		42,658.36		42,658.36	0.00	2.34
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		4,186.000	Local	344.510404	1,442,120.55	425.960000	1,783,068.56	340,948.01	97.66
			Base	344.510404	1,442,120.55	425.960000	1,783,068.56	340,948.01	97.66

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			148.450	0.996228	147.89	1.000000	148.45	0.56	0.01
		Base		0.996228	147.89	1.000000	148.45	0.56	0.01
US DOLLAR Total									
			4,334.450		1,442,268.44		1,783,217.01	340,948.57	97.66
		Base			1,442,268.44		1,783,217.01	340,948.57	97.66
EQUITY Total									
			4,334.450	Base	1,442,268.44		1,783,217.01	340,948.57	97.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		46,992.800	Base	1,484,926.79		1,825,875.36	340,948.57	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		
			26,228.420	100.000000	26,228.42	100.000000	26,228.42	0.00	2.02
		Base		100.000000	26,228.42	100.000000	26,228.42	0.00	2.02
US DOLLAR Total									
			26,228.420		26,228.42		26,228.42	0.00	2.02
		Base			26,228.42		26,228.42	0.00	2.02
CASH EQUIVALENT Total									
			26,228.420		26,228.42		26,228.42	0.00	2.02
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			13,059.000	77.510773	1,012,213.19	97.570000	1,274,166.63	261,953.44	97.97
		Base		77.510773	1,012,213.19	97.570000	1,274,166.63	261,953.44	97.97
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			235.520	0.997580	234.95	1.000000	235.52	0.57	0.02
		Base		0.997580	234.95	1.000000	235.52	0.57	0.02
US DOLLAR Total									
			13,294.520		1,012,448.14		1,274,402.15	261,954.01	97.98
		Base			1,012,448.14		1,274,402.15	261,954.01	97.98
EQUITY Total									
			13,294.520		1,012,448.14		1,274,402.15	261,954.01	97.98

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		39,522.940	Base	1,038,676.56		1,300,630.57	261,954.01	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		
			879.850	100.000000	879.85	100.000000	879.85	0.00	0.02
		Base		100.000000	879.85	100.000000	879.85	0.00	0.02
US DOLLAR Total									
			879.850		879.85		879.85	0.00	0.02
		Base			879.85		879.85	0.00	0.02
CASH EQUIVALENT Total									
			879.850		879.85		879.85	0.00	0.02
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			38,229.000	113.976743	4,357,216.90	117.310000	4,484,643.99	127,427.09	99.97
		Base		113.976743	4,357,216.90	117.310000	4,484,643.99	127,427.09	99.97
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.01
		Base		0.996239	288.72	1.000000	289.81	1.09	0.01
US DOLLAR Total									
			38,518.810		4,357,505.62		4,484,933.80	127,428.18	99.98
		Base			4,357,505.62		4,484,933.80	127,428.18	99.98
EQUITY Total									
			38,518.810		4,357,505.62		4,484,933.80	127,428.18	99.98

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		39,398.660	Base	4,358,385.47		4,485,813.65	127,428.18	100.00

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

Base Currency:USD - US DOLLAR

	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								
	-86,548.060	Local	-86,548.06	-86,548.06	0.01	0.00		0.00
		Base	-86,548.06	-86,548.06	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	2,322,667.280	Local	2,324,084.20	2,324,060.88	0.22	-23.32		-23.32
		Base	2,324,084.20	2,324,060.88	0.22	-23.32	0.00	-23.32
EQUITY								
	20,355,598.500	Local	730,343,254.78	1,055,870,527.70	99.77	325,527,272.92		325,527,272.92
		Base	730,343,254.78	1,055,870,527.70	99.77	325,527,272.92	0.00	325,527,272.92
US DOLLAR Total								
	22,591,717.720	Local	732,580,790.92	1,058,108,040.52	100.00	325,527,249.60		325,527,249.60
		Base	732,580,790.92	1,058,108,040.52	100.00	325,527,249.60	0.00	325,527,249.60
FUND Total								
	22,591,717.720	Base	732,580,790.92	1,058,108,040.52	100.00	325,527,249.60	0.00	325,527,249.60

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								
	899.180	Local	899.18	899.18	0.00	0.00		0.00
		Base	899.18	899.18	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,250,692.420	Local	3,252,673.95	3,252,642.84	0.44	-31.11		-31.11
		Base	3,252,673.95	3,252,642.84	0.44	-31.11	0.00	-31.11
EQUITY								
	24,733,421.000	Local	506,906,174.30	734,265,250.22	99.56	227,359,075.92		227,359,075.92
		Base	506,906,174.30	734,265,250.22	99.56	227,359,075.92	0.00	227,359,075.92
US DOLLAR Total								
	27,985,012.600	Local	510,159,747.43	737,518,792.24	100.00	227,359,044.81		227,359,044.81
		Base	510,159,747.43	737,518,792.24	100.00	227,359,044.81	0.00	227,359,044.81
FUND Total								
	27,985,012.600	Base	510,159,747.43	737,518,792.24	100.00	227,359,044.81	0.00	227,359,044.81

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,909.380	Local	-2,909.38	-2,909.38	0.00	0.00		0.00
		Base	-2,909.38	-2,909.38	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	246,538,979.060	Local	246,432,997.29	246,432,107.51	11.22	-889.78		-889.78
		Base	246,432,997.29	246,432,107.51	11.22	-889.78	0.00	-889.78
EQUITY								
	6,000,000.000	Local	6,000,000.00	6,000,000.00	0.27	0.00		0.00
		Base	6,000,000.00	6,000,000.00	0.27	0.00	0.00	0.00
FIXED INCOME								
	1,775,605,376.940	Local	1,835,582,222.51	1,943,565,643.68	88.50	107,983,421.17		107,983,421.17
Original Face:	1,954,620,606.000	Base	1,835,582,222.51	1,943,565,643.68	88.50	107,983,421.17	0.00	107,983,421.17
US DOLLAR Total								
	2,028,141,446.620	Local	2,088,012,310.42	2,195,994,841.81	100.00	107,982,531.39		107,982,531.39
Original Face:	1,954,620,606.000	Base	2,088,012,310.42	2,195,994,841.81	100.00	107,982,531.39	0.00	107,982,531.39
FUND Total								
	2,028,141,446.620	Base	2,088,012,310.42	2,195,994,841.81	100.00	107,982,531.39	0.00	107,982,531.39
Original Face:	1,954,620,606.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	83,055.890	Local	83,055.89	83,055.89	0.02	0.00		0.00
		Base	83,055.89	83,055.89	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	110,151,053.330	Local	110,068,900.91	110,086,106.69	23.28	17,205.78		17,205.78
		Base	110,068,900.91	110,086,106.69	23.28	17,205.78	0.00	17,205.78
FIXED INCOME								
	355,949,883.520	Local	356,727,155.77	362,772,719.26	76.71	6,045,563.49		6,045,563.49
Original Face:	186,011,032.000	Base	356,727,155.77	362,772,719.26	76.71	6,045,563.49	0.00	6,045,563.49
US DOLLAR Total								
	466,183,992.740	Local	466,879,112.57	472,941,881.84	100.00	6,062,769.27		6,062,769.27
Original Face:	186,011,032.000	Base	466,879,112.57	472,941,881.84	100.00	6,062,769.27	0.00	6,062,769.27
FUND Total								
	466,183,992.740	Base	466,879,112.57	472,941,881.84	100.00	6,062,769.27	0.00	6,062,769.27
Original Face:	186,011,032.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	144,574.090	Local	144,574.09	144,574.09	0.05	0.00		0.00
		Base	144,574.09	144,574.09	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	101,500,000.000	Local	101,499,511.27	101,499,511.27	34.38	0.00		0.00
		Base	101,499,511.27	101,499,511.27	34.38	0.00	0.00	0.00
FIXED INCOME								
	192,329,855.790	Local	192,931,081.79	193,545,147.58	65.57	614,065.79		614,065.79
Original Face:	98,318,075.000	Base	192,931,081.79	193,545,147.58	65.57	614,065.79	0.00	614,065.79
US DOLLAR Total								
	293,974,429.880	Local	294,575,167.15	295,189,232.94	100.00	614,065.79		614,065.79
Original Face:	98,318,075.000	Base	294,575,167.15	295,189,232.94	100.00	614,065.79	0.00	614,065.79
FUND Total								
	293,974,429.880	Base	294,575,167.15	295,189,232.94	100.00	614,065.79	0.00	614,065.79
Original Face:	98,318,075.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	15,543.360	Local	15,543.36	15,543.36	0.00	0.00		0.00
		Base	15,543.36	15,543.36	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	20,505,010.930	Local	20,517,317.66	20,517,313.94	0.84	-3.72		-3.72
		Base	20,517,317.66	20,517,313.94	0.84	-3.72	0.00	-3.72
EQUITY								
	22,875,735.000	Local	1,055,737,049.51	2,418,557,136.70	99.16	1,362,820,087.19		1,362,820,087.19
		Base	1,055,737,049.51	2,418,557,136.70	99.16	1,362,820,087.19	0.00	1,362,820,087.19
US DOLLAR Total								
	43,396,289.290	Local	1,076,269,910.53	2,439,089,994.00	100.00	1,362,820,083.47		1,362,820,083.47
		Base	1,076,269,910.53	2,439,089,994.00	100.00	1,362,820,083.47	0.00	1,362,820,083.47
FUND Total								
	43,396,289.290	Base	1,076,269,910.53	2,439,089,994.00	100.00	1,362,820,083.47	0.00	1,362,820,083.47

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								
	756,911,207.530	Local	756,714,110.49	756,762,773.56	60.83	48,663.07		48,663.07
		Base	756,714,110.49	756,762,773.56	60.83	48,663.07	0.00	48,663.07
FIXED INCOME								
	481,393,148.700	Local	483,157,559.17	487,357,179.54	39.17	4,199,620.37		4,199,620.37
Original Face:	748,979,265.000	Base	483,157,559.17	487,357,179.54	39.17	4,199,620.37	0.00	4,199,620.37
US DOLLAR Total								
	1,238,304,356.230	Local	1,239,871,669.66	1,244,119,953.10	100.00	4,248,283.44		4,248,283.44
Original Face:	748,979,265.000	Base	1,239,871,669.66	1,244,119,953.10	100.00	4,248,283.44	0.00	4,248,283.44
FUND Total								
	1,238,304,356.230	Base	1,239,871,669.66	1,244,119,953.10	100.00	4,248,283.44	0.00	4,248,283.44
Original Face:	748,979,265.000							

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								
	5,045,419.750	Local	5,045,419.75	5,045,419.75	0.08	0.00		0.00
		Base	5,045,419.75	5,045,419.75	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	4,083,257,932.090	Local	4,082,606,238.29	4,082,787,628.75	68.55	181,390.46		181,390.46
		Base	4,082,606,238.29	4,082,787,628.75	68.55	181,390.46	0.00	181,390.46
FIXED INCOME								
	1,844,497,808.710	Local	1,855,182,282.16	1,867,663,217.58	31.36	12,480,935.42		12,480,935.42
Original Face:	516,901,960.000	Base	1,855,182,282.16	1,867,663,217.58	31.36	12,480,935.42	0.00	12,480,935.42
US DOLLAR Total								
	5,932,801,160.550	Local	5,942,833,940.20	5,955,496,266.08	100.00	12,662,325.88		12,662,325.88
Original Face:	516,901,960.000	Base	5,942,833,940.20	5,955,496,266.08	100.00	12,662,325.88	0.00	12,662,325.88
FUND Total								
	5,932,801,160.550	Base	5,942,833,940.20	5,955,496,266.08	100.00	12,662,325.88	0.00	12,662,325.88
Original Face:	516,901,960.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,717,254.540	Local	1,718,159.39	1,718,159.37	1.53	-0.02		-0.02
		Base	1,718,159.39	1,718,159.37	1.53	-0.02	0.00	-0.02
FIXED INCOME								
	109,300,370.540	Local	109,775,995.74	110,693,367.53	98.47	917,371.79		917,371.79
Original Face:	40,884,000.000	Base	109,775,995.74	110,693,367.53	98.47	917,371.79	0.00	917,371.79
US DOLLAR Total								
	111,017,625.080	Local	111,494,155.13	112,411,526.90	100.00	917,371.77		917,371.77
Original Face:	40,884,000.000	Base	111,494,155.13	112,411,526.90	100.00	917,371.77	0.00	917,371.77
FUND Total								
	111,017,625.080	Base	111,494,155.13	112,411,526.90	100.00	917,371.77	0.00	917,371.77
Original Face:	40,884,000.000							

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								
	14,500.000	Local	14,500.00	14,500.00	0.00	0.00		0.00
		Base	14,500.00	14,500.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	637,608,826.680	Local	637,466,175.70	637,466,175.70	58.03	0.00		0.00
		Base	637,466,175.70	637,466,175.70	58.03	0.00	0.00	0.00
FIXED INCOME								
	455,544,313.890	Local	456,207,731.15	460,948,036.20	41.96	4,740,305.05		4,740,305.05
Original Face:	363,059,202.330	Base	456,207,731.15	460,948,036.20	41.96	4,740,305.05	0.00	4,740,305.05
US DOLLAR Total								
	1,093,167,640.570	Local	1,093,688,406.85	1,098,428,711.90	100.00	4,740,305.05		4,740,305.05
Original Face:	363,059,202.330	Base	1,093,688,406.85	1,098,428,711.90	100.00	4,740,305.05	0.00	4,740,305.05
FUND Total								
	1,093,167,640.570	Base	1,093,688,406.85	1,098,428,711.90	100.00	4,740,305.05	0.00	4,740,305.05
Original Face:	363,059,202.330							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	15,001,669.720	Local	15,001,669.72	15,001,669.72	0.72	0.00		0.00
		Base	15,001,669.72	15,001,669.72	0.72	0.00	0.00	0.00
CASH EQUIVALENT								
	1,900,373,625.110	Local	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60		53,199.60
		Base	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60	0.00	53,199.60
FIXED INCOME								
	156,831,633.530	Local	156,814,016.85	156,820,346.94	7.57	6,330.09		6,330.09
Original Face:	84,600,000.000	Base	156,814,016.85	156,820,346.94	7.57	6,330.09	0.00	6,330.09
US DOLLAR Total								
	2,072,206,928.360	Local	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69		59,529.69
Original Face:	84,600,000.000	Base	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69	0.00	59,529.69
FUND Total								
	2,072,206,928.360	Base	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69	0.00	59,529.69
Original Face:	84,600,000.000							

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								
	-2,538.290	Local	-2,538.29	-2,538.29	0.00	0.00		0.00
		Base	-2,538.29	-2,538.29	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	678,053,224.870	Local	678,027,598.84	678,027,598.84	36.73	0.00		0.00
		Base	678,027,598.84	678,027,598.84	36.73	0.00	0.00	0.00
FIXED INCOME								
	1,168,000,000.000	Local	1,167,902,778.71	1,167,872,631.37	63.27	-30,147.34		-30,147.34
		Base	1,167,902,778.71	1,167,872,631.37	63.27	-30,147.34	0.00	-30,147.34
US DOLLAR Total								
	1,846,050,686.580	Local	1,845,927,839.26	1,845,897,691.92	100.00	-30,147.34		-30,147.34
		Base	1,845,927,839.26	1,845,897,691.92	100.00	-30,147.34	0.00	-30,147.34
FUND Total								
	1,846,050,686.580	Base	1,845,927,839.26	1,845,897,691.92	100.00	-30,147.34	0.00	-30,147.34

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								
	-29,698.930	Local	-29,698.93	-29,698.93	0.00	0.00		0.00
		Base	-29,698.93	-29,698.93	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.580	Local	1,698.41	1,698.41	0.00	0.00		0.00
		Base	1,698.41	1,698.41	0.00	0.00	0.00	0.00
EQUITY								
	238,719,035.796	Local	238,773,660.58	238,766,779.60	38.02	-6,880.98		-6,880.98
		Base	238,773,660.58	238,766,779.60	38.02	-6,880.98	0.00	-6,880.98
FIXED INCOME								
	385,500,000.000	Local	388,303,533.37	389,205,677.50	61.98	902,144.13		902,144.13
Original Face:	183,015,000.000	Base	388,303,533.37	389,205,677.50	61.98	902,144.13	0.00	902,144.13
US DOLLAR Total								
	624,191,035.446	Local	627,049,193.43	627,944,456.58	100.00	895,263.15		895,263.15
Original Face:	183,015,000.000	Base	627,049,193.43	627,944,456.58	100.00	895,263.15	0.00	895,263.15
FUND Total								
	624,191,035.446	Base	627,049,193.43	627,944,456.58	100.00	895,263.15	0.00	895,263.15
Original Face:	183,015,000.000							

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								
	260,195.000	Local	260,195.00	260,195.00	0.06	0.00		0.00
		Base	260,195.00	260,195.00	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	85,850,000.000	Local	85,823,281.21	85,823,281.21	18.16	0.00		0.00
		Base	85,823,281.21	85,823,281.21	18.16	0.00	0.00	0.00
FIXED INCOME								
	373,389,547.300	Local	379,566,059.60	386,411,920.31	81.78	6,845,860.71		6,845,860.71
Original Face:	266,312,869.000	Base	379,566,059.60	386,411,920.31	81.78	6,845,860.71	0.00	6,845,860.71
US DOLLAR Total								
	459,499,742.300	Local	465,649,535.81	472,495,396.52	100.00	6,845,860.71		6,845,860.71
Original Face:	266,312,869.000	Base	465,649,535.81	472,495,396.52	100.00	6,845,860.71	0.00	6,845,860.71
FUND Total								
	459,499,742.300	Base	465,649,535.81	472,495,396.52	100.00	6,845,860.71	0.00	6,845,860.71
Original Face:	266,312,869.000							

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										
			1,733.000	Local	1,733.00	1,733.00	100.00	0.00		0.00
				Base	1,733.00	1,733.00	100.00	0.00	0.00	0.00
US DOLLAR Total										
			1,733.000	Local	1,733.00	1,733.00	100.00	0.00		0.00
				Base	1,733.00	1,733.00	100.00	0.00	0.00	0.00
FUND Total										
			1,733.000	Base	1,733.00	1,733.00	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								
	481,617.340	Local	481,617.34	481,617.34	0.15	0.00		0.00
		Base	481,617.34	481,617.34	0.15	0.00	0.00	0.00
CASH EQUIVALENT								
	54,000,000.000	Local	53,974,647.96	53,974,647.96	17.24	0.00		0.00
		Base	53,974,647.96	53,974,647.96	17.24	0.00	0.00	0.00
FIXED INCOME								
	249,648,064.000	Local	251,852,121.09	258,614,102.64	82.61	6,761,981.55		6,761,981.55
Original Face:	179,922,434.000	Base	251,852,121.09	258,614,102.64	82.61	6,761,981.55	0.00	6,761,981.55
US DOLLAR Total								
	304,129,681.340	Local	306,308,386.39	313,070,367.94	100.00	6,761,981.55		6,761,981.55
Original Face:	179,922,434.000	Base	306,308,386.39	313,070,367.94	100.00	6,761,981.55	0.00	6,761,981.55
FUND Total								
	304,129,681.340	Base	306,308,386.39	313,070,367.94	100.00	6,761,981.55	0.00	6,761,981.55
Original Face:	179,922,434.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,853,061.970	Local	1,853,061.97	1,853,061.97	0.43	0.00		0.00
		Base	1,853,061.97	1,853,061.97	0.43	0.00	0.00	0.00
CASH EQUIVALENT								
	254,502,599.410	Local	254,520,974.71	254,520,974.71	59.13	0.00		0.00
		Base	254,520,974.71	254,520,974.71	59.13	0.00	0.00	0.00
FIXED INCOME								
	170,447,321.170	Local	170,384,570.36	174,085,840.12	40.44	3,701,269.76		3,701,269.76
Original Face:	347,157,502.000	Base	170,384,570.36	174,085,840.12	40.44	3,701,269.76	0.00	3,701,269.76
US DOLLAR Total								
	426,802,982.550	Local	426,758,607.04	430,459,876.80	100.00	3,701,269.76		3,701,269.76
Original Face:	347,157,502.000	Base	426,758,607.04	430,459,876.80	100.00	3,701,269.76	0.00	3,701,269.76
FUND Total								
	426,802,982.550	Base	426,758,607.04	430,459,876.80	100.00	3,701,269.76	0.00	3,701,269.76
Original Face:	347,157,502.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	404,487,625.390	Local	404,331,628.08	404,330,645.39	72.05	-982.69		-982.69
		Base	404,331,628.08	404,330,645.39	72.05	-982.69	0.00	-982.69
EQUITY								
	151,867,269.890	Local	151,864,241.29	151,867,269.89	27.06	3,028.60		3,028.60
		Base	151,864,241.29	151,867,269.89	27.06	3,028.60	0.00	3,028.60
FIXED INCOME								
	5,000,000.000	Local	4,999,999.95	5,003,045.65	0.89	3,045.70		3,045.70
		Base	4,999,999.95	5,003,045.65	0.89	3,045.70	0.00	3,045.70
US DOLLAR Total								
	561,354,895.280	Local	561,195,869.32	561,200,960.93	100.00	5,091.61		5,091.61
		Base	561,195,869.32	561,200,960.93	100.00	5,091.61	0.00	5,091.61
FUND Total								
	561,354,895.280	Base	561,195,869.32	561,200,960.93	100.00	5,091.61	0.00	5,091.61

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								
	-0.510	Local	-0.51	-0.51	0.00	0.00		0.00
		Base	-0.51	-0.51	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	96,489.540	Local	96,489.54	96,489.54	2.41	0.00		0.00
		Base	96,489.54	96,489.54	2.41	0.00	0.00	0.00
EQUITY								
	10,758.510	Local	3,152,395.35	3,906,801.22	97.59	754,405.87		754,405.87
		Base	3,152,395.35	3,906,801.22	97.59	754,405.87	0.00	754,405.87
US DOLLAR Total								
	107,247.540	Local	3,248,884.38	4,003,290.25	100.00	754,405.87		754,405.87
		Base	3,248,884.38	4,003,290.25	100.00	754,405.87	0.00	754,405.87
FUND Total								
	107,247.540	Base	3,248,884.38	4,003,290.25	100.00	754,405.87	0.00	754,405.87

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								
	42,658.360	Local	42,658.36	42,658.36	2.34	0.00		0.00
		Base	42,658.36	42,658.36	2.34	0.00	0.00	0.00
EQUITY								
	4,334.450	Local	1,442,268.44	1,783,217.01	97.66	340,948.57		340,948.57
		Base	1,442,268.44	1,783,217.01	97.66	340,948.57	0.00	340,948.57
US DOLLAR Total								
	46,992.800	Local	1,484,926.79	1,825,875.36	100.00	340,948.57		340,948.57
		Base	1,484,926.79	1,825,875.36	100.00	340,948.57	0.00	340,948.57
FUND Total								
	46,992.800	Base	1,484,926.79	1,825,875.36	100.00	340,948.57	0.00	340,948.57

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								
	26,228.420	Local	26,228.42	26,228.42	2.02	0.00		0.00
		Base	26,228.42	26,228.42	2.02	0.00	0.00	0.00
EQUITY								
	13,294.520	Local	1,012,448.14	1,274,402.15	97.98	261,954.01		261,954.01
		Base	1,012,448.14	1,274,402.15	97.98	261,954.01	0.00	261,954.01
US DOLLAR Total								
	39,522.940	Local	1,038,676.56	1,300,630.57	100.00	261,954.01		261,954.01
		Base	1,038,676.56	1,300,630.57	100.00	261,954.01	0.00	261,954.01
FUND Total								
	39,522.940	Base	1,038,676.56	1,300,630.57	100.00	261,954.01	0.00	261,954.01

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								
	879.850	Local	879.85	879.85	0.02	0.00		0.00
		Base	879.85	879.85	0.02	0.00	0.00	0.00
EQUITY								
	38,518.810	Local	4,357,505.62	4,484,933.80	99.98	127,428.18		127,428.18
		Base	4,357,505.62	4,484,933.80	99.98	127,428.18	0.00	127,428.18
US DOLLAR Total								
	39,398.660	Local	4,358,385.47	4,485,813.65	100.00	127,428.18		127,428.18
		Base	4,358,385.47	4,485,813.65	100.00	127,428.18	0.00	127,428.18
FUND Total								
	39,398.660	Base	4,358,385.47	4,485,813.65	100.00	127,428.18	0.00	127,428.18

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	-86,548.060	-86,548.06	-86,548.06	0.01	0.00	0.00	0.00
CASH Total	-86,548.060	-86,548.06	-86,548.06	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,322,667.280	2,324,084.20	2,324,060.88	0.22	-23.32	0.00	-23.32
CASH EQUIVALENT Total	2,322,667.280	2,324,084.20	2,324,060.88	0.22	-23.32	0.00	-23.32

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	20,355,598.500	730,343,254.78	1,055,870,527.70	99.77	325,527,272.92	0.00	325,527,272.92
EQUITY Total	20,355,598.500	730,343,254.78	1,055,870,527.70	99.77	325,527,272.92	0.00	325,527,272.92

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	22,591,717.720	732,580,790.92	1,058,108,040.52	100.00	325,527,249.60	0.00	325,527,249.60

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	899.180	899.18	899.18	0.00	0.00	0.00	0.00
CASH Total	899.180	899.18	899.18	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,250,692.420	3,252,673.95	3,252,642.84	0.44	-31.11	0.00	-31.11
CASH EQUIVALENT Total	3,250,692.420	3,252,673.95	3,252,642.84	0.44	-31.11	0.00	-31.11

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	24,733,421.000	506,906,174.30	734,265,250.22	99.56	227,359,075.92	0.00	227,359,075.92
EQUITY Total	24,733,421.000	506,906,174.30	734,265,250.22	99.56	227,359,075.92	0.00	227,359,075.92

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	27,985,012.600	510,159,747.43	737,518,792.24	100.00	227,359,044.81	0.00	227,359,044.81

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	-2,909.380	-2,909.38	-2,909.38	0.00	0.00	0.00	0.00
CASH Total	-2,909.380	-2,909.38	-2,909.38	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	246,538,979.060	246,432,997.29	246,432,107.51	11.22	-889.78	0.00	-889.78
CASH EQUIVALENT Total	246,538,979.060	246,432,997.29	246,432,107.51	11.22	-889.78	0.00	-889.78

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	6,000,000.000	6,000,000.00	6,000,000.00	0.27	0.00	0.00	0.00
EQUITY Total	6,000,000.000	6,000,000.00	6,000,000.00	0.27	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,775,605,376.940	1,835,582,222.51	1,943,565,643.68	88.50	107,983,421.17	0.00	107,983,421.17
FIXED INCOME Total	1,775,605,376.940	1,835,582,222.51	1,943,565,643.68	88.50	107,983,421.17	0.00	107,983,421.17

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,028,141,446.620	2,088,012,310.42	2,195,994,841.81	100.00	107,982,531.39	0.00	107,982,531.39

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							
US DOLLAR	83,055.890	83,055.89	83,055.89	0.02	0.00	0.00	0.00
CASH Total	83,055.890	83,055.89	83,055.89	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	110,151,053.330	110,068,900.91	110,086,106.69	23.28	17,205.78	0.00	17,205.78
CASH EQUIVALENT Total	110,151,053.330	110,068,900.91	110,086,106.69	23.28	17,205.78	0.00	17,205.78

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	355,949,883.520	356,727,155.77	362,772,719.26	76.71	6,045,563.49	0.00	6,045,563.49
FIXED INCOME Total	355,949,883.520	356,727,155.77	362,772,719.26	76.71	6,045,563.49	0.00	6,045,563.49

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	466,183,992.740	466,879,112.57	472,941,881.84	100.00	6,062,769.27	0.00	6,062,769.27

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	144,574.090	144,574.09	144,574.09	0.05	0.00	0.00	0.00
CASH Total	144,574.090	144,574.09	144,574.09	0.05	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	101,500,000.000	101,499,511.27	101,499,511.27	34.38	0.00	0.00	0.00
CASH EQUIVALENT Total	101,500,000.000	101,499,511.27	101,499,511.27	34.38	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
FIXED INCOME							
US DOLLAR	192,329,855.790	192,931,081.79	193,545,147.58	65.57	614,065.79	0.00	614,065.79
FIXED INCOME Total	192,329,855.790	192,931,081.79	193,545,147.58	65.57	614,065.79	0.00	614,065.79

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	293,974,429.880	294,575,167.15	295,189,232.94	100.00	614,065.79	0.00	614,065.79

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	15,543.360	15,543.36	15,543.36	0.00	0.00	0.00	0.00
CASH Total	15,543.360	15,543.36	15,543.36	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	20,505,010.930	20,517,317.66	20,517,313.94	0.84	-3.72	0.00	-3.72
CASH EQUIVALENT Total	20,505,010.930	20,517,317.66	20,517,313.94	0.84	-3.72	0.00	-3.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,875,735.000	1,055,737,049.51	2,418,557,136.70	99.16	1,362,820,087.19	0.00	1,362,820,087.19
EQUITY Total	22,875,735.000	1,055,737,049.51	2,418,557,136.70	99.16	1,362,820,087.19	0.00	1,362,820,087.19

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	43,396,289.290	1,076,269,910.53	2,439,089,994.00	100.00	1,362,820,083.47	0.00	1,362,820,083.47

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	756,911,207.530	756,714,110.49	756,762,773.56	60.83	48,663.07	0.00	48,663.07
CASH EQUIVALENT Total	756,911,207.530	756,714,110.49	756,762,773.56	60.83	48,663.07	0.00	48,663.07

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	481,393,148.700	483,157,559.17	487,357,179.54	39.17	4,199,620.37	0.00	4,199,620.37
FIXED INCOME Total	481,393,148.700	483,157,559.17	487,357,179.54	39.17	4,199,620.37	0.00	4,199,620.37

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	1,238,304,356.230	1,239,871,669.66	1,244,119,953.10	100.00	4,248,283.44	0.00	4,248,283.44

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	5,045,419.750	5,045,419.75	5,045,419.75	0.08	0.00	0.00	0.00
CASH Total	5,045,419.750	5,045,419.75	5,045,419.75	0.08	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,083,257,932.090	4,082,606,238.29	4,082,787,628.75	68.55	181,390.46	0.00	181,390.46
CASH EQUIVALENT Total	4,083,257,932.090	4,082,606,238.29	4,082,787,628.75	68.55	181,390.46	0.00	181,390.46

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	1,844,497,808.710	1,855,182,282.16	1,867,663,217.58	31.36	12,480,935.42	0.00	12,480,935.42
FIXED INCOME Total	1,844,497,808.710	1,855,182,282.16	1,867,663,217.58	31.36	12,480,935.42	0.00	12,480,935.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,932,801,160.550	5,942,833,940.20	5,955,496,266.08	100.00	12,662,325.88	0.00	12,662,325.88

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,717,254.540	1,718,159.39	1,718,159.37	1.53	-0.02	0.00	-0.02
CASH EQUIVALENT Total							
	1,717,254.540	1,718,159.39	1,718,159.37	1.53	-0.02	0.00	-0.02

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	109,300,370.540	109,775,995.74	110,693,367.53	98.47	917,371.79	0.00	917,371.79
FIXED INCOME Total	109,300,370.540	109,775,995.74	110,693,367.53	98.47	917,371.79	0.00	917,371.79

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	111,017,625.080	111,494,155.13	112,411,526.90	100.00	917,371.77	0.00	917,371.77

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	14,500.000	14,500.00	14,500.00	0.00	0.00	0.00	0.00
CASH Total	14,500.000	14,500.00	14,500.00	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	637,608,826.680	637,466,175.70	637,466,175.70	58.03	0.00	0.00	0.00
CASH EQUIVALENT Total	637,608,826.680	637,466,175.70	637,466,175.70	58.03	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
FIXED INCOME							
US DOLLAR	455,544,313.890	456,207,731.15	460,948,036.20	41.96	4,740,305.05	0.00	4,740,305.05
FIXED INCOME Total	455,544,313.890	456,207,731.15	460,948,036.20	41.96	4,740,305.05	0.00	4,740,305.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,093,167,640.570	1,093,688,406.85	1,098,428,711.90	100.00	4,740,305.05	0.00	4,740,305.05

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	15,001,669.720	15,001,669.72	15,001,669.72	0.72	0.00	0.00	0.00
CASH Total	15,001,669.720	15,001,669.72	15,001,669.72	0.72	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,900,373,625.110	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60	0.00	53,199.60
CASH EQUIVALENT Total	1,900,373,625.110	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60	0.00	53,199.60

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	156,831,633.530	156,814,016.85	156,820,346.94	7.57	6,330.09	0.00	6,330.09
FIXED INCOME Total	156,831,633.530	156,814,016.85	156,820,346.94	7.57	6,330.09	0.00	6,330.09

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	2,072,206,928.360	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69	0.00	59,529.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,538.290	-2,538.29	-2,538.29	0.00	0.00	0.00	0.00
CASH Total	-2,538.290	-2,538.29	-2,538.29	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	678,053,224.870	678,027,598.84	678,027,598.84	36.73	0.00	0.00	0.00
CASH EQUIVALENT Total	678,053,224.870	678,027,598.84	678,027,598.84	36.73	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							
	1,168,000,000.000	1,167,902,778.71	1,167,872,631.37	63.27	-30,147.34	0.00	-30,147.34
FIXED INCOME Total							
	1,168,000,000.000	1,167,902,778.71	1,167,872,631.37	63.27	-30,147.34	0.00	-30,147.34

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	1,846,050,686.580	1,845,927,839.26	1,845,897,691.92	100.00	-30,147.34	0.00	-30,147.34

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	-29,698.930	-29,698.93	-29,698.93	0.00	0.00	0.00	0.00
CASH Total	-29,698.930	-29,698.93	-29,698.93	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,698.580	1,698.41	1,698.41	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.580	1,698.41	1,698.41	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	238,719,035.796	238,773,660.58	238,766,779.60	38.02	-6,880.98	0.00	-6,880.98
EQUITY Total	238,719,035.796	238,773,660.58	238,766,779.60	38.02	-6,880.98	0.00	-6,880.98

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	385,500,000.000	388,303,533.37	389,205,677.50	61.98	902,144.13	0.00	902,144.13
FIXED INCOME Total							
	385,500,000.000	388,303,533.37	389,205,677.50	61.98	902,144.13	0.00	902,144.13

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	624,191,035.446	627,049,193.43	627,944,456.58	100.00	895,263.15	0.00	895,263.15

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	260,195.000	260,195.00	260,195.00	0.06	0.00	0.00	0.00
CASH Total	260,195.000	260,195.00	260,195.00	0.06	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	85,850,000.000	85,823,281.21	85,823,281.21	18.16	0.00	0.00	0.00
CASH EQUIVALENT Total	85,850,000.000	85,823,281.21	85,823,281.21	18.16	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
FIXED INCOME							
US DOLLAR							
	373,389,547.300	379,566,059.60	386,411,920.31	81.78	6,845,860.71	0.00	6,845,860.71
FIXED INCOME Total							
	373,389,547.300	379,566,059.60	386,411,920.31	81.78	6,845,860.71	0.00	6,845,860.71

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	459,499,742.300	465,649,535.81	472,495,396.52	100.00	6,845,860.71	0.00	6,845,860.71

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	1,733.000	1,733.00	1,733.00	100.00	0.00	0.00	0.00
CASH Total	1,733.000	1,733.00	1,733.00	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	1,733.000	1,733.00	1,733.00	100.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	481,617.340	481,617.34	481,617.34	0.15	0.00	0.00	0.00
CASH Total	481,617.340	481,617.34	481,617.34	0.15	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	54,000,000.000	53,974,647.96	53,974,647.96	17.24	0.00	0.00	0.00
CASH EQUIVALENT Total	54,000,000.000	53,974,647.96	53,974,647.96	17.24	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							
	249,648,064.000	251,852,121.09	258,614,102.64	82.61	6,761,981.55	0.00	6,761,981.55
FIXED INCOME Total							
	249,648,064.000	251,852,121.09	258,614,102.64	82.61	6,761,981.55	0.00	6,761,981.55

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	304,129,681.340	306,308,386.39	313,070,367.94	100.00	6,761,981.55	0.00	6,761,981.55

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	1,853,061.970	1,853,061.97	1,853,061.97	0.43	0.00	0.00	0.00
CASH Total	1,853,061.970	1,853,061.97	1,853,061.97	0.43	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	254,502,599.410	254,520,974.71	254,520,974.71	59.13	0.00	0.00	0.00
CASH EQUIVALENT Total	254,502,599.410	254,520,974.71	254,520,974.71	59.13	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	170,447,321.170	170,384,570.36	174,085,840.12	40.44	3,701,269.76	0.00	3,701,269.76
FIXED INCOME Total	170,447,321.170	170,384,570.36	174,085,840.12	40.44	3,701,269.76	0.00	3,701,269.76

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	426,802,982.550	426,758,607.04	430,459,876.80	100.00	3,701,269.76	0.00	3,701,269.76

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 EQUIVALENT							
US DOLLAR	404,487,625.390	404,331,628.08	404,330,645.39	72.05	-982.69	0.00	-982.69
CASH EQUIVALENT Total	404,487,625.390	404,331,628.08	404,330,645.39	72.05	-982.69	0.00	-982.69

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	151,867,269.890	151,864,241.29	151,867,269.89	27.06	3,028.60	0.00	3,028.60
EQUITY Total	151,867,269.890	151,864,241.29	151,867,269.89	27.06	3,028.60	0.00	3,028.60

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	5,000,000.000	4,999,999.95	5,003,045.65	0.89	3,045.70	0.00	3,045.70
FIXED INCOME Total							
	5,000,000.000	4,999,999.95	5,003,045.65	0.89	3,045.70	0.00	3,045.70

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	561,354,895.280	561,195,869.32	561,200,960.93	100.00	5,091.61	0.00	5,091.61

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	-0.510	-0.51	-0.51	0.00	0.00	0.00	0.00
CASH Total	-0.510	-0.51	-0.51	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	96,489.540	96,489.54	96,489.54	2.41	0.00	0.00	0.00
CASH EQUIVALENT Total	96,489.540	96,489.54	96,489.54	2.41	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
EQUITY							
US DOLLAR	10,758.510	3,152,395.35	3,906,801.22	97.59	754,405.87	0.00	754,405.87
EQUITY Total	10,758.510	3,152,395.35	3,906,801.22	97.59	754,405.87	0.00	754,405.87

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	107,247.540	3,248,884.38	4,003,290.25	100.00	754,405.87	0.00	754,405.87

STATE STREET.

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	42,658.360	42,658.36	42,658.36	2.34	0.00	0.00	0.00
CASH EQUIVALENT Total	42,658.360	42,658.36	42,658.36	2.34	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	4,334.450	1,442,268.44	1,783,217.01	97.66	340,948.57	0.00	340,948.57
EQUITY Total	4,334.450	1,442,268.44	1,783,217.01	97.66	340,948.57	0.00	340,948.57

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	46,992.800	1,484,926.79	1,825,875.36	100.00	340,948.57	0.00	340,948.57

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	26,228.420	26,228.42	26,228.42	2.02	0.00	0.00	0.00
CASH EQUIVALENT Total	26,228.420	26,228.42	26,228.42	2.02	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	13,294.520	1,012,448.14	1,274,402.15	97.98	261,954.01	0.00	261,954.01
EQUITY Total	13,294.520	1,012,448.14	1,274,402.15	97.98	261,954.01	0.00	261,954.01

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	39,522.940	1,038,676.56	1,300,630.57	100.00	261,954.01	0.00	261,954.01

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	879.850	879.85	879.85	0.02	0.00	0.00	0.00
CASH EQUIVALENT Total	879.850	879.85	879.85	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	38,518.810	4,357,505.62	4,484,933.80	99.98	127,428.18	0.00	127,428.18
EQUITY Total	38,518.810	4,357,505.62	4,484,933.80	99.98	127,428.18	0.00	127,428.18

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	39,398.660	4,358,385.47	4,485,813.65	100.00	127,428.18	0.00	127,428.18

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							
	-86,548.060	-86,548.06	-86,548.06	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							
	2,322,667.280	2,324,084.20	2,324,060.88	0.22	-23.32	0.00	-23.32
					0.00 GN	0.00 GN	0.00 GN
					-23.32 LS	0.00 LS	-23.32 LS
EQUITY							
	20,355,598.500	730,343,254.78	1,055,870,527.70	99.77	325,527,272.92	0.00	325,527,272.92
					361,821,686.76 GN	0.00 GN	361,821,686.76 GN
					-36,294,413.84 LS	0.00 LS	-36,294,413.84 LS
FUND Total							
0.000	22,591,717.720	732,580,790.92	1,058,108,040.52	100.00	325,527,249.60	0.00	325,527,249.60
					361,821,686.76 GN	0.00 GN	361,821,686.76 GN
					-36,294,437.16 LS	0.00 LS	-36,294,437.16 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							
	899.180	899.18	899.18	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,250,692.420	3,252,673.95	3,252,642.84	0.44	-31.11	0.00	-31.11
					0.00 GN	0.00 GN	0.00 GN
					-31.11 LS	0.00 LS	-31.11 LS
EQUITY							
	24,733,421.000	506,906,174.30	734,265,250.22	99.56	227,359,075.92	0.00	227,359,075.92
					268,651,980.89 GN	0.00 GN	268,651,980.89 GN
					-41,292,904.97 LS	0.00 LS	-41,292,904.97 LS
FUND Total							
0.000	27,985,012.600	510,159,747.43	737,518,792.24	100.00	227,359,044.81	0.00	227,359,044.81
					268,651,980.89 GN	0.00 GN	268,651,980.89 GN
					-41,292,936.08 LS	0.00 LS	-41,292,936.08 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							
	-2,909.380	-2,909.38	-2,909.38	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							
	246,538,979.060	246,432,997.29	246,432,107.51	11.22	-889.78	0.00	-889.78
					5,595.27 GN	0.00 GN	5,595.27 GN
					-6,485.05 LS	0.00 LS	-6,485.05 LS
EQUITY							
	6,000,000.000	6,000,000.00	6,000,000.00	0.27	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,775,605,376.940	1,835,582,222.51	1,943,565,643.68	88.50	107,983,421.17	0.00	107,983,421.17
					112,612,073.79 GN	0.00 GN	112,612,073.79 GN
					-4,628,652.62 LS	0.00 LS	-4,628,652.62 LS
Original Face:	1,954,620,606.000						
FUND Total							
0.000	2,028,141,446.620	2,088,012,310.42	2,195,994,841.81	100.00	107,982,531.39	0.00	107,982,531.39
					112,617,669.06 GN	0.00 GN	112,617,669.06 GN
					-4,635,137.67 LS	0.00 LS	-4,635,137.67 LS
Original Face:	1,954,620,606.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	83,055.890	83,055.89	83,055.89	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	110,151,053.330	110,068,900.91	110,086,106.69	23.28	17,205.78	0.00	17,205.78
					20,028.78 GN	0.00 GN	20,028.78 GN
					-2,823.00 LS	0.00 LS	-2,823.00 LS
FIXED INCOME							
	355,949,883.520	356,727,155.77	362,772,719.26	76.71	6,045,563.49	0.00	6,045,563.49
					6,278,243.27 GN	0.00 GN	6,278,243.27 GN
					-232,679.78 LS	0.00 LS	-232,679.78 LS
Original Face:	186,011,032.000						
FUND Total							
0.000	466,183,992.740	466,879,112.57	472,941,881.84	100.00	6,062,769.27	0.00	6,062,769.27
					6,298,272.05 GN	0.00 GN	6,298,272.05 GN
					-235,502.78 LS	0.00 LS	-235,502.78 LS
Original Face:	186,011,032.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	144,574.090	144,574.09	144,574.09	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	101,500,000.000	101,499,511.27	101,499,511.27	34.38	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	192,329,855.790	192,931,081.79	193,545,147.58	65.57	614,065.79	0.00	614,065.79
					632,210.80 GN	0.00 GN	632,210.80 GN
					-18,145.01 LS	0.00 LS	-18,145.01 LS
Original Face:	98,318,075.000						
FUND Total							
0.000	293,974,429.880	294,575,167.15	295,189,232.94	100.00	614,065.79	0.00	614,065.79
					632,210.80 GN	0.00 GN	632,210.80 GN
					-18,145.01 LS	0.00 LS	-18,145.01 LS
Original Face:	98,318,075.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	15,543.360	15,543.36	15,543.36	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							
	20,505,010.930	20,517,317.66	20,517,313.94	0.84	-3.72	0.00	-3.72
					0.00 GN	0.00 GN	0.00 GN
					-3.72 LS	0.00 LS	-3.72 LS
EQUITY							
	22,875,735.000	1,055,737,049.51	2,418,557,136.70	99.16	1,362,820,087.19	0.00	1,362,820,087.19
					1,425,825,194.98 GN	0.00 GN	1,425,825,194.98 GN
					-63,005,107.79 LS	0.00 LS	-63,005,107.79 LS
FUND Total							
0.000	43,396,289.290	1,076,269,910.53	2,439,089,994.00	100.00	1,362,820,083.47	0.00	1,362,820,083.47
					1,425,825,194.98 GN	0.00 GN	1,425,825,194.98 GN
					-63,005,111.51 LS	0.00 LS	-63,005,111.51 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 EQUIVALENT							
	756,911,207.530	756,714,110.49	756,762,773.56	60.83	48,663.07	0.00	48,663.07
					48,905.47 GN	0.00 GN	48,905.47 GN
					-242.40 LS	0.00 LS	-242.40 LS
FIXED INCOME							
	481,393,148.700	483,157,559.17	487,357,179.54	39.17	4,199,620.37	0.00	4,199,620.37
					4,396,471.81 GN	0.00 GN	4,396,471.81 GN
					-196,851.44 LS	0.00 LS	-196,851.44 LS
Original Face:	748,979,265.000						
FUND Total							
0.000	1,238,304,356.230	1,239,871,669.66	1,244,119,953.10	100.00	4,248,283.44	0.00	4,248,283.44
					4,445,377.28 GN	0.00 GN	4,445,377.28 GN
					-197,093.84 LS	0.00 LS	-197,093.84 LS
Original Face:	748,979,265.000						

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							
	5,045,419.750	5,045,419.75	5,045,419.75	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,083,257,932.090	4,082,606,238.29	4,082,787,628.75	68.55	181,390.46	0.00	181,390.46
					192,306.93 GN	0.00 GN	192,306.93 GN
					-10,916.47 LS	0.00 LS	-10,916.47 LS
FIXED INCOME							
	1,844,497,808.710	1,855,182,282.16	1,867,663,217.58	31.36	12,480,935.42	0.00	12,480,935.42
					14,988,587.52 GN	0.00 GN	14,988,587.52 GN
					-2,507,652.10 LS	0.00 LS	-2,507,652.10 LS
Original Face:	516,901,960.000						
FUND Total							
0.000	5,932,801,160.550	5,942,833,940.20	5,955,496,266.08	100.00	12,662,325.88	0.00	12,662,325.88
					15,180,894.45 GN	0.00 GN	15,180,894.45 GN
					-2,518,568.57 LS	0.00 LS	-2,518,568.57 LS
Original Face:	516,901,960.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,717,254.540	1,718,159.39	1,718,159.37	1.53	-0.02	0.00	-0.02
					0.00 GN	0.00 GN	0.00 GN
					-0.02 LS	0.00 LS	-0.02 LS
FIXED INCOME							
	109,300,370.540	109,775,995.74	110,693,367.53	98.47	917,371.79	0.00	917,371.79
					923,686.21 GN	0.00 GN	923,686.21 GN
					-6,314.42 LS	0.00 LS	-6,314.42 LS
Original Face:	40,884,000.000						
FUND Total							
0.000	111,017,625.080	111,494,155.13	112,411,526.90	100.00	917,371.77	0.00	917,371.77
					923,686.21 GN	0.00 GN	923,686.21 GN
					-6,314.44 LS	0.00 LS	-6,314.44 LS
Original Face:	40,884,000.000						

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							
	14,500.000	14,500.00	14,500.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	637,608,826.680	637,466,175.70	637,466,175.70	58.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	455,544,313.890	456,207,731.15	460,948,036.20	41.96	4,740,305.05	0.00	4,740,305.05
					4,826,737.66 GN	0.00 GN	4,826,737.66 GN
					-86,432.61 LS	0.00 LS	-86,432.61 LS
Original Face:	363,059,202.330						
FUND Total							
0.000	1,093,167,640.570	1,093,688,406.85	1,098,428,711.90	100.00	4,740,305.05	0.00	4,740,305.05
					4,826,737.66 GN	0.00 GN	4,826,737.66 GN
					-86,432.61 LS	0.00 LS	-86,432.61 LS
Original Face:	363,059,202.330						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	15,001,669.720	15,001,669.72	15,001,669.72	0.72	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,900,373,625.110	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60	0.00	53,199.60
					54,580.77 GN	0.00 GN	54,580.77 GN
					-1,381.17 LS	0.00 LS	-1,381.17 LS
FIXED INCOME							
	156,831,633.530	156,814,016.85	156,820,346.94	7.57	6,330.09	0.00	6,330.09
					7,025.99 GN	0.00 GN	7,025.99 GN
					-695.90 LS	0.00 LS	-695.90 LS
Original Face:	84,600,000.000						
FUND Total							
0.000	2,072,206,928.360	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69	0.00	59,529.69
					61,606.76 GN	0.00 GN	61,606.76 GN
					-2,077.07 LS	0.00 LS	-2,077.07 LS
Original Face:	84,600,000.000						

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							
	-2,538.290	-2,538.29	-2,538.29	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							
	678,053,224.870	678,027,598.84	678,027,598.84	36.73	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,168,000,000.000	1,167,902,778.71	1,167,872,631.37	63.27	-30,147.34	0.00	-30,147.34
					66,999.05 GN	0.00 GN	66,999.05 GN
					-97,146.39 LS	0.00 LS	-97,146.39 LS
FUND Total							
0.000	1,846,050,686.580	1,845,927,839.26	1,845,897,691.92	100.00	-30,147.34	0.00	-30,147.34
					66,999.05 GN	0.00 GN	66,999.05 GN
					-97,146.39 LS	0.00 LS	-97,146.39 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-29,698.930	-29,698.93	-29,698.93	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							
	1,698.580	1,698.41	1,698.41	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							
	238,719,035.796	238,773,660.58	238,766,779.60	38.02	-6,880.98	0.00	-6,880.98
					0.00 GN	0.00 GN	0.00 GN
					-6,880.98 LS	0.00 LS	-6,880.98 LS
FIXED INCOME							
	385,500,000.000	388,303,533.37	389,205,677.50	61.98	902,144.13	0.00	902,144.13
					902,144.13 GN	0.00 GN	902,144.13 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	183,015,000.000						
FUND Total							
0.000	624,191,035.446	627,049,193.43	627,944,456.58	100.00	895,263.15	0.00	895,263.15
					902,144.13 GN	0.00 GN	902,144.13 GN
					-6,880.98 LS	0.00 LS	-6,880.98 LS
Original Face:	183,015,000.000						

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							
	260,195.000	260,195.00	260,195.00	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							
	85,850,000.000	85,823,281.21	85,823,281.21	18.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	373,389,547.300	379,566,059.60	386,411,920.31	81.78	6,845,860.71	0.00	6,845,860.71
					8,362,509.87 GN	0.00 GN	8,362,509.87 GN
					-1,516,649.16 LS	0.00 LS	-1,516,649.16 LS
Original Face:	266,312,869.000						
FUND Total							
0.000	459,499,742.300	465,649,535.81	472,495,396.52	100.00	6,845,860.71	0.00	6,845,860.71
					8,362,509.87 GN	0.00 GN	8,362,509.87 GN
					-1,516,649.16 LS	0.00 LS	-1,516,649.16 LS
Original Face:	266,312,869.000						

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							
	1,733.000	1,733.00	1,733.00	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	1,733.000	1,733.00	1,733.00	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							
	481,617.340	481,617.34	481,617.34	0.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	54,000,000.000	53,974,647.96	53,974,647.96	17.24	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	249,648,064.000	251,852,121.09	258,614,102.64	82.61	6,761,981.55	0.00	6,761,981.55
					7,374,885.58 GN	0.00 GN	7,374,885.58 GN
					-612,904.03 LS	0.00 LS	-612,904.03 LS
Original Face:	179,922,434.000						
FUND Total							
0.000	304,129,681.340	306,308,386.39	313,070,367.94	100.00	6,761,981.55	0.00	6,761,981.55
					7,374,885.58 GN	0.00 GN	7,374,885.58 GN
					-612,904.03 LS	0.00 LS	-612,904.03 LS
Original Face:	179,922,434.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,853,061.970	1,853,061.97	1,853,061.97	0.43	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	254,502,599.410	254,520,974.71	254,520,974.71	59.13	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							
	170,447,321.170	170,384,570.36	174,085,840.12	40.44	3,701,269.76	0.00	3,701,269.76
					3,743,531.49 GN	0.00 GN	3,743,531.49 GN
					-42,261.73 LS	0.00 LS	-42,261.73 LS
Original Face:	347,157,502.000						
FUND Total							
0.000	426,802,982.550	426,758,607.04	430,459,876.80	100.00	3,701,269.76	0.00	3,701,269.76
					3,743,531.49 GN	0.00 GN	3,743,531.49 GN
					-42,261.73 LS	0.00 LS	-42,261.73 LS
Original Face:	347,157,502.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	404,487,625.390	404,331,628.08	404,330,645.39	72.05	-982.69	0.00	-982.69
					0.00 GN	0.00 GN	0.00 GN
					-982.69 LS	0.00 LS	-982.69 LS
EQUITY							
	151,867,269.890	151,864,241.29	151,867,269.89	27.06	3,028.60	0.00	3,028.60
					3,028.60 GN	0.00 GN	3,028.60 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	5,000,000.000	4,999,999.95	5,003,045.65	0.89	3,045.70	0.00	3,045.70
					3,045.70 GN	0.00 GN	3,045.70 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	561,354,895.280	561,195,869.32	561,200,960.93	100.00	5,091.61	0.00	5,091.61
					6,074.30 GN	0.00 GN	6,074.30 GN
					-982.69 LS	0.00 LS	-982.69 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.510	-0.51	-0.51	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							
	96,489.540	96,489.54	96,489.54	2.41	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	10,758.510	3,152,395.35	3,906,801.22	97.59	754,405.87	0.00	754,405.87
					754,405.87 GN	0.00 GN	754,405.87 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	107,247.540	3,248,884.38	4,003,290.25	100.00	754,405.87	0.00	754,405.87
					754,405.87 GN	0.00 GN	754,405.87 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-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							
	42,658.360	42,658.36	42,658.36	2.34	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	4,334.450	1,442,268.44	1,783,217.01	97.66	340,948.57	0.00	340,948.57
					340,948.57 GN	0.00 GN	340,948.57 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	46,992.800	1,484,926.79	1,825,875.36	100.00	340,948.57	0.00	340,948.57
					340,948.57 GN	0.00 GN	340,948.57 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							
	26,228.420	26,228.42	26,228.42	2.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	13,294.520	1,012,448.14	1,274,402.15	97.98	261,954.01	0.00	261,954.01
					261,954.01 GN	0.00 GN	261,954.01 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	39,522.940	1,038,676.56	1,300,630.57	100.00	261,954.01	0.00	261,954.01
					261,954.01 GN	0.00 GN	261,954.01 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							
	879.850	879.85	879.85	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	38,518.810	4,357,505.62	4,484,933.80	99.98	127,428.18	0.00	127,428.18
					127,428.18 GN	0.00 GN	127,428.18 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	39,398.660	4,358,385.47	4,485,813.65	100.00	127,428.18	0.00	127,428.18
					127,428.18 GN	0.00 GN	127,428.18 GN
					0.00 LS	0.00 LS	0.00 LS