Holdings

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

As of: *April 30, 2022* *View Date:* *May 4, 2022*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-780.710	Local	1.000000	-780.71	1.000000	-780.71	0.00	0.00
				Base	1.000000	-780.71	1.000000	-780.71	0.00	0.00
US DOLLAR Total										
			-780.710	Local		-780.71		-780.71	0.00	0.00
				Base		-780.71		-780.71	0.00	0.00
CASH Total										
			-780.710	Base		-780.71		-780.71	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						0.313097	31 Dec 2030		
			22,665,140.750	Local	100.000000	22,665,140.75	100.000000	22,665,140.75	0.00	2.11
				Base	100.000000	22,665,140.75	100.000000	22,665,140.75	0.00	2.11
US DOLLAR Total										
			22,665,140.750	Local		22,665,140.75		22,665,140.75	0.00	2.11
				Base		22,665,140.75		22,665,140.75	0.00	2.11
CASH EQUIVALENT Total										
			22,665,140.750	Base		22,665,140.75		22,665,140.75	0.00	2.11
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01									
			29,774.000	Local	43.575196	1,297,407.88	127.400000	3,793,207.60	2,495,799.72	0.35
				Base	43.575196	1,297,407.88	127.400000	3,793,207.60	2,495,799.72	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
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	25,279.000	65.217919	1,648,643.78	113.450000	2,867,902.55	1,219,258.77	0.27
		Base		65.217919	1,648,643.78	113.450000	2,867,902.55	1,219,258.77	0.27
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	43,637.000	39.141146	1,708,002.17	67.880000	2,962,079.56	1,254,077.39	0.28
		Base		39.141146	1,708,002.17	67.880000	2,962,079.56	1,254,077.39	0.28
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	57,043.000	14.745060	841,102.48	27.620000	1,575,527.66	734,425.18	0.15
		Base		14.745060	841,102.48	27.620000	1,575,527.66	734,425.18	0.15
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	16,991.000	117.838176	2,002,188.45	172.480000	2,930,607.68	928,419.23	0.27
		Base		117.838176	2,002,188.45	172.480000	2,930,607.68	928,419.23	0.27
00766T100	AECOM COMMON STOCK USD.01								
		Local	19,829.000	33.884968	671,905.03	70.560000	1,399,134.24	727,229.21	0.13
		Base		33.884968	671,905.03	70.560000	1,399,134.24	727,229.21	0.13
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	19,724.000	83.224751	1,641,524.99	125.570000	2,476,742.68	835,217.69	0.23
		Base		83.224751	1,641,524.99	125.570000	2,476,742.68	835,217.69	0.23
013872106	ALCOA CORP COMMON STOCK USD.01								
		Local	89,325.000	59.326800	5,299,366.42	67.800000	6,056,235.00	756,868.58	0.56
		Base		59.326800	5,299,366.42	67.800000	6,056,235.00	756,868.58	0.56
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	6,647.000	406.360035	2,701,075.15	836.500000	5,560,215.50	2,859,140.35	0.52
		Base		406.360035	2,701,075.15	836.500000	5,560,215.50	2,859,140.35	0.52
018522300	ALLETE INC COMMON STOCK								
		Local	25,508.000	67.763749	1,728,517.71	59.340000	1,513,644.72	-214,872.99	0.14
		Base		67.763749	1,728,517.71	59.340000	1,513,644.72	-214,872.99	0.14
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
		Local	24,156.000	38.541983	931,020.14	54.800000	1,323,748.80	392,728.66	0.12
		Base		38.541983	931,020.14	54.800000	1,323,748.80	392,728.66	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023436108	AMEDISYS INC COMMON STOCK USD.001							
	15,819.000	Local	135.477273	2,143,114.98	127.650000	2,019,295.35	-123,819.63	0.19
		Base	135.477273	2,143,114.98	127.650000	2,019,295.35	-123,819.63	0.19
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	67,519.000	Local	41.150733	2,778,456.33	64.670000	4,366,453.73	1,587,997.40	0.41
		Base	41.150733	2,778,456.33	64.670000	4,366,453.73	1,587,997.40	0.41
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	74,452.000	Local	16.844573	1,254,112.12	15.110000	1,124,969.72	-129,142.40	0.10
		Base	16.844573	1,254,112.12	15.110000	1,124,969.72	-129,142.40	0.10
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	32,131.000	Local	50.696284	1,628,922.30	138.480000	4,449,500.88	2,820,578.58	0.41
		Base	50.696284	1,628,922.30	138.480000	4,449,500.88	2,820,578.58	0.41
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	48,644.000	Local	25.577646	1,244,199.02	18.810000	914,993.64	-329,205.38	0.09
		Base	25.577646	1,244,199.02	18.810000	914,993.64	-329,205.38	0.09
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	157,546.000	Local	6.928603	1,091,573.75	10.270000	1,617,997.42	526,423.67	0.15
		Base	6.928603	1,091,573.75	10.270000	1,617,997.42	526,423.67	0.15
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	76,169.000	Local	39.072700	2,976,128.46	49.170000	3,745,229.73	769,101.27	0.35
		Base	39.072700	2,976,128.46	49.170000	3,745,229.73	769,101.27	0.35
038336103	APTARGROUP INC COMMON STOCK USD.01							
	31,939.000	Local	57.817799	1,846,642.67	114.830000	3,667,555.37	1,820,912.70	0.34
		Base	57.817799	1,846,642.67	114.830000	3,667,555.37	1,820,912.70	0.34
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	33,026.000	Local	38.464476	1,270,327.78	117.860000	3,892,444.36	2,622,116.58	0.36
		Base	38.464476	1,270,327.78	117.860000	3,892,444.36	2,622,116.58	0.36
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	51,169.000	Local	59.436945	3,041,329.02	41.110000	2,103,557.59	-937,771.43	0.20
		Base	59.436945	3,041,329.02	41.110000	2,103,557.59	-937,771.43	0.20

& 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
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	25,686.000	35.315241	907,107.27	104.970000	2,696,259.42	1,789,152.15	0.25
		Base		35.315241	907,107.27	104.970000	2,696,259.42	1,789,152.15	0.25
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1								
		Local	32,344.000	137.901866	4,460,297.96	158.540000	5,127,817.76	667,519.80	0.48
		Base		137.901866	4,460,297.96	158.540000	5,127,817.76	667,519.80	0.48
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	72,588.000	18.239607	1,323,976.62	19.950000	1,448,130.60	124,153.98	0.13
		Base		18.239607	1,323,976.62	19.950000	1,448,130.60	124,153.98	0.13
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	19,397.000	41.634519	807,584.76	115.910000	2,248,306.27	1,440,721.51	0.21
		Base		41.634519	807,584.76	115.910000	2,248,306.27	1,440,721.51	0.21
05368V106	AVIENT CORP COMMON STOCK USD.01								
		Local	44,391.000	33.935092	1,506,412.65	49.240000	2,185,812.84	679,400.19	0.20
		Base		33.935092	1,506,412.65	49.240000	2,185,812.84	679,400.19	0.20
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	19,446.000	36.047269	700,975.19	267.670000	5,205,110.82	4,504,135.63	0.49
		Base		36.047269	700,975.19	267.670000	5,205,110.82	4,504,135.63	0.49
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	48,017.000	29.687108	1,425,485.85	43.660000	2,096,422.22	670,936.37	0.20
		Base		29.687108	1,425,485.85	43.660000	2,096,422.22	670,936.37	0.20
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	33,156.000	72.183988	2,393,332.31	112.200000	3,720,103.20	1,326,770.89	0.35
		Base		72.183988	2,393,332.31	112.200000	3,720,103.20	1,326,770.89	0.35
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01								
		Local	65,970.000	27.889129	1,839,845.86	64.350000	4,245,169.50	2,405,323.64	0.40
		Base		27.889129	1,839,845.86	64.350000	4,245,169.50	2,405,323.64	0.40
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	19,531.000	56.562887	1,104,729.75	74.340000	1,451,934.54	347,204.79	0.14
		Base		56.562887	1,104,729.75	74.340000	1,451,934.54	347,204.79	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417N103	BANK OZK COMMON STOCK								
		Local	58,704.000	40.627193	2,384,978.72	38.420000	2,255,407.68	-129,571.04	0.21
		Base		40.627193	2,384,978.72	38.420000	2,255,407.68	-129,571.04	0.21
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,785.000	66.415578	1,446,863.36	51.630000	1,124,759.55	-322,103.81	0.10
		Base		66.415578	1,446,863.36	51.630000	1,124,759.55	-322,103.81	0.10
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01								
		Local	54,088.000	17.151090	927,668.13	21.430000	1,159,105.84	231,437.71	0.11
		Base		17.151090	927,668.13	21.430000	1,159,105.84	231,437.71	0.11
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	30,965.000	46.053397	1,426,043.44	73.240000	2,267,876.60	841,833.16	0.21
		Base		46.053397	1,426,043.44	73.240000	2,267,876.60	841,833.16	0.21
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	21,691.000	82.999758	1,800,347.75	58.010000	1,258,294.91	-542,052.84	0.12
		Base		82.999758	1,800,347.75	58.010000	1,258,294.91	-542,052.84	0.12
093671105	H+R BLOCK INC COMMON STOCK								
		Local	79,834.000	15.867613	1,266,775.04	26.070000	2,081,272.38	814,497.34	0.19
		Base		15.867613	1,266,775.04	26.070000	2,081,272.38	814,497.34	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,555.000	332.516716	1,514,613.64	375.000000	1,708,125.00	193,511.36	0.16
		Base		332.516716	1,514,613.64	375.000000	1,708,125.00	193,511.36	0.16
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	39,793.000	33.226535	1,322,183.52	60.580000	2,410,659.94	1,088,476.42	0.22
		Base		33.226535	1,322,183.52	60.580000	2,410,659.94	1,088,476.42	0.22
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	37,783.000	37.586203	1,420,119.50	51.360000	1,940,534.88	520,415.38	0.18
		Base		37.586203	1,420,119.50	51.360000	1,940,534.88	520,415.38	0.18
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	36.330000	147,935.76	56,291.92	0.01
		Base		22.505855	91,643.84	36.330000	147,935.76	56,291.92	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	23,850.000	78.288483	1,867,180.31	58.950000	1,405,957.50	-461,222.81	0.13
		Base		78.288483	1,867,180.31	58.950000	1,405,957.50	-461,222.81	0.13
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	144,514.000	17.137930	2,476,670.78	25.380000	3,667,765.32	1,191,094.54	0.34
		Base		17.137930	2,476,670.78	25.380000	3,667,765.32	1,191,094.54	0.34
114340102	AZENTA INC COMMON STOCK USD.01								
		Local	36,349.000	80.056809	2,909,984.94	74.960000	2,724,721.04	-185,263.90	0.25
		Base		80.056809	2,909,984.94	74.960000	2,724,721.04	-185,263.90	0.25
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	49,301.000	85.022583	4,191,698.37	57.490000	2,834,314.49	-1,357,383.88	0.26
		Base		85.022583	4,191,698.37	57.490000	2,834,314.49	-1,357,383.88	0.26
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	37,407.000	29.744739	1,112,661.45	75.610000	2,828,343.27	1,715,681.82	0.26
		Base		29.744739	1,112,661.45	75.610000	2,828,343.27	1,715,681.82	0.26
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	92,916.000	35.631657	3,310,751.07	61.570000	5,720,838.12	2,410,087.05	0.53
		Base		35.631657	3,310,751.07	61.570000	5,720,838.12	2,410,087.05	0.53
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	56,664.000	34.765253	1,969,938.32	54.410000	3,083,088.24	1,113,149.92	0.29
		Base		34.765253	1,969,938.32	54.410000	3,083,088.24	1,113,149.92	0.29
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	13,866.000	129.009607	1,788,847.21	178.910000	2,480,766.06	691,918.85	0.23
		Base		129.009607	1,788,847.21	178.910000	2,480,766.06	691,918.85	0.23
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	58,418.000	17.175346	1,003,349.39	24.140000	1,410,210.52	406,861.13	0.13
		Base		17.175346	1,003,349.39	24.140000	1,410,210.52	406,861.13	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	98,248.000	10.061077	988,480.67	20.550000	2,018,996.40	1,030,515.73	0.19
		Base		10.061077	988,480.67	20.550000	2,018,996.40	1,030,515.73	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,405.000	Local	698.086549	1,678,898.15	1,166.200000	2,804,711.00	1,125,812.85	0.26
		Base	698.086549	1,678,898.15	1,166.200000	2,804,711.00	1,125,812.85	0.26
127055101	CABOT CORP COMMON STOCK USD1.0							
	27,456.000	Local	32.036678	879,599.03	65.850000	1,807,977.60	928,378.57	0.17
		Base	32.036678	879,599.03	65.850000	1,807,977.60	928,378.57	0.17
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	11,318.000	Local	174.925110	1,979,802.39	265.300000	3,002,665.40	1,022,863.01	0.28
		Base	174.925110	1,979,802.39	265.300000	3,002,665.40	1,022,863.01	0.28
12740C103	CADENCE BANK COMMON STOCK USD2.5							
	91,382.000	Local	26.061766	2,381,576.34	25.040000	2,288,205.28	-93,371.06	0.21
		Base	26.061766	2,381,576.34	25.040000	2,288,205.28	-93,371.06	0.21
13100M509	CALIX INC COMMON STOCK							
	26,604.000	Local	65.135822	1,732,873.40	39.910000	1,061,765.64	-671,107.76	0.10
		Base	65.135822	1,732,873.40	39.910000	1,061,765.64	-671,107.76	0.10
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
	56,860.000	Local	33.530127	1,906,523.04	21.940000	1,247,508.40	-659,014.64	0.12
		Base	33.530127	1,906,523.04	21.940000	1,247,508.40	-659,014.64	0.12
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	39,317.000	Local	65.341966	2,569,050.06	156.890000	6,168,444.13	3,599,394.07	0.57
		Base	65.341966	2,569,050.06	156.890000	6,168,444.13	3,599,394.07	0.57
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	25,369.000	Local	65.568917	1,663,417.85	259.360000	6,579,703.84	4,916,285.99	0.61
		Base	65.568917	1,663,417.85	259.360000	6,579,703.84	4,916,285.99	0.61
146229109	CARTER S INC COMMON STOCK USD.01							
	20,507.000	Local	58.199646	1,193,500.15	84.240000	1,727,509.68	534,009.53	0.16
		Base	58.199646	1,193,500.15	84.240000	1,727,509.68	534,009.53	0.16
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	18,005.000	Local	109.752017	1,976,085.06	201.300000	3,624,406.50	1,648,321.44	0.34
		Base	109.752017	1,976,085.06	201.300000	3,624,406.50	1,648,321.44	0.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	36,754.000	Local	18.953766	696,626.72	40.090000	1,473,467.86	776,841.14	0.14
		Base	18.953766	696,626.72	40.090000	1,473,467.86	776,841.14	0.14
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	98,044.000	Local	21.640062	2,121,678.22	21.100000	2,068,728.40	-52,949.82	0.19
		Base	21.640062	2,121,678.22	21.100000	2,068,728.40	-52,949.82	0.19
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	22,245.000	Local	171.680000	3,819,021.60	168.820000	3,755,400.90	-63,620.70	0.35
		Base	171.680000	3,819,021.60	168.820000	3,755,400.90	-63,620.70	0.35
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,470.000	Local	343.533471	2,566,195.03	491.390000	3,670,683.30	1,104,488.27	0.34
		Base	343.533471	2,566,195.03	491.390000	3,670,683.30	1,104,488.27	0.34
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
	77,641.000	Local	20.932832	1,625,246.03	33.070000	2,567,587.87	942,341.84	0.24
		Base	20.932832	1,625,246.03	33.070000	2,567,587.87	942,341.84	0.24
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	15,925.000	Local	104.621322	1,666,094.55	140.460000	2,236,825.50	570,730.95	0.21
		Base	104.621322	1,666,094.55	140.460000	2,236,825.50	570,730.95	0.21
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	16,703.000	Local	58.418040	975,756.53	202.940000	3,389,706.82	2,413,950.29	0.32
		Base	58.418040	975,756.53	202.940000	3,389,706.82	2,413,950.29	0.32
171779309	CIENA CORP COMMON STOCK USD.01							
	75,149.000	Local	23.730299	1,783,308.26	55.170000	4,145,970.33	2,362,662.07	0.39
		Base	23.730299	1,783,308.26	55.170000	4,145,970.33	2,362,662.07	0.39
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	27,794.000	Local	58.403109	1,623,256.01	75.800000	2,106,785.20	483,529.19	0.20
		Base	58.403109	1,623,256.01	75.800000	2,106,785.20	483,529.19	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	24,289.000	Local	46.047557	1,118,449.10	104.930000	2,548,644.77	1,430,195.67	0.24
		Base	46.047557	1,118,449.10	104.930000	2,548,644.77	1,430,195.67	0.24

& 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
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	231,986.000	Local	17.240466	3,999,546.79	25.490000	5,913,323.14	1,913,776.35	0.55
		Base	17.240466	3,999,546.79	25.490000	5,913,323.14	1,913,776.35	0.55
192422103	COGNEX CORP COMMON STOCK USD.002							
	85,783.000	Local	27.759616	2,381,303.13	67.630000	5,801,504.29	3,420,201.16	0.54
		Base	27.759616	2,381,303.13	67.630000	5,801,504.29	3,420,201.16	0.54
192479103	COHERENT INC COMMON STOCK USD.01							
	12,020.000	Local	182.710954	2,196,185.67	267.900000	3,220,158.00	1,023,972.33	0.30
		Base	182.710954	2,196,185.67	267.900000	3,220,158.00	1,023,972.33	0.30
194014502	ENOVIS CORP COMMON STOCK USD.001							
	21,985.000	Local	53.591804	1,178,215.80	64.870000	1,426,166.95	247,951.15	0.13
		Base	53.591804	1,178,215.80	64.870000	1,426,166.95	247,951.15	0.13
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	16,771.000	Local	97.089562	1,628,289.04	82.160000	1,377,905.36	-250,383.68	0.13
		Base	97.089562	1,628,289.04	82.160000	1,377,905.36	-250,383.68	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	53,616.000	Local	30.662311	1,643,990.45	68.370000	3,665,725.92	2,021,735.47	0.34
		Base	30.662311	1,643,990.45	68.370000	3,665,725.92	2,021,735.47	0.34
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	58,943.000	Local	15.563670	917,369.43	41.000000	2,416,663.00	1,499,293.57	0.23
		Base	15.563670	917,369.43	41.000000	2,416,663.00	1,499,293.57	0.23
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	21,621.000	Local	64.325929	1,390,790.91	61.000000	1,318,881.00	-71,909.91	0.12
		Base	64.325929	1,390,790.91	61.000000	1,318,881.00	-71,909.91	0.12
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,815.000	Local	49.958348	1,039,883.02	157.480000	3,277,946.20	2,238,063.18	0.31
		Base	49.958348	1,039,883.02	157.480000	3,277,946.20	2,238,063.18	0.31
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
	1.000	Local	29.050000	29.05	52.720000	52.72	23.67	0.00
		Base	29.050000	29.05	52.720000	52.72	23.67	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	54,500.000	Local	30.229537	1,647,509.75	26.690000	1,454,605.00	-192,904.75	0.14
		Base	30.229537	1,647,509.75	26.690000	1,454,605.00	-192,904.75	0.14
222070203	COTY INC CL A COMMON STOCK USD.01							
	166,860.000	Local	4.075848	680,096.08	8.110000	1,353,234.60	673,138.52	0.13
		Base	4.075848	680,096.08	8.110000	1,353,234.60	673,138.52	0.13
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	72,143.000	Local	37.543805	2,708,522.71	35.900000	2,589,933.70	-118,589.01	0.24
		Base	37.543805	2,708,522.71	35.900000	2,589,933.70	-118,589.01	0.24
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,413.000	Local	145.798488	1,663,998.14	110.990000	1,266,728.87	-397,269.27	0.12
		Base	145.798488	1,663,998.14	110.990000	1,266,728.87	-397,269.27	0.12
224399105	CRANE CO COMMON STOCK USD1.0							
	24,220.000	Local	45.080728	1,091,855.24	96.230000	2,330,690.60	1,238,835.36	0.22
		Base	45.080728	1,091,855.24	96.230000	2,330,690.60	1,238,835.36	0.22
227046109	CROCS INC COMMON STOCK USD.001							
	28,553.000	Local	111.751657	3,190,845.06	66.430000	1,896,775.79	-1,294,069.27	0.18
		Base	111.751657	3,190,845.06	66.430000	1,896,775.79	-1,294,069.27	0.18
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	27,647.000	Local	67.580398	1,868,395.27	132.290000	3,657,421.63	1,789,026.36	0.34
		Base	67.580398	1,868,395.27	132.290000	3,657,421.63	1,789,026.36	0.34
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	19,039.000	Local	78.597906	1,496,425.54	142.910000	2,720,863.49	1,224,437.95	0.25
		Base	78.597906	1,496,425.54	142.910000	2,720,863.49	1,224,437.95	0.25
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	46,934.000	Local	40.397461	1,896,014.45	53.750000	2,522,702.50	626,688.05	0.24
		Base	40.397461	1,896,014.45	53.750000	2,522,702.50	626,688.05	0.24
235825205	DANA INC COMMON STOCK USD.01							
	69,982.000	Local	19.663271	1,376,075.04	14.810000	1,036,433.42	-339,641.62	0.10
		Base	19.663271	1,376,075.04	14.810000	1,036,433.42	-339,641.62	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	78,509.000	Local	27.967216	2,195,678.20	73.390000	5,761,775.51	3,566,097.31	0.54
		Base	27.967216	2,195,678.20	73.390000	5,761,775.51	3,566,097.31	0.54
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	13,217.000	Local	81.753616	1,080,537.54	265.750000	3,512,417.75	2,431,880.21	0.33
		Base	81.753616	1,080,537.54	265.750000	3,512,417.75	2,431,880.21	0.33
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,524.000	Local	33.457128	1,021,245.37	96.420000	2,943,124.08	1,921,878.71	0.27
		Base	33.457128	1,021,245.37	96.420000	2,943,124.08	1,921,878.71	0.27
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001							
	42,811.000	Local	57.596786	2,465,776.01	31.650000	1,354,968.15	-1,110,807.86	0.13
		Base	57.596786	2,465,776.01	31.650000	1,354,968.15	-1,110,807.86	0.13
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	59,938.000	Local	30.341593	1,818,614.40	49.040000	2,939,359.52	1,120,745.12	0.27
		Base	30.341593	1,818,614.40	49.040000	2,939,359.52	1,120,745.12	0.27
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	85,146.000	Local	32.118587	2,734,769.22	29.460000	2,508,401.16	-226,368.06	0.23
		Base	32.118587	2,734,769.22	29.460000	2,508,401.16	-226,368.06	0.23
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	14,644.000	Local	77.908027	1,140,885.15	84.910000	1,243,422.04	102,536.89	0.12
		Base	77.908027	1,140,885.15	84.910000	1,243,422.04	102,536.89	0.12
26884L109	EQT CORP COMMON STOCK							
	145,957.000	Local	17.435812	2,544,878.78	39.750000	5,801,790.75	3,256,911.97	0.54
		Base	17.435812	2,544,878.78	39.750000	5,801,790.75	3,256,911.97	0.54
26884U109	EPR PROPERTIES REIT USD.01							
	36,295.000	Local	55.169985	2,002,394.60	52.520000	1,906,213.40	-96,181.20	0.18
		Base	55.169985	2,002,394.60	52.520000	1,906,213.40	-96,181.20	0.18
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	19,168.000	Local	71.276868	1,366,235.00	123.320000	2,363,797.76	997,562.76	0.22
		Base	71.276868	1,366,235.00	123.320000	2,363,797.76	997,562.76	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
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	68,853.000	Local	26.795550	1,844,954.02	71.300000	4,909,218.90	3,064,264.88	0.46
		Base	26.795550	1,844,954.02	71.300000	4,909,218.90	3,064,264.88	0.46
277276101	EASTGROUP PROPERTIES INC REIT							
	19,740.000	Local	119.814813	2,365,144.40	187.500000	3,701,250.00	1,336,105.60	0.35
		Base	119.814813	2,365,144.40	187.500000	3,701,250.00	1,336,105.60	0.35
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	25,897.000	Local	54.112142	1,401,342.15	106.480000	2,757,512.56	1,356,170.41	0.26
		Base	54.112142	1,401,342.15	106.480000	2,757,512.56	1,356,170.41	0.26
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	48,274.000	Local	46.991516	2,268,468.46	68.830000	3,322,699.42	1,054,230.96	0.31
		Base	46.991516	2,268,468.46	68.830000	3,322,699.42	1,054,230.96	0.31
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	31,805.000	Local	30.332269	964,717.82	30.290000	963,373.45	-1,344.37	0.09
		Base	30.332269	964,717.82	30.290000	963,373.45	-1,344.37	0.09
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,015.000	Local	66.553469	1,332,067.68	65.460000	1,310,181.90	-21,885.78	0.12
		Base	66.553469	1,332,067.68	65.460000	1,310,181.90	-21,885.78	0.12
29404K106	ENVESTNET INC COMMON STOCK							
	26,513.000	Local	79.620781	2,110,985.77	79.640000	2,111,495.32	509.55	0.20
		Base	79.620781	2,110,985.77	79.640000	2,111,495.32	509.55	0.20
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	78,296.000	Local	43.685069	3,420,366.18	39.620000	3,102,087.52	-318,278.66	0.29
		Base	43.685069	3,420,366.18	39.620000	3,102,087.52	-318,278.66	0.29
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	197,259.000	Local	14.154375	2,792,077.87	7.860000	1,550,455.74	-1,241,622.13	0.14
		Base	14.154375	2,792,077.87	7.860000	1,550,455.74	-1,241,622.13	0.14
29605J106	ESAB CORP COMMON STOCK USD.001							
	21,985.000	Local	45.301608	995,955.86	47.000000	1,033,295.00	37,339.14	0.10
		Base	45.301608	995,955.86	47.000000	1,033,295.00	37,339.14	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	111,593.000	Local	26.712651	2,980,944.86	44.760000	4,994,902.68	2,013,957.82	0.47
		Base	26.712651	2,980,944.86	44.760000	4,994,902.68	2,013,957.82	0.47
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	25,618.000	Local	131.449600	3,367,475.86	121.650000	3,116,429.70	-251,046.16	0.29
		Base	131.449600	3,367,475.86	121.650000	3,116,429.70	-251,046.16	0.29
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	18,932.000	Local	80.760973	1,528,966.75	105.750000	2,002,059.00	473,092.25	0.19
		Base	80.760973	1,528,966.75	105.750000	2,002,059.00	473,092.25	0.19
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	153,516.000	Local	20.962084	3,218,015.23	22.340000	3,429,547.44	211,532.21	0.32
		Base	20.962084	3,218,015.23	22.340000	3,429,547.44	211,532.21	0.32
302520101	FNB CORP COMMON STOCK USD.01							
	164,860.000	Local	12.227027	2,015,747.74	11.520000	1,899,187.20	-116,560.54	0.18
		Base	12.227027	2,015,747.74	11.520000	1,899,187.20	-116,560.54	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,637.000	Local	110.821671	1,843,740.14	157.710000	2,623,821.27	780,081.13	0.24
		Base	110.821671	1,843,740.14	157.710000	2,623,821.27	780,081.13	0.24
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	12,751.000	Local	89.501653	1,141,235.58	373.510000	4,762,626.01	3,621,390.43	0.44
		Base	89.501653	1,141,235.58	373.510000	4,762,626.01	3,621,390.43	0.44
314211103	FEDERATED HERMES INC COMMON STOCK							
	46,989.000	Local	23.252776	1,092,624.70	28.480000	1,338,246.72	245,622.02	0.12
		Base	23.252776	1,092,624.70	28.480000	1,338,246.72	245,622.02	0.12
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	53,259.000	Local	24.694372	1,315,197.56	58.310000	3,105,532.29	1,790,334.73	0.29
		Base	24.694372	1,315,197.56	58.310000	3,105,532.29	1,790,334.73	0.29
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	62,241.000	Local	27.919709	1,737,750.60	39.980000	2,488,395.18	750,644.58	0.23
		Base	27.919709	1,737,750.60	39.980000	2,488,395.18	750,644.58	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	259,097.000	Local	11.616036	3,009,680.12	22.380000	5,798,590.86	2,788,910.74	0.54
		Base	11.616036	3,009,680.12	22.380000	5,798,590.86	2,788,910.74	0.54
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	63,217.000	Local	27.005505	1,707,207.02	58.000000	3,666,586.00	1,959,378.98	0.34
		Base	27.005505	1,707,207.02	58.000000	3,666,586.00	1,959,378.98	0.34
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	47,979.000	Local	49.110193	2,356,257.97	73.030000	3,503,906.37	1,147,648.40	0.33
		Base	49.110193	2,356,257.97	73.030000	3,503,906.37	1,147,648.40	0.33
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	39,035.000	Local	81.652217	3,187,294.30	79.780000	3,114,212.30	-73,082.00	0.29
		Base	81.652217	3,187,294.30	79.780000	3,114,212.30	-73,082.00	0.29
33829M101	FIVE BELOW COMMON STOCK USD.01							
	27,183.000	Local	81.564100	2,217,156.94	157.100000	4,270,449.30	2,053,292.36	0.40
		Base	81.564100	2,217,156.94	157.100000	4,270,449.30	2,053,292.36	0.40
343412102	FLUOR CORP COMMON STOCK USD.01							
	68,613.000	Local	27.937187	1,916,854.22	24.750000	1,698,171.75	-218,682.47	0.16
		Base	27.937187	1,916,854.22	24.750000	1,698,171.75	-218,682.47	0.16
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	96,414.000	Local	15.431447	1,487,807.57	26.520000	2,556,899.28	1,069,091.71	0.24
		Base	15.431447	1,487,807.57	26.520000	2,556,899.28	1,069,091.71	0.24
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	63,206.000	Local	40.041727	2,530,877.37	32.710000	2,067,468.26	-463,409.11	0.19
		Base	40.041727	2,530,877.37	32.710000	2,067,468.26	-463,409.11	0.19
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	42,368.000	Local	36.354058	1,540,248.75	29.310000	1,241,806.08	-298,442.67	0.12
		Base	36.354058	1,540,248.75	29.310000	1,241,806.08	-298,442.67	0.12
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	20,429.000	Local	76.810424	1,569,160.15	81.880000	1,672,726.52	103,566.37	0.16
		Base	76.810424	1,569,160.15	81.880000	1,672,726.52	103,566.37	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	78,265.000	Local	10.888351	852,176.79	15.170000	1,187,280.05	335,103.26	0.11
		Base	10.888351	852,176.79	15.170000	1,187,280.05	335,103.26	0.11
361448103	GATX CORP COMMON STOCK USD.625							
	17,225.000	Local	39.347768	677,765.30	103.390000	1,780,892.75	1,103,127.45	0.17
		Base	39.347768	677,765.30	103.390000	1,780,892.75	1,103,127.45	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	47,837.000	Local	28.016622	1,340,231.17	59.190000	2,831,472.03	1,491,240.86	0.26
		Base	28.016622	1,340,231.17	59.190000	2,831,472.03	1,491,240.86	0.26
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	30,007.000	Local	221.500339	6,646,560.68	125.070000	3,752,975.49	-2,893,585.19	0.35
		Base	221.500339	6,646,560.68	125.070000	3,752,975.49	-2,893,585.19	0.35
364760108	GAP INC/THE COMMON STOCK USD.05							
	103,270.000	Local	15.898564	1,641,844.70	12.420000	1,282,613.40	-359,231.30	0.12
		Base	15.898564	1,641,844.70	12.420000	1,282,613.40	-359,231.30	0.12
371901109	GENTEX CORP COMMON STOCK USD.06							
	114,760.000	Local	13.021657	1,494,365.31	29.350000	3,368,206.00	1,873,840.69	0.31
		Base	13.021657	1,494,365.31	29.350000	3,368,206.00	1,873,840.69	0.31
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	52,632.000	Local	37.128230	1,954,133.01	45.760000	2,408,440.32	454,307.31	0.22
		Base	37.128230	1,954,133.01	45.760000	2,408,440.32	454,307.31	0.22
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	38,345.000	Local	31.165525	1,195,042.04	66.220000	2,539,205.90	1,344,163.86	0.24
		Base	31.165525	1,195,042.04	66.220000	2,539,205.90	1,344,163.86	0.24
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	136,332.000	Local	17.816866	2,429,008.92	13.320000	1,815,942.24	-613,066.68	0.17
		Base	17.816866	2,429,008.92	13.320000	1,815,942.24	-613,066.68	0.17
384109104	GRACO INC COMMON STOCK USD1.0							
	82,468.000	Local	20.284444	1,672,817.51	62.020000	5,114,665.36	3,441,847.85	0.48
		Base	20.284444	1,672,817.51	62.020000	5,114,665.36	3,441,847.85	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
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,935.000	Local	444.425323	859,963.00	592.370000	1,146,235.95	286,272.95	0.11
		Base	444.425323	859,963.00	592.370000	1,146,235.95	286,272.95	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	19,225.000	Local	93.388449	1,795,392.94	95.970000	1,845,023.25	49,630.31	0.17
		Base	93.388449	1,795,392.94	95.970000	1,845,023.25	49,630.31	0.17
397624107	GREIF INC CL A COMMON STOCK							
	12,883.000	Local	49.402821	636,456.54	60.680000	781,740.44	145,283.90	0.07
		Base	49.402821	636,456.54	60.680000	781,740.44	145,283.90	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	42,395.000	Local	38.461610	1,630,579.97	33.670000	1,427,439.65	-203,140.32	0.13
		Base	38.461610	1,630,579.97	33.670000	1,427,439.65	-203,140.32	0.13
403949100	HF SINCLAIR CORP COMMON STOCK							
	72,536.000	Local	33.801566	2,451,830.42	38.020000	2,757,818.72	305,988.30	0.26
		Base	33.801566	2,451,830.42	38.020000	2,757,818.72	305,988.30	0.26
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,800.000	Local	94.840261	2,352,038.47	50.670000	1,256,616.00	-1,095,422.47	0.12
		Base	94.840261	2,352,038.47	50.670000	1,256,616.00	-1,095,422.47	0.12
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	44,312.000	Local	27.389441	1,213,680.90	33.540000	1,486,224.48	272,543.58	0.14
		Base	27.389441	1,213,680.90	33.540000	1,486,224.48	272,543.58	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	68,310.000	Local	42.604713	2,910,327.95	39.900000	2,725,569.00	-184,758.95	0.25
		Base	42.604713	2,910,327.95	39.900000	2,725,569.00	-184,758.95	0.25
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	42,128.000	Local	32.436588	1,366,488.57	46.770000	1,970,326.56	603,837.99	0.18
		Base	32.436588	1,366,488.57	46.770000	1,970,326.56	603,837.99	0.18
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	169,434.000	Local	16.821647	2,850,158.92	13.260000	2,246,694.84	-603,464.08	0.21
		Base	16.821647	2,850,158.92	13.260000	2,246,694.84	-603,464.08	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	17,263.000	Local	61.105628	1,054,866.46	146.820000	2,534,553.66	1,479,687.20	0.24
		Base	61.105628	1,054,866.46	146.820000	2,534,553.66	1,479,687.20	0.24
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	74,661.000	Local	23.623783	1,763,775.29	36.450000	2,721,393.45	957,618.16	0.25
		Base	23.623783	1,763,775.29	36.450000	2,721,393.45	957,618.16	0.25
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	53,038.000	Local	28.163402	1,493,730.52	41.110000	2,180,392.18	686,661.66	0.20
		Base	28.163402	1,493,730.52	41.110000	2,180,392.18	686,661.66	0.20
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	1,000.000	Local	46.808790	46,808.79	17.090000	17,090.00	-29,718.79	0.00
		Base	46.808790	46,808.79	17.090000	17,090.00	-29,718.79	0.00
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	71,587.000	Local	30.621951	2,192,133.59	27.080000	1,938,575.96	-253,557.63	0.18
		Base	30.621951	2,192,133.59	27.080000	1,938,575.96	-253,557.63	0.18
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,563.000	Local	82.167949	3,332,978.51	62.320000	2,527,886.16	-805,092.35	0.24
		Base	82.167949	3,332,978.51	62.320000	2,527,886.16	-805,092.35	0.24
428291108	HEXCEL CORP COMMON STOCK USD.01							
	40,705.000	Local	42.226471	1,718,828.49	54.360000	2,212,723.80	493,895.31	0.21
		Base	42.226471	1,718,828.49	54.360000	2,212,723.80	493,895.31	0.21
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	50,894.000	Local	35.249598	1,793,993.03	40.840000	2,078,510.96	284,517.93	0.19
		Base	35.249598	1,793,993.03	40.840000	2,078,510.96	284,517.93	0.19
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	73,073.000	Local	21.625397	1,580,232.61	21.620000	1,579,838.26	-394.35	0.15
		Base	21.625397	1,580,232.61	21.620000	1,579,838.26	-394.35	0.15
443510607	HUBBELL INC COMMON STOCK USD.01							
	26,399.000	Local	74.490148	1,966,465.41	195.360000	5,157,308.64	3,190,843.23	0.48
		Base	74.490148	1,966,465.41	195.360000	5,157,308.64	3,190,843.23	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
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	73,983.000	Local	23.827151	1,762,804.14	23.280000	1,722,324.24	-40,479.90	0.16
		Base	23.827151	1,762,804.14	23.280000	1,722,324.24	-40,479.90	0.16
449253103	IAA INC COMMON STOCK USD.01							
	65,427.000	Local	52.064756	3,406,440.78	36.650000	2,397,899.55	-1,008,541.23	0.22
		Base	52.064756	3,406,440.78	36.650000	2,397,899.55	-1,008,541.23	0.22
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,675.000	Local	232.182045	2,246,361.29	213.990000	2,070,353.25	-176,008.04	0.19
		Base	232.182045	2,246,361.29	213.990000	2,070,353.25	-176,008.04	0.19
45073V108	ITT INC COMMON STOCK USD1.0							
	41,533.000	Local	28.933227	1,201,683.70	70.220000	2,916,447.26	1,714,763.56	0.27
		Base	28.933227	1,201,683.70	70.220000	2,916,447.26	1,714,763.56	0.27
451107106	IDACORP INC COMMON STOCK							
	24,510.000	Local	51.136503	1,253,355.69	105.180000	2,577,961.80	1,324,606.11	0.24
		Base	51.136503	1,253,355.69	105.180000	2,577,961.80	1,324,606.11	0.24
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,062.000	Local	94.329025	1,798,099.87	59.900000	1,141,813.80	-656,286.07	0.11
		Base	94.329025	1,798,099.87	59.900000	1,141,813.80	-656,286.07	0.11
457187102	INGREDION INC COMMON STOCK USD.01							
	32,283.000	Local	53.739794	1,734,881.78	85.110000	2,747,606.13	1,012,724.35	0.26
		Base	53.739794	1,734,881.78	85.110000	2,747,606.13	1,012,724.35	0.26
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	17,299.000	Local	91.748924	1,587,164.63	106.050000	1,834,558.95	247,394.32	0.17
		Base	91.748924	1,587,164.63	106.050000	1,834,558.95	247,394.32	0.17
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	35,343.000	Local	60.519655	2,138,946.16	61.160000	2,161,577.88	22,631.72	0.20
		Base	60.519655	2,138,946.16	61.160000	2,161,577.88	22,631.72	0.20
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	42,394.000	Local	58.025955	2,459,952.35	59.560000	2,524,986.64	65,034.29	0.24
		Base	58.025955	2,459,952.35	59.560000	2,524,986.64	65,034.29	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	25,826.000	Local	23.025373	594,653.28	39.790000	1,027,616.54	432,963.26	0.10
		Base	23.025373	594,653.28	39.790000	1,027,616.54	432,963.26	0.10
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	64,144.000	Local	40.707244	2,611,125.44	35.710000	2,290,582.24	-320,543.20	0.21
		Base	40.707244	2,611,125.44	35.710000	2,290,582.24	-320,543.20	0.21
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	55,390.000	Local	35.934304	1,990,401.09	26.360000	1,460,080.40	-530,320.69	0.14
		Base	35.934304	1,990,401.09	26.360000	1,460,080.40	-530,320.69	0.14
466313103	JABIL INC COMMON STOCK USD.001							
	69,548.000	Local	26.020553	1,809,677.39	57.730000	4,015,006.04	2,205,328.65	0.37
		Base	26.020553	1,809,677.39	57.730000	4,015,006.04	2,205,328.65	0.37
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	93,879.000	Local	17.946590	1,684,807.95	30.760000	2,887,718.04	1,202,910.09	0.27
		Base	17.946590	1,684,807.95	30.760000	2,887,718.04	1,202,910.09	0.27
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	154,309.000	Local	12.370444	1,908,870.86	11.010000	1,698,942.09	-209,928.77	0.16
		Base	12.370444	1,908,870.86	11.010000	1,698,942.09	-209,928.77	0.16
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	24,487.000	Local	97.368588	2,384,264.61	218.730000	5,356,041.51	2,971,776.90	0.50
		Base	97.368588	2,384,264.61	218.730000	5,356,041.51	2,971,776.90	0.50
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	23,397.000	Local	74.395711	1,740,636.45	88.360000	2,067,358.92	326,722.47	0.19
		Base	74.395711	1,740,636.45	88.360000	2,067,358.92	326,722.47	0.19
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR							
	152,199.000	Local	16.878940	2,568,957.75	5.400000	821,874.60	-1,747,083.15	0.08
		Base	16.878940	2,568,957.75	5.400000	821,874.60	-1,747,083.15	0.08
48242W106	KBR INC COMMON STOCK USD.001							
	68,066.000	Local	25.523120	1,737,256.68	49.230000	3,350,889.18	1,613,632.50	0.31
		Base	25.523120	1,737,256.68	49.230000	3,350,889.18	1,613,632.50	0.31

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
48666K109	KB HOME COMMON STOCK USD1.0							
	41,585.000	Local	16.711705	694,956.24	32.430000	1,348,601.55	653,645.31	0.13
		Base	16.711705	694,956.24	32.430000	1,348,601.55	653,645.31	0.13
488401100	KEMPER CORP COMMON STOCK USD.1							
	29,046.000	Local	44.999778	1,307,063.55	46.160000	1,340,763.36	33,699.81	0.12
		Base	44.999778	1,307,063.55	46.160000	1,340,763.36	33,699.81	0.12
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	40,316.000	Local	29.398288	1,185,221.38	25.730000	1,037,330.68	-147,890.70	0.10
		Base	29.398288	1,185,221.38	25.730000	1,037,330.68	-147,890.70	0.10
49427F108	KILROY REALTY CORP REIT USD.01							
	50,968.000	Local	60.758477	3,096,738.08	70.000000	3,567,760.00	471,021.92	0.33
		Base	60.758477	3,096,738.08	70.000000	3,567,760.00	471,021.92	0.33
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,407.000	Local	200.374414	2,085,296.53	221.690000	2,307,127.83	221,831.30	0.22
		Base	200.374414	2,085,296.53	221.690000	2,307,127.83	221,831.30	0.22
497266106	KIRBY CORP COMMON STOCK USD.1							
	29,166.000	Local	54.256682	1,582,450.38	65.200000	1,901,623.20	319,172.82	0.18
		Base	54.256682	1,582,450.38	65.200000	1,901,623.20	319,172.82	0.18
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	106,265.000	Local	22.254270	2,364,850.00	22.300000	2,369,709.50	4,859.50	0.22
		Base	22.254270	2,364,850.00	22.300000	2,369,709.50	4,859.50	0.22
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	80,522.000	Local	43.178674	3,476,833.19	47.890000	3,856,198.58	379,365.39	0.36
		Base	43.178674	3,476,833.19	47.890000	3,856,198.58	379,365.39	0.36
500255104	KOHLS CORP COMMON STOCK USD.01							
	67,520.000	Local	19.688569	1,329,372.15	57.880000	3,908,057.60	2,578,685.45	0.36
		Base	19.688569	1,329,372.15	57.880000	3,908,057.60	2,578,685.45	0.36
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	87,001.000	Local	18.597235	1,617,978.01	11.890000	1,034,441.89	-583,536.12	0.10
		Base	18.597235	1,617,978.01	11.890000	1,034,441.89	-583,536.12	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
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	15,367.000	Local	126.535380	1,944,469.19	165.850000	2,548,616.95	604,147.76	0.24
		Base	126.535380	1,944,469.19	165.850000	2,548,616.95	604,147.76	0.24
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	42,125.000	Local	44.984374	1,894,966.76	110.410000	4,651,021.25	2,756,054.49	0.43
		Base	44.984374	1,894,966.76	110.410000	4,651,021.25	2,756,054.49	0.43
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,619.000	Local	80.008853	769,605.16	155.180000	1,492,676.42	723,071.26	0.14
		Base	80.008853	769,605.16	155.180000	1,492,676.42	723,071.26	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	18,289.000	Local	56.686643	1,036,742.02	154.900000	2,832,966.10	1,796,224.08	0.26
		Base	56.686643	1,036,742.02	154.900000	2,832,966.10	1,796,224.08	0.26
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	66,443.000	Local	57.680993	3,832,498.22	48.040000	3,191,921.72	-640,576.50	0.30
		Base	57.680993	3,832,498.22	48.040000	3,191,921.72	-640,576.50	0.30
521865204	LEAR CORP COMMON STOCK USD.01							
	28,968.000	Local	135.759455	3,932,679.88	127.940000	3,706,165.92	-226,513.96	0.35
		Base	135.759455	3,932,679.88	127.940000	3,706,165.92	-226,513.96	0.35
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	64,715.000	Local	40.770046	2,638,433.54	35.630000	2,305,795.45	-332,638.09	0.21
		Base	40.770046	2,638,433.54	35.630000	2,305,795.45	-332,638.09	0.21
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	16,336.000	Local	85.124907	1,390,600.48	213.190000	3,482,671.84	2,092,071.36	0.32
		Base	85.124907	1,390,600.48	213.190000	3,482,671.84	2,092,071.36	0.32
53223X107	LIFE STORAGE INC REIT USD.01							
	39,797.000	Local	74.086741	2,948,430.04	132.490000	5,272,704.53	2,324,274.49	0.49
		Base	74.086741	2,948,430.04	132.490000	5,272,704.53	2,324,274.49	0.49
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	28,650.000	Local	45.476463	1,302,900.67	134.730000	3,860,014.50	2,557,113.83	0.36
		Base	45.476463	1,302,900.67	134.730000	3,860,014.50	2,557,113.83	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
536797103	LITHIA MOTORS INC COMMON STOCK							
	2,446.000	Local	305.092547	746,256.37	283.130000	692,535.98	-53,720.39	0.06
		Base	305.092547	746,256.37	283.130000	692,535.98	-53,720.39	0.06
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,951.000	Local	157.153743	1,878,144.38	229.250000	2,739,766.75	861,622.37	0.26
		Base	157.153743	1,878,144.38	229.250000	2,739,766.75	861,622.37	0.26
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	33,039.000	Local	22.084047	729,634.83	31.320000	1,034,781.48	305,146.65	0.10
		Base	22.084047	729,634.83	31.320000	1,034,781.48	305,146.65	0.10
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	42,692.000	Local	12.751979	544,407.48	64.520000	2,754,487.84	2,210,080.36	0.26
		Base	12.751979	544,407.48	64.520000	2,754,487.84	2,210,080.36	0.26
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	35,031.000	Local	59.550578	2,086,116.29	81.210000	2,844,867.51	758,751.22	0.27
		Base	59.550578	2,086,116.29	81.210000	2,844,867.51	758,751.22	0.27
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	98,666.000	Local	21.633446	2,134,485.59	25.760000	2,541,636.16	407,150.57	0.24
		Base	21.633446	2,134,485.59	25.760000	2,541,636.16	407,150.57	0.24
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	155,427.000	Local	12.577733	1,954,919.38	13.060000	2,029,876.62	74,957.24	0.19
		Base	12.577733	1,954,919.38	13.060000	2,029,876.62	74,957.24	0.19
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	26,909.000	Local	103.456885	2,783,921.33	113.980000	3,067,087.82	283,166.49	0.29
		Base	103.456885	2,783,921.33	113.980000	3,067,087.82	283,166.49	0.29
553498106	MSA SAFETY INC COMMON STOCK							
	17,692.000	Local	53.073511	938,976.56	120.690000	2,135,247.48	1,196,270.92	0.20
		Base	53.073511	938,976.56	120.690000	2,135,247.48	1,196,270.92	0.20
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	22,871.000	Local	64.681146	1,479,322.50	82.860000	1,895,091.06	415,768.56	0.18
		Base	64.681146	1,479,322.50	82.860000	1,895,091.06	415,768.56	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
554382101	MACERICH CO/THE REIT USD.01							
	106,615.000	Local	21.735644	2,317,345.69	12.550000	1,338,018.25	-979,327.44	0.12
		Base	21.735644	2,317,345.69	12.550000	1,338,018.25	-979,327.44	0.12
55616P104	MACY S INC COMMON STOCK USD.01							
	145,205.000	Local	26.875500	3,902,456.98	24.170000	3,509,604.85	-392,852.13	0.33
		Base	26.875500	3,902,456.98	24.170000	3,509,604.85	-392,852.13	0.33
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	30,643.000	Local	59.792024	1,832,206.98	130.550000	4,000,443.65	2,168,236.67	0.37
		Base	59.792024	1,832,206.98	130.550000	4,000,443.65	2,168,236.67	0.37
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,317.000	Local	54.856935	1,443,669.97	90.200000	2,373,793.40	930,123.43	0.22
		Base	54.856935	1,443,669.97	90.200000	2,373,793.40	930,123.43	0.22
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,667.000	Local	112.902469	2,333,355.32	149.330000	3,086,203.11	752,847.79	0.29
		Base	112.902469	2,333,355.32	149.330000	3,086,203.11	752,847.79	0.29
574795100	MASIMO CORP COMMON STOCK USD.001							
	24,650.000	Local	111.762093	2,754,935.60	112.970000	2,784,710.50	29,774.90	0.26
		Base	111.762093	2,754,935.60	112.970000	2,784,710.50	29,774.90	0.26
576323109	MASTEC INC COMMON STOCK USD.1							
	28,554.000	Local	46.861462	1,338,082.18	72.010000	2,056,173.54	718,091.36	0.19
		Base	46.861462	1,338,082.18	72.010000	2,056,173.54	718,091.36	0.19
577081102	MATTEL INC COMMON STOCK USD1.0							
	169,986.000	Local	10.879680	1,849,393.31	24.310000	4,132,359.66	2,282,966.35	0.39
		Base	10.879680	1,849,393.31	24.310000	4,132,359.66	2,282,966.35	0.39
577933104	MAXIMUS INC COMMON STOCK							
	30,045.000	Local	63.720541	1,914,483.66	72.880000	2,189,679.60	275,195.94	0.20
		Base	63.720541	1,914,483.66	72.880000	2,189,679.60	275,195.94	0.20
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	289,574.000	Local	16.500957	4,778,248.10	18.390000	5,325,265.86	547,017.76	0.50
		Base	16.500957	4,778,248.10	18.390000	5,325,265.86	547,017.76	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,950.000	Local	114.043044	1,590,900.46	133.570000	1,863,301.50	272,401.04	0.17
		Base	114.043044	1,590,900.46	133.570000	1,863,301.50	272,401.04	0.17
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	27,537.000	Local	72.977544	2,009,582.63	55.790000	1,536,289.23	-473,293.40	0.14
		Base	72.977544	2,009,582.63	55.790000	1,536,289.23	-473,293.40	0.14
589400100	MERCURY GENERAL CORP COMMON STOCK							
	12,896.000	Local	43.722184	563,841.29	50.430000	650,345.28	86,503.99	0.06
		Base	43.722184	563,841.29	50.430000	650,345.28	86,503.99	0.06
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	26,990.000	Local	77.951411	2,103,908.59	153.890000	4,153,491.10	2,049,582.51	0.39
		Base	77.951411	2,103,908.59	153.890000	4,153,491.10	2,049,582.51	0.39
600544100	MILLERKNOLL INC COMMON STOCK USD.2							
	36,751.000	Local	27.600389	1,014,341.88	31.730000	1,166,109.23	151,767.35	0.11
		Base	27.600389	1,014,341.88	31.730000	1,166,109.23	151,767.35	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	16,154.000	Local	34.600474	558,936.05	63.610000	1,027,555.94	468,619.89	0.10
		Base	34.600474	558,936.05	63.610000	1,027,555.94	468,619.89	0.10
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	70,449.000	Local	24.687716	1,739,224.91	38.080000	2,682,697.92	943,473.01	0.25
		Base	24.687716	1,739,224.91	38.080000	2,682,697.92	943,473.01	0.25
626755102	MURPHY USA INC COMMON STOCK							
	11,131.000	Local	51.373750	571,841.21	233.600000	2,600,201.60	2,028,360.39	0.24
		Base	51.373750	571,841.21	233.600000	2,600,201.60	2,028,360.39	0.24
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	64,046.000	Local	19.627631	1,257,071.27	35.030000	2,243,531.38	986,460.11	0.21
		Base	19.627631	1,257,071.27	35.030000	2,243,531.38	986,460.11	0.21
62955J103	NOV INC COMMON STOCK USD.01							
	190,521.000	Local	12.204974	2,325,303.93	18.130000	3,454,145.73	1,128,841.80	0.32
		Base	12.204974	2,325,303.93	18.130000	3,454,145.73	1,128,841.80	0.32

& 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
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,369.000	Local	44.607492	1,979,189.82	70.130000	3,111,597.97	1,132,408.15	0.29
		Base	44.607492	1,979,189.82	70.130000	3,111,597.97	1,132,408.15	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	63,989.000	Local	29.504873	1,887,987.34	36.140000	2,312,562.46	424,575.12	0.22
		Base	29.504873	1,887,987.34	36.140000	2,312,562.46	424,575.12	0.22
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	85,218.000	Local	35.132593	2,993,929.30	43.840000	3,735,957.12	742,027.82	0.35
		Base	35.132593	2,993,929.30	43.840000	3,735,957.12	742,027.82	0.35
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	39,759.000	Local	47.651932	1,894,593.15	56.600000	2,250,359.40	355,766.25	0.21
		Base	47.651932	1,894,593.15	56.600000	2,250,359.40	355,766.25	0.21
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	74,721.000	Local	12.112188	905,034.80	15.890000	1,187,316.69	282,281.89	0.11
		Base	12.112188	905,034.80	15.890000	1,187,316.69	282,281.89	0.11
640491106	NEOGEN CORP COMMON STOCK USD.16							
	52,282.000	Local	34.688161	1,813,566.44	26.400000	1,380,244.80	-433,321.64	0.13
		Base	34.688161	1,813,566.44	26.400000	1,380,244.80	-433,321.64	0.13
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	46,030.000	Local	95.209911	4,382,512.20	90.030000	4,144,080.90	-238,431.30	0.39
		Base	95.209911	4,382,512.20	90.030000	4,144,080.90	-238,431.30	0.39
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	46,609.000	Local	35.347533	1,647,513.17	43.160000	2,011,644.44	364,131.27	0.19
		Base	35.347533	1,647,513.17	43.160000	2,011,644.44	364,131.27	0.19
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	225,626.000	Local	14.857219	3,352,174.87	9.240000	2,084,784.24	-1,267,390.63	0.19
		Base	14.857219	3,352,174.87	9.240000	2,084,784.24	-1,267,390.63	0.19
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	81,074.000	Local	20.427165	1,656,112.00	38.320000	3,106,755.68	1,450,643.68	0.29
		Base	20.427165	1,656,112.00	38.320000	3,106,755.68	1,450,643.68	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651587107	NEWMARKET CORP COMMON STOCK							
	3,319.000	Local	210.146273	697,475.48	324.610000	1,077,380.59	379,905.11	0.10
		Base	210.146273	697,475.48	324.610000	1,077,380.59	379,905.11	0.10
655664100	NORDSTROM INC COMMON STOCK							
	54,109.000	Local	16.363845	885,431.28	25.700000	1,390,601.30	505,170.02	0.13
		Base	16.363845	885,431.28	25.700000	1,390,601.30	505,170.02	0.13
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	26,241.000	Local	60.846820	1,596,681.41	56.690000	1,487,602.29	-109,079.12	0.14
		Base	60.846820	1,596,681.41	56.690000	1,487,602.29	-109,079.12	0.14
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	24,174.000	Local	51.021902	1,233,403.46	42.640000	1,030,779.36	-202,624.10	0.10
		Base	51.021902	1,233,403.46	42.640000	1,030,779.36	-202,624.10	0.10
670704105	NUVASIVE INC COMMON STOCK USD.001							
	25,102.000	Local	66.284287	1,663,868.17	51.440000	1,291,246.88	-372,621.29	0.12
		Base	66.284287	1,663,868.17	51.440000	1,291,246.88	-372,621.29	0.12
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	97,125.000	Local	23.680996	2,300,016.76	38.680000	3,756,795.00	1,456,778.24	0.35
		Base	23.680996	2,300,016.76	38.680000	3,756,795.00	1,456,778.24	0.35
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	13.480000	1,003,478.16	-57,642.05	0.09
		Base	14.254322	1,061,120.21	13.480000	1,003,478.16	-57,642.05	0.09
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	141,206.000	Local	16.501786	2,330,151.24	15.160000	2,140,682.96	-189,468.28	0.20
		Base	16.501786	2,330,151.24	15.160000	2,140,682.96	-189,468.28	0.20
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	138,534.000	Local	16.476827	2,282,600.70	22.010000	3,049,133.34	766,532.64	0.28
		Base	16.476827	2,282,600.70	22.010000	3,049,133.34	766,532.64	0.28
680665205	OLIN CORP COMMON STOCK USD1.0							
	68,471.000	Local	18.420151	1,261,246.13	57.400000	3,930,235.40	2,668,989.27	0.37
		Base	18.420151	1,261,246.13	57.400000	3,930,235.40	2,668,989.27	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,484.000	Local	70.144714	1,998,002.03	48.050000	1,368,656.20	-629,345.83	0.13
		Base	70.144714	1,998,002.03	48.050000	1,368,656.20	-629,345.83	0.13
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	115,950.000	Local	30.116078	3,491,959.19	25.480000	2,954,406.00	-537,553.19	0.28
		Base	30.116078	3,491,959.19	25.480000	2,954,406.00	-537,553.19	0.28
68235P108	ONE GAS INC COMMON STOCK							
	26,001.000	Local	45.940226	1,194,491.81	84.370000	2,193,704.37	999,212.56	0.20
		Base	45.940226	1,194,491.81	84.370000	2,193,704.37	999,212.56	0.20
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	67,202.000	Local	28.424205	1,910,163.40	29.880000	2,007,995.76	97,832.36	0.19
		Base	28.424205	1,910,163.40	29.880000	2,007,995.76	97,832.36	0.19
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	32,316.000	Local	42.757311	1,381,745.27	92.440000	2,987,291.04	1,605,545.77	0.28
		Base	42.757311	1,381,745.27	92.440000	2,987,291.04	1,605,545.77	0.28
690742101	OWENS CORNING COMMON STOCK USD.001							
	48,756.000	Local	58.961763	2,874,739.71	90.930000	4,433,383.08	1,558,643.37	0.41
		Base	58.961763	2,874,739.71	90.930000	4,433,383.08	1,558,643.37	0.41
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	19,646.000	Local	71.654700	1,407,728.24	69.740000	1,370,112.04	-37,616.20	0.13
		Base	71.654700	1,407,728.24	69.740000	1,370,112.04	-37,616.20	0.13
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,647.000	Local	22.492616	936,749.97	46.660000	1,943,249.02	1,006,499.05	0.18
		Base	22.492616	936,749.97	46.660000	1,943,249.02	1,006,499.05	0.18
69360J107	PS BUSINESS PARKS INC/MD REIT USD.01							
	9,758.000	Local	149.581402	1,459,615.32	187.200000	1,826,697.60	367,082.28	0.17
		Base	149.581402	1,459,615.32	187.200000	1,826,697.60	367,082.28	0.17
695263103	PACWEST BANCORP COMMON STOCK							
	58,023.000	Local	40.808085	2,367,807.49	32.890000	1,908,376.47	-459,431.02	0.18
		Base	40.808085	2,367,807.49	32.890000	1,908,376.47	-459,431.02	0.18

& 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
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	15,703.000	Local	83.031263	1,303,839.92	91.050000	1,429,758.15	125,918.23	0.13
		Base	83.031263	1,303,839.92	91.050000	1,429,758.15	125,918.23	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	114,740.000	Local	22.610844	2,594,368.20	19.710000	2,261,525.40	-332,842.80	0.21
		Base	22.610844	2,594,368.20	19.710000	2,261,525.40	-332,842.80	0.21
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	42,102.000	Local	22.091082	930,078.74	30.770000	1,295,478.54	365,399.80	0.12
		Base	22.091082	930,078.74	30.770000	1,295,478.54	365,399.80	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	19,252.000	Local	143.641023	2,765,376.97	189.630000	3,650,756.76	885,379.79	0.34
		Base	143.641023	2,765,376.97	189.630000	3,650,756.76	885,379.79	0.34
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	112,967.000	Local	31.087115	3,511,818.10	24.420000	2,758,654.14	-753,163.96	0.26
		Base	31.087115	3,511,818.10	24.420000	2,758,654.14	-753,163.96	0.26
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	17,039.000	Local	145.327312	2,476,232.07	172.560000	2,940,249.84	464,017.77	0.27
		Base	145.327312	2,476,232.07	172.560000	2,940,249.84	464,017.77	0.27
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	75,110.000	Local	45.642460	3,428,205.18	49.250000	3,699,167.50	270,962.32	0.34
		Base	45.642460	3,428,205.18	49.250000	3,699,167.50	270,962.32	0.34
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	106,884.000	Local	17.004323	1,817,490.10	17.140000	1,831,991.76	14,501.66	0.17
		Base	17.004323	1,817,490.10	17.140000	1,831,991.76	14,501.66	0.17
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,646.000	Local	29.310396	693,073.63	28.350000	670,364.10	-22,709.53	0.06
		Base	29.310396	693,073.63	28.350000	670,364.10	-22,709.53	0.06
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	36,941.000	Local	61.358854	2,266,657.43	77.550000	2,864,774.55	598,117.12	0.27
		Base	61.358854	2,266,657.43	77.550000	2,864,774.55	598,117.12	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
731068102	POLARIS INC COMMON STOCK USD.01							
	27,676.000	Local	61.833731	1,711,310.33	94.940000	2,627,559.44	916,249.11	0.24
		Base	61.833731	1,711,310.33	94.940000	2,627,559.44	916,249.11	0.24
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	27,613.000	Local	36.160675	998,504.73	74.390000	2,054,131.07	1,055,626.34	0.19
		Base	36.160675	998,504.73	74.390000	2,054,131.07	1,055,626.34	0.19
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	36,259.000	Local	39.482776	1,431,605.97	55.390000	2,008,386.01	576,780.04	0.19
		Base	39.482776	1,431,605.97	55.390000	2,008,386.01	576,780.04	0.19
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	28,704.000	Local	93.145000	2,673,634.08	80.000000	2,296,320.00	-377,314.08	0.21
		Base	93.145000	2,673,634.08	80.000000	2,296,320.00	-377,314.08	0.21
74164M108	PRIMERICA INC COMMON STOCK							
	19,161.000	Local	49.931372	956,735.01	129.560000	2,482,499.16	1,525,764.15	0.23
		Base	49.931372	956,735.01	129.560000	2,482,499.16	1,525,764.15	0.23
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	27,520.000	Local	22.685867	624,315.05	26.470000	728,454.40	104,139.35	0.07
		Base	22.685867	624,315.05	26.470000	728,454.40	104,139.35	0.07
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	33,785.000	Local	59.035047	1,994,499.05	38.450000	1,299,033.25	-695,465.80	0.12
		Base	59.035047	1,994,499.05	38.450000	1,299,033.25	-695,465.80	0.12
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	44,721.000	Local	54.060208	2,417,626.55	65.380000	2,923,858.98	506,232.43	0.27
		Base	54.060208	2,417,626.55	65.380000	2,923,858.98	506,232.43	0.27
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,200.000	Local	102.602068	1,662,153.50	136.280000	2,207,736.00	545,582.50	0.21
		Base	102.602068	1,662,153.50	136.280000	2,207,736.00	545,582.50	0.21
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	18,401.000	Local	200.549155	3,690,305.00	100.620000	1,851,508.62	-1,838,796.38	0.17
		Base	200.549155	3,690,305.00	100.620000	1,851,508.62	-1,838,796.38	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
749397105	R1 RCM INC COMMON STOCK USD.01							
	64,798.000	Local	23.180531	1,502,052.03	22.520000	1,459,250.96	-42,801.07	0.14
		Base	23.180531	1,502,052.03	22.520000	1,459,250.96	-42,801.07	0.14
749607107	RLI CORP COMMON STOCK USD1.0							
	466.000	Local	97.827489	45,587.61	114.780000	53,487.48	7,899.87	0.00
		Base	97.827489	45,587.61	114.780000	53,487.48	7,899.87	0.00
74967X103	RH COMMON STOCK USD.0001							
	674.000	Local	543.558027	366,358.11	336.120000	226,544.88	-139,813.23	0.02
		Base	543.558027	366,358.11	336.120000	226,544.88	-139,813.23	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	62,919.000	Local	34.038278	2,141,654.39	82.900000	5,215,985.10	3,074,330.71	0.49
		Base	34.038278	2,141,654.39	82.900000	5,215,985.10	3,074,330.71	0.49
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	121,610.000	Local	31.042100	3,775,029.79	29.940000	3,641,003.40	-134,026.39	0.34
		Base	31.042100	3,775,029.79	29.940000	3,641,003.40	-134,026.39	0.34
754907103	RAYONIER INC REIT							
	70,535.000	Local	24.777644	1,747,691.12	43.200000	3,047,112.00	1,299,420.88	0.28
		Base	24.777644	1,747,691.12	43.200000	3,047,112.00	1,299,420.88	0.28
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	32,877.000	Local	108.461971	3,565,904.22	127.240000	4,183,269.48	617,365.26	0.39
		Base	108.461971	3,565,904.22	127.240000	4,183,269.48	617,365.26	0.39
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	32,591.000	Local	63.146160	2,057,996.49	107.320000	3,497,666.12	1,439,669.63	0.33
		Base	63.146160	2,057,996.49	107.320000	3,497,666.12	1,439,669.63	0.33
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	30,400.000	Local	50.812877	1,544,711.47	198.250000	6,026,800.00	4,482,088.53	0.56
		Base	50.812877	1,544,711.47	198.250000	6,026,800.00	4,482,088.53	0.56
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,948.000	Local	87.844254	2,191,538.46	157.240000	3,922,823.52	1,731,285.06	0.37
		Base	87.844254	2,191,538.46	157.240000	3,922,823.52	1,731,285.06	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	77,759.000	Local	51.975763	4,041,583.38	78.040000	6,068,312.36	2,026,728.98	0.57
		Base	51.975763	4,041,583.38	78.040000	6,068,312.36	2,026,728.98	0.57
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	31,847.000	Local	81.780766	2,604,472.07	130.480000	4,155,396.56	1,550,924.49	0.39
		Base	81.780766	2,604,472.07	130.480000	4,155,396.56	1,550,924.49	0.39
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	26,052.000	Local	65.301243	1,701,227.98	69.900000	1,821,034.80	119,806.82	0.17
		Base	65.301243	1,701,227.98	69.900000	1,821,034.80	119,806.82	0.17
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	51,053.000	Local	31.251895	1,595,503.00	55.720000	2,844,673.16	1,249,170.16	0.27
		Base	31.251895	1,595,503.00	55.720000	2,844,673.16	1,249,170.16	0.27
78440X887	SL GREEN REALTY CORP REIT USD.01							
	32,031.000	Local	75.599873	2,421,539.52	69.220000	2,217,185.82	-204,353.70	0.21
		Base	75.599873	2,421,539.52	69.220000	2,217,185.82	-204,353.70	0.21
78442P106	SLM CORP COMMON STOCK USD.2							
	135,322.000	Local	9.375177	1,268,667.75	16.730000	2,263,937.06	995,269.31	0.21
		Base	9.375177	1,268,667.75	16.730000	2,263,937.06	995,269.31	0.21
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	14,558.000	Local	421.190799	6,131,695.65	455.830000	6,635,973.14	504,277.49	0.62
		Base	421.190799	6,131,695.65	455.830000	6,635,973.14	504,277.49	0.62
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	110,953.000	Local	22.329510	2,477,526.17	11.680000	1,295,931.04	-1,181,595.13	0.12
		Base	22.329510	2,477,526.17	11.680000	1,295,931.04	-1,181,595.13	0.12
78573M104	SABRE CORP COMMON STOCK USD.01							
	156,932.000	Local	19.841208	3,113,720.46	10.470000	1,643,078.04	-1,470,642.42	0.15
		Base	19.841208	3,113,720.46	10.470000	1,643,078.04	-1,470,642.42	0.15
78709Y105	SAIA INC COMMON STOCK USD.001							
	12,779.000	Local	350.334874	4,476,929.36	205.960000	2,631,962.84	-1,844,966.52	0.25
		Base	350.334874	4,476,929.36	205.960000	2,631,962.84	-1,844,966.52	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001								
		Local	45,252.000	44.020345	1,992,008.66	63.830000	2,888,435.16	896,426.50	0.27
		Base		44.020345	1,992,008.66	63.830000	2,888,435.16	896,426.50	0.27
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	10,293.000	157.500154	1,621,149.09	189.370000	1,949,185.41	328,036.32	0.18
		Base		157.500154	1,621,149.09	189.370000	1,949,185.41	328,036.32	0.18
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	27,628.000	56.265726	1,554,509.48	83.230000	2,299,478.44	744,968.96	0.21
		Base		56.265726	1,554,509.48	83.230000	2,299,478.44	744,968.96	0.21
80874P109	LIGHT + WONDER INC COMMON STOCK USD.01								
		Local	46,828.000	52.905488	2,477,458.20	56.060000	2,625,177.68	147,719.48	0.24
		Base		52.905488	2,477,458.20	56.060000	2,625,177.68	147,719.48	0.24
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	19,688.000	62.070348	1,222,041.02	103.930000	2,046,173.84	824,132.82	0.19
		Base		62.070348	1,222,041.02	103.930000	2,046,173.84	824,132.82	0.19
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	29,209.000	71.255923	2,081,314.26	82.360000	2,405,653.24	324,338.98	0.22
		Base		71.255923	2,081,314.26	82.360000	2,405,653.24	324,338.98	0.22
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,265.000	51.738786	1,617,613.15	59.600000	1,863,394.00	245,780.85	0.17
		Base		51.738786	1,617,613.15	59.600000	1,863,394.00	245,780.85	0.17
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,391.000	35.492162	723,720.68	84.600000	1,725,078.60	1,001,357.92	0.16
		Base		35.492162	723,720.68	84.600000	1,725,078.60	1,001,357.92	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	80,015.000	16.590208	1,327,465.51	65.610000	5,249,784.15	3,922,318.64	0.49
		Base		16.590208	1,327,465.51	65.610000	5,249,784.15	3,922,318.64	0.49
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	18,534.000	57.307530	1,062,137.77	134.910000	2,500,421.94	1,438,284.17	0.23
		Base		57.307530	1,062,137.77	134.910000	2,500,421.94	1,438,284.17	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
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	40,714.000	Local	21.006673	855,265.70	44.370000	1,806,480.18	951,214.48	0.17
		Base	21.006673	855,265.70	44.370000	1,806,480.18	951,214.48	0.17
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	21,077.000	Local	90.727517	1,912,263.87	103.670000	2,185,052.59	272,788.72	0.20
		Base	90.727517	1,912,263.87	103.670000	2,185,052.59	272,788.72	0.20
82982T106	SITIME CORP COMMON STOCK USD.0001							
	7,272.000	Local	293.156881	2,131,836.84	168.570000	1,225,841.04	-905,995.80	0.11
		Base	293.156881	2,131,836.84	168.570000	1,225,841.04	-905,995.80	0.11
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	37,547.000	Local	54.188133	2,034,601.82	38.270000	1,436,923.69	-597,678.13	0.13
		Base	54.188133	2,034,601.82	38.270000	1,436,923.69	-597,678.13	0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	65,455.000	Local	35.541387	2,326,361.50	38.300000	2,506,926.50	180,565.00	0.23
		Base	35.541387	2,326,361.50	38.300000	2,506,926.50	180,565.00	0.23
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	47,708.000	Local	35.526635	1,694,904.69	61.910000	2,953,602.28	1,258,697.59	0.28
		Base	35.526635	1,694,904.69	61.910000	2,953,602.28	1,258,697.59	0.28
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	29,299.000	Local	77.017576	2,256,537.95	88.110000	2,581,534.89	324,996.94	0.24
		Base	77.017576	2,256,537.95	88.110000	2,581,534.89	324,996.94	0.24
84857L101	SPIRE INC COMMON STOCK USD1.0							
	25,109.000	Local	77.166134	1,937,564.45	72.750000	1,826,679.75	-110,884.70	0.17
		Base	77.166134	1,937,564.45	72.750000	1,826,679.75	-110,884.70	0.17
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	61,960.000	Local	43.720171	2,708,901.80	43.450000	2,692,162.00	-16,739.80	0.25
		Base	43.720171	2,708,901.80	43.450000	2,692,162.00	-16,739.80	0.25
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	54,468.000	Local	21.441510	1,167,876.14	29.800000	1,623,146.40	455,270.26	0.15
		Base	21.441510	1,167,876.14	29.800000	1,623,146.40	455,270.26	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	23,096.000	Local	112.439459	2,596,901.74	57.090000	1,318,550.64	-1,278,351.10	0.12
		Base	112.439459	2,596,901.74	57.090000	1,318,550.64	-1,278,351.10	0.12
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	91,474.000	Local	16.760601	1,533,159.21	85.750000	7,843,895.50	6,310,736.29	0.73
		Base	16.760601	1,533,159.21	85.750000	7,843,895.50	6,310,736.29	0.73
858912108	STERICYCLE INC COMMON STOCK USD.01							
	44,572.000	Local	48.650614	2,168,455.16	50.190000	2,237,068.68	68,613.52	0.21
		Base	48.650614	2,168,455.16	50.190000	2,237,068.68	68,613.52	0.21
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	50,703.000	Local	33.256813	1,686,220.18	61.850000	3,135,980.55	1,449,760.37	0.29
		Base	33.256813	1,686,220.18	61.850000	3,135,980.55	1,449,760.37	0.29
862121100	STORE CAPITAL CORP REIT USD.01							
	119,071.000	Local	23.686446	2,820,368.76	28.430000	3,385,188.53	564,819.77	0.32
		Base	23.686446	2,820,368.76	28.430000	3,385,188.53	564,819.77	0.32
867652406	SUNPOWER CORP COMMON STOCK USD.001							
	40,288.000	Local	30.268344	1,219,451.04	16.510000	665,154.88	-554,296.16	0.06
		Base	30.268344	1,219,451.04	16.510000	665,154.88	-554,296.16	0.06
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	100,439.000	Local	64.189886	6,447,167.96	19.980000	2,006,771.22	-4,440,396.74	0.19
		Base	64.189886	6,447,167.96	19.980000	2,006,771.22	-4,440,396.74	0.19
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	19,177.000	Local	101.222615	1,941,146.08	148.440000	2,846,633.88	905,487.80	0.27
		Base	101.222615	1,941,146.08	148.440000	2,846,633.88	905,487.80	0.27
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	70,359.000	Local	24.477422	1,722,206.96	41.540000	2,922,712.86	1,200,505.90	0.27
		Base	24.477422	1,722,206.96	41.540000	2,922,712.86	1,200,505.90	0.27
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	20,111.000	Local	47.430475	953,874.28	100.090000	2,012,909.99	1,059,035.71	0.19
		Base	47.430475	953,874.28	100.090000	2,012,909.99	1,059,035.71	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	50,311.000	Local	58.139486	2,925,055.66	73.090000	3,677,230.99	752,175.33	0.34
		Base	58.139486	2,925,055.66	73.090000	3,677,230.99	752,175.33	0.34
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	53,924.000	Local	14.219437	766,768.93	20.670000	1,114,609.08	347,840.15	0.10
		Base	14.219437	766,768.93	20.670000	1,114,609.08	347,840.15	0.10
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	30,826.000	Local	133.773483	4,123,701.39	96.480000	2,974,092.48	-1,149,608.91	0.28
		Base	133.773483	4,123,701.39	96.480000	2,974,092.48	-1,149,608.91	0.28
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	111,097.000	Local	45.716073	5,078,918.51	73.410000	8,155,630.77	3,076,712.26	0.76
		Base	45.716073	5,078,918.51	73.410000	8,155,630.77	3,076,712.26	0.76
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	59,627.000	Local	24.475851	1,459,421.56	26.190000	1,561,631.13	102,209.57	0.15
		Base	24.475851	1,459,421.56	26.190000	1,561,631.13	102,209.57	0.15
87901J105	TEGNA INC COMMON STOCK USD1.0							
	107,366.000	Local	14.377249	1,543,627.75	22.050000	2,367,420.30	823,792.55	0.22
		Base	14.377249	1,543,627.75	22.050000	2,367,420.30	823,792.55	0.22
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	93,406.000	Local	15.749828	1,471,128.40	27.110000	2,532,236.66	1,061,108.26	0.24
		Base	15.749828	1,471,128.40	27.110000	2,532,236.66	1,061,108.26	0.24
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	51,978.000	Local	29.264436	1,521,106.86	72.510000	3,768,924.78	2,247,817.92	0.35
		Base	29.264436	1,521,106.86	72.510000	3,768,924.78	2,247,817.92	0.35
88076W103	TERADATA CORP COMMON STOCK USD.01							
	52,644.000	Local	29.155201	1,534,846.41	41.350000	2,176,829.40	641,982.99	0.20
		Base	29.155201	1,534,846.41	41.350000	2,176,829.40	641,982.99	0.20
880779103	TEREX CORP COMMON STOCK USD.01							
	33,867.000	Local	23.034995	780,126.17	34.000000	1,151,478.00	371,351.83	0.11
		Base	23.034995	780,126.17	34.000000	1,151,478.00	371,351.83	0.11

& 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
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	26,200.000	Local	80.084529	2,098,214.66	139.280000	3,649,136.00	1,550,921.34	0.34
		Base	80.084529	2,098,214.66	139.280000	3,649,136.00	1,550,921.34	0.34
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	24,564.000	Local	72.655891	1,784,719.30	51.360000	1,261,607.04	-523,112.26	0.12
		Base	72.655891	1,784,719.30	51.360000	1,261,607.04	-523,112.26	0.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	33,792.000	Local	48.902213	1,652,503.57	82.330000	2,782,095.36	1,129,591.79	0.26
		Base	48.902213	1,652,503.57	82.330000	2,782,095.36	1,129,591.79	0.26
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	26,986.000	Local	44.286427	1,195,113.51	76.550000	2,065,778.30	870,664.79	0.19
		Base	44.286427	1,195,113.51	76.550000	2,065,778.30	870,664.79	0.19
887389104	TIMKEN CO COMMON STOCK							
	33,495.000	Local	29.539954	989,440.77	57.640000	1,930,651.80	941,211.03	0.18
		Base	29.539954	989,440.77	57.640000	1,930,651.80	941,211.03	0.18
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	54,522.000	Local	29.384903	1,602,123.66	46.370000	2,528,185.14	926,061.48	0.24
		Base	29.384903	1,602,123.66	46.370000	2,528,185.14	926,061.48	0.24
89055F103	TOPBUILD CORP COMMON STOCK							
	15,975.000	Local	120.845059	1,930,499.81	181.140000	2,893,711.50	963,211.69	0.27
		Base	120.845059	1,930,499.81	181.140000	2,893,711.50	963,211.69	0.27
891092108	TORO CO COMMON STOCK USD1.0							
	50,902.000	Local	42.658617	2,171,408.93	80.130000	4,078,777.26	1,907,368.33	0.38
		Base	42.658617	2,171,408.93	80.130000	4,078,777.26	1,907,368.33	0.38
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	41,872.000	Local	43.462147	1,819,847.04	55.480000	2,323,058.56	503,211.52	0.22
		Base	43.462147	1,819,847.04	55.480000	2,323,058.56	503,211.52	0.22
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	55,855.000	Local	33.954975	1,896,555.15	58.190000	3,250,202.45	1,353,647.30	0.30
		Base	33.954975	1,896,555.15	58.190000	3,250,202.45	1,353,647.30	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	39,686.000	11.855087	470,480.99	27.740000	1,100,889.64	630,408.65	0.10
		Base		11.855087	470,480.99	27.740000	1,100,889.64	630,408.65	0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	48,060.000	29.102144	1,398,649.02	25.670000	1,233,700.20	-164,948.82	0.12
		Base		29.102144	1,398,649.02	25.670000	1,233,700.20	-164,948.82	0.12
902104108	II VI INC COMMON STOCK								
		Local	51,593.000	35.197416	1,815,940.26	61.210000	3,158,007.53	1,342,067.27	0.29
		Base		35.197416	1,815,940.26	61.210000	3,158,007.53	1,342,067.27	0.29
902681105	UGI CORP COMMON STOCK								
		Local	101,797.000	27.132322	2,761,988.96	34.300000	3,491,637.10	729,648.14	0.33
		Base		27.132322	2,761,988.96	34.300000	3,491,637.10	729,648.14	0.33
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,914.000	73.767002	1,542,763.09	90.180000	1,886,024.52	343,261.43	0.18
		Base		73.767002	1,542,763.09	90.180000	1,886,024.52	343,261.43	0.18
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	105,107.000	17.368504	1,825,551.33	16.540000	1,738,469.78	-87,081.55	0.16
		Base		17.368504	1,825,551.33	16.540000	1,738,469.78	-87,081.55	0.16
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	66,178.000	36.283419	2,401,164.08	33.260000	2,201,080.28	-200,083.80	0.21
		Base		36.283419	2,401,164.08	33.260000	2,201,080.28	-200,083.80	0.21
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	126,604.000	22.435689	2,840,448.00	30.490000	3,860,155.96	1,019,707.96	0.36
		Base		22.435689	2,840,448.00	30.490000	3,860,155.96	1,019,707.96	0.36
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,852.000	71.950641	1,572,265.40	177.560000	3,880,041.12	2,307,775.72	0.36
		Base		71.950641	1,572,265.40	177.560000	3,880,041.12	2,307,775.72	0.36
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	82,949.000	16.802829	1,393,777.90	29.120000	2,415,474.88	1,021,696.98	0.23
		Base		16.802829	1,393,777.90	29.120000	2,415,474.88	1,021,696.98	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
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	21,036.000	Local	105.788389	2,225,364.56	127.730000	2,686,928.28	461,563.72	0.25
		Base	105.788389	2,225,364.56	127.730000	2,686,928.28	461,563.72	0.25
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	99,201.000	Local	25.543584	2,533,949.08	30.520000	3,027,614.52	493,665.44	0.28
		Base	25.543584	2,533,949.08	30.520000	3,027,614.52	493,665.44	0.28
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	31,821.000	Local	23.209192	738,539.71	23.800000	757,339.80	18,800.09	0.07
		Base	23.209192	738,539.71	23.800000	757,339.80	18,800.09	0.07
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	204,481.000	Local	10.686287	2,185,142.65	11.980000	2,449,682.38	264,539.73	0.23
		Base	10.686287	2,185,142.65	11.980000	2,449,682.38	264,539.73	0.23
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,298.000	Local	101.793197	1,048,266.34	248.810000	2,562,245.38	1,513,979.04	0.24
		Base	101.793197	1,048,266.34	248.810000	2,562,245.38	1,513,979.04	0.24
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	87,024.000	Local	12.801363	1,114,025.80	30.230000	2,630,735.52	1,516,709.72	0.25
		Base	12.801363	1,114,025.80	30.230000	2,630,735.52	1,516,709.72	0.25
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
	36,000.000	Local	182.732900	6,578,384.40	168.780000	6,076,080.00	-502,304.40	0.57
		Base	182.732900	6,578,384.40	168.780000	6,076,080.00	-502,304.40	0.57
92552V100	VIASAT INC COMMON STOCK USD.0001							
	36,096.000	Local	65.169610	2,352,362.25	36.810000	1,328,693.76	-1,023,668.49	0.12
		Base	65.169610	2,352,362.25	36.810000	1,328,693.76	-1,023,668.49	0.12
925815102	VICOR CORP COMMON STOCK USD.01							
	10,406.000	Local	126.286375	1,314,136.02	60.520000	629,771.12	-684,364.90	0.06
		Base	126.286375	1,314,136.02	60.520000	629,771.12	-684,364.90	0.06
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	35,248.000	Local	58.859552	2,074,681.48	47.120000	1,660,885.76	-413,795.72	0.15
		Base	58.859552	2,074,681.48	47.120000	1,660,885.76	-413,795.72	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	64,391.000	Local	10.792115	694,915.07	18.630000	1,199,604.33	504,689.26	0.11
		Base	10.792115	694,915.07	18.630000	1,199,604.33	504,689.26	0.11
92839U206	VISTEON CORP COMMON STOCK							
	13,584.000	Local	119.178528	1,618,921.13	104.710000	1,422,380.64	-196,540.49	0.13
		Base	119.178528	1,618,921.13	104.710000	1,422,380.64	-196,540.49	0.13
928881101	VONTIER CORP COMMON STOCK USD.0001							
	82,028.000	Local	31.139626	2,554,321.25	25.620000	2,101,557.36	-452,763.89	0.20
		Base	31.139626	2,554,321.25	25.620000	2,101,557.36	-452,763.89	0.20
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	52,402.000	Local	66.618400	3,490,937.40	63.140000	3,308,662.28	-182,275.12	0.31
		Base	66.618400	3,490,937.40	63.140000	3,308,662.28	-182,275.12	0.31
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	31,647.000	Local	19.423982	614,710.76	30.430000	963,018.21	348,307.45	0.09
		Base	19.423982	614,710.76	30.430000	963,018.21	348,307.45	0.09
942622200	WATSCO INC COMMON STOCK USD.5							
	16,024.000	Local	102.803383	1,647,321.41	266.780000	4,274,882.72	2,627,561.31	0.40
		Base	102.803383	1,647,321.41	266.780000	4,274,882.72	2,627,561.31	0.40
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	13,371.000	Local	153.440000	2,051,646.24	127.460000	1,704,267.66	-347,378.58	0.16
		Base	153.440000	2,051,646.24	127.460000	1,704,267.66	-347,378.58	0.16
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	87,244.000	Local	37.373495	3,260,613.16	49.990000	4,361,327.56	1,100,714.40	0.41
		Base	37.373495	3,260,613.16	49.990000	4,361,327.56	1,100,714.40	0.41
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	85,641.000	Local	8.311340	711,791.44	19.760000	1,692,266.16	980,474.72	0.16
		Base	8.311340	711,791.44	19.760000	1,692,266.16	980,474.72	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	29,048.000	Local	30.625021	889,595.61	39.630000	1,151,172.24	261,576.63	0.11
		Base	30.625021	889,595.61	39.630000	1,151,172.24	261,576.63	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
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	191,072.000	Local	18.090400	3,456,568.91	16.760000	3,202,366.72	-254,202.19	0.30
		Base	18.090400	3,456,568.91	16.760000	3,202,366.72	-254,202.19	0.30
96208T104	WEX INC COMMON STOCK USD.01							
	21,746.000	Local	96.680822	2,102,421.16	166.240000	3,615,055.04	1,512,633.88	0.34
		Base	96.680822	2,102,421.16	166.240000	3,615,055.04	1,512,633.88	0.34
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	21,126.000	Local	43.177175	912,160.99	50.890000	1,075,102.14	162,941.15	0.10
		Base	43.177175	912,160.99	50.890000	1,075,102.14	162,941.15	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	35,398.000	Local	38.154943	1,350,608.68	130.480000	4,618,731.04	3,268,122.36	0.43
		Base	38.154943	1,350,608.68	130.480000	4,618,731.04	3,268,122.36	0.43
974155103	WINGSTOP INC COMMON STOCK USD.01							
	14,472.000	Local	139.088948	2,012,895.26	91.760000	1,327,950.72	-684,944.54	0.12
		Base	139.088948	2,012,895.26	91.760000	1,327,950.72	-684,944.54	0.12
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	27,660.000	Local	68.353198	1,890,649.45	87.320000	2,415,271.20	524,621.75	0.23
		Base	68.353198	1,890,649.45	87.320000	2,415,271.20	524,621.75	0.23
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	59,959.000	Local	44.821695	2,687,463.99	91.710000	5,498,839.89	2,811,375.90	0.51
		Base	44.821695	2,687,463.99	91.710000	5,498,839.89	2,811,375.90	0.51
980745103	WOODWARD INC COMMON STOCK USD.00292							
	30,603.000	Local	48.109009	1,472,280.00	110.480000	3,381,019.44	1,908,739.44	0.32
		Base	48.109009	1,472,280.00	110.480000	3,381,019.44	1,908,739.44	0.32
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	21,235.000	Local	72.396680	1,537,343.50	58.390000	1,239,911.65	-297,431.85	0.12
		Base	72.396680	1,537,343.50	58.390000	1,239,911.65	-297,431.85	0.12
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	15,816.000	Local	20.269120	320,576.40	47.570000	752,367.12	431,790.72	0.07
		Base	20.269120	320,576.40	47.570000	752,367.12	431,790.72	0.07

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
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	45,210.000	Local	56.760743	2,566,153.17	87.960000	3,976,671.60	1,410,518.43	0.37
		Base	56.760743	2,566,153.17	87.960000	3,976,671.60	1,410,518.43	0.37
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	47,866.000	Local	39.842298	1,907,091.43	53.790000	2,574,712.14	667,620.71	0.24
		Base	39.842298	1,907,091.43	53.790000	2,574,712.14	667,620.71	0.24
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	59,550.000	Local	25.019522	1,489,912.51	17.400000	1,036,170.00	-453,742.51	0.10
		Base	25.019522	1,489,912.51	17.400000	1,036,170.00	-453,742.51	0.10
985817105	YELP INC COMMON STOCK USD.000001							
	33,302.000	Local	32.687224	1,088,549.93	32.530000	1,083,314.06	-5,235.87	0.10
		Base	32.687224	1,088,549.93	32.530000	1,083,314.06	-5,235.87	0.10
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	42,524.000	Local	77.553963	3,297,904.73	48.870000	2,078,147.88	-1,219,756.85	0.19
		Base	77.553963	3,297,904.73	48.870000	2,078,147.88	-1,219,756.85	0.19
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	45,981.000	Local	37.713053	1,734,083.88	34.140000	1,569,791.34	-164,292.54	0.15
		Base	37.713053	1,734,083.88	34.140000	1,569,791.34	-164,292.54	0.15
G14838109	MIMECAST LTD COMMON STOCK USD.01							
	30,209.000	Local	78.549845	2,372,912.26	79.680000	2,407,053.12	34,140.86	0.22
		Base	78.549845	2,372,912.26	79.680000	2,407,053.12	34,140.86	0.22
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	71,623.000	Local	43.717535	3,131,181.03	47.700000	3,416,417.10	285,236.07	0.32
		Base	43.717535	3,131,181.03	47.700000	3,416,417.10	285,236.07	0.32
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	53,582.000	Local	35.364086	1,894,878.46	40.530000	2,171,678.46	276,800.00	0.20
		Base	35.364086	1,894,878.46	40.530000	2,171,678.46	276,800.00	0.20
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	82,731.000	Local	45.159448	3,736,086.32	40.270000	3,331,577.37	-404,508.95	0.31
		Base	45.159448	3,736,086.32	40.270000	3,331,577.37	-404,508.95	0.31

& 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
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,711.000	Local	113.752216	1,332,152.20	214.510000	2,512,126.61	1,179,974.41	0.23
		Base	113.752216	1,332,152.20	214.510000	2,512,126.61	1,179,974.41	0.23
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	82,021.000	Local	26.705944	2,190,448.21	30.480000	2,500,000.08	309,551.87	0.23
		Base	26.705944	2,190,448.21	30.480000	2,500,000.08	309,551.87	0.23
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	29,825.000	Local	143.469134	4,278,966.93	160.220000	4,778,561.50	499,594.57	0.45
		Base	143.469134	4,278,966.93	160.220000	4,778,561.50	499,594.57	0.45
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	25,825.000	Local	72.069596	1,861,197.32	76.660000	1,979,744.50	118,547.18	0.18
		Base	72.069596	1,861,197.32	76.660000	1,979,744.50	118,547.18	0.18
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	81,629.000	Local	24.830853	2,026,917.73	33.780000	2,757,427.62	730,509.89	0.26
		Base	24.830853	2,026,917.73	33.780000	2,757,427.62	730,509.89	0.26
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	21,340.000	Local	118.933006	2,538,030.35	143.520000	3,062,716.80	524,686.45	0.29
		Base	118.933006	2,538,030.35	143.520000	3,062,716.80	524,686.45	0.29
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,188.000	Local	247.764919	1,533,169.32	224.050000	1,386,421.40	-146,747.92	0.13
		Base	247.764919	1,533,169.32	224.050000	1,386,421.40	-146,747.92	0.13
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	64,907.000	Local	39.177520	2,542,895.28	34.300000	2,226,310.10	-316,585.18	0.21
		Base	39.177520	2,542,895.28	34.300000	2,226,310.10	-316,585.18	0.21
US DOLLAR Total								
	21,010,818.000	Local		787,156,757.37		1,050,108,751.48	262,951,994.11	97.89
		Base		787,156,757.37		1,050,108,751.48	262,951,994.11	97.89
EQUITY Total								
	21,010,818.000	Base		787,156,757.37		1,050,108,751.48	262,951,994.11	97.89

& 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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		43,675,178.040	Base	809,821,117.41		1,072,773,111.52	262,951,994.11	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									
			2,859.110	Local	1.000000	2,859.11	1.000000	2,859.11	0.00	0.00
				Base	1.000000	2,859.11	1.000000	2,859.11	0.00	0.00
US DOLLAR Total										
			2,859.110	Local		2,859.11		2,859.11	0.00	0.00
				Base		2,859.11		2,859.11	0.00	0.00
CASH Total										
			2,859.110	Base		2,859.11		2,859.11	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						0.313097	31 Dec 2030		
			2,123,244.830	Local	100.000000	2,123,244.83	100.000000	2,123,244.83	0.00	0.30
				Base	100.000000	2,123,244.83	100.000000	2,123,244.83	0.00	0.30
US DOLLAR Total										
			2,123,244.830	Local		2,123,244.83		2,123,244.83	0.00	0.30
				Base		2,123,244.83		2,123,244.83	0.00	0.30
CASH EQUIVALENT Total										
			2,123,244.830	Base		2,123,244.83		2,123,244.83	0.00	0.30
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004									
			29,843.000	Local	27.314359	815,142.43	48.740000	1,454,547.82	639,405.39	0.21
				Base	27.314359	815,142.43	48.740000	1,454,547.82	639,405.39	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	24,023.000	27.016111	649,008.04	46.980000	1,128,600.54	479,592.50	0.16
		Base		27.016111	649,008.04	46.980000	1,128,600.54	479,592.50	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	48,505.000	28.717092	1,392,922.56	48.270000	2,341,336.35	948,413.79	0.33
		Base		28.717092	1,392,922.56	48.270000	2,341,336.35	948,413.79	0.33
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	21,061.000	36.152026	761,397.81	32.630000	687,220.43	-74,177.38	0.10
		Base		36.152026	761,397.81	32.630000	687,220.43	-74,177.38	0.10
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,063.000	33.949279	1,156,414.28	97.750000	3,329,658.25	2,173,243.97	0.48
		Base		33.949279	1,156,414.28	97.750000	3,329,658.25	2,173,243.97	0.48
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	9,168.000	52.736794	483,490.93	29.510000	270,547.68	-212,943.25	0.04
		Base		52.736794	483,490.93	29.510000	270,547.68	-212,943.25	0.04
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,867.000	48.527055	381,762.34	39.500000	310,746.50	-71,015.84	0.04
		Base		48.527055	381,762.34	39.500000	310,746.50	-71,015.84	0.04
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	17,792.000	32.972229	586,641.89	45.640000	812,026.88	225,384.99	0.12
		Base		32.972229	586,641.89	45.640000	812,026.88	225,384.99	0.12
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	22,685.000	19.419754	440,537.13	20.530000	465,723.05	25,185.92	0.07
		Base		19.419754	440,537.13	20.530000	465,723.05	25,185.92	0.07
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	40,706.000	16.572403	674,596.23	34.580000	1,407,613.48	733,017.25	0.20
		Base		16.572403	674,596.23	34.580000	1,407,613.48	733,017.25	0.20
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
		Local	63,155.000	38.642542	2,440,469.71	37.360000	2,359,470.80	-80,998.91	0.34
		Base		38.642542	2,440,469.71	37.360000	2,359,470.80	-80,998.91	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
004239109	ACADIA REALTY TRUST REIT USD.001							
	63,735.000	Local	24.096194	1,535,770.90	20.920000	1,333,336.20	-202,434.70	0.19
		Base	24.096194	1,535,770.90	20.920000	1,333,336.20	-202,434.70	0.19
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,476.000	Local	75.902672	871,059.06	84.280000	967,197.28	96,138.22	0.14
		Base	75.902672	871,059.06	84.280000	967,197.28	96,138.22	0.14
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	35,888.000	Local	35.500799	1,274,052.68	29.310000	1,051,877.28	-222,175.40	0.15
		Base	35.500799	1,274,052.68	29.310000	1,051,877.28	-222,175.40	0.15
00738A106	ADTRAN INC COMMON STOCK USD.01							
	35,378.000	Local	17.942588	634,772.89	17.390000	615,223.42	-19,549.47	0.09
		Base	17.942588	634,772.89	17.390000	615,223.42	-19,549.47	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	20,270.000	Local	19.468740	394,631.35	44.540000	902,825.80	508,194.45	0.13
		Base	19.468740	394,631.35	44.540000	902,825.80	508,194.45	0.13
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	53,944.000	Local	22.697831	1,224,411.81	39.980000	2,156,681.12	932,269.31	0.31
		Base	22.697831	1,224,411.81	39.980000	2,156,681.12	932,269.31	0.31
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	27,143.000	Local	33.110616	898,721.45	76.520000	2,076,982.36	1,178,260.91	0.30
		Base	33.110616	898,721.45	76.520000	2,076,982.36	1,178,260.91	0.30
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	16,627.000	Local	42.626372	708,748.68	80.320000	1,335,480.64	626,731.96	0.19
		Base	42.626372	708,748.68	80.320000	1,335,480.64	626,731.96	0.19
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	14,068.000	Local	16.261560	228,767.63	36.810000	517,843.08	289,075.45	0.07
		Base	16.261560	228,767.63	36.810000	517,843.08	289,075.45	0.07
008492100	AGREE REALTY CORP REIT USD.0001							
	51,364.000	Local	56.244336	2,888,934.09	67.920000	3,488,642.88	599,708.79	0.50
		Base	56.244336	2,888,934.09	67.920000	3,488,642.88	599,708.79	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,131.000	79.754810	568,731.55	126.440000	901,643.64	332,912.09	0.13
		Base		79.754810	568,731.55	126.440000	901,643.64	332,912.09	0.13
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	33,185.000	47.401148	1,573,007.09	61.080000	2,026,939.80	453,932.71	0.29
		Base		47.401148	1,573,007.09	61.080000	2,026,939.80	453,932.71	0.29
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	23,331.000	44.390843	1,035,682.75	78.220000	1,824,950.82	789,268.07	0.26
		Base		44.390843	1,035,682.75	78.220000	1,824,950.82	789,268.07	0.26
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	52,261.000	20.382372	1,065,203.15	21.200000	1,107,933.20	42,730.05	0.16
		Base		20.382372	1,065,203.15	21.200000	1,107,933.20	42,730.05	0.16
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	91,687.000	10.028810	919,511.53	27.180000	2,492,052.66	1,572,541.13	0.36
		Base		10.028810	919,511.53	27.180000	2,492,052.66	1,572,541.13	0.36
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	13,628.000	34.305070	467,509.50	40.860000	556,840.08	89,330.58	0.08
		Base		34.305070	467,509.50	40.860000	556,840.08	89,330.58	0.08
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,948.000	102.489276	1,122,052.59	155.190000	1,699,020.12	576,967.53	0.24
		Base		102.489276	1,122,052.59	155.190000	1,699,020.12	576,967.53	0.24
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	88,318.000	8.195820	723,838.43	20.660000	1,824,649.88	1,100,811.45	0.26
		Base		8.195820	723,838.43	20.660000	1,824,649.88	1,100,811.45	0.26
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	33,364.000	18.172150	606,295.62	7.730000	257,903.72	-348,391.90	0.04
		Base		18.172150	606,295.62	7.730000	257,903.72	-348,391.90	0.04
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	37,941.000	35.452949	1,345,120.34	36.600000	1,388,640.60	43,520.26	0.20
		Base		35.452949	1,345,120.34	36.600000	1,388,640.60	43,520.26	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
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	82,185.000	Local	13.154625	1,081,112.87	6.620000	544,064.70	-537,048.17	0.08
		Base	13.154625	1,081,112.87	6.620000	544,064.70	-537,048.17	0.08
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	59,380.000	Local	25.527084	1,515,798.23	37.720000	2,239,813.60	724,015.37	0.32
		Base	25.527084	1,515,798.23	37.720000	2,239,813.60	724,015.37	0.32
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
	13,481.000	Local	32.432375	437,220.85	19.440000	262,070.64	-175,150.21	0.04
		Base	32.432375	437,220.85	19.440000	262,070.64	-175,150.21	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	26,614.000	Local	43.922339	1,168,949.12	78.660000	2,093,457.24	924,508.12	0.30
		Base	43.922339	1,168,949.12	78.660000	2,093,457.24	924,508.12	0.30
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	19,392.000	Local	14.710387	285,263.82	21.400000	414,988.80	129,724.98	0.06
		Base	14.710387	285,263.82	21.400000	414,988.80	129,724.98	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	11,939.000	Local	53.690219	641,007.52	46.850000	559,342.15	-81,665.37	0.08
		Base	53.690219	641,007.52	46.850000	559,342.15	-81,665.37	0.08
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	4,362.000	Local	95.461339	416,402.36	80.850000	352,667.70	-63,734.66	0.05
		Base	95.461339	416,402.36	80.850000	352,667.70	-63,734.66	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	13,953.000	Local	38.866600	542,305.67	46.350000	646,721.55	104,415.88	0.09
		Base	38.866600	542,305.67	46.350000	646,721.55	104,415.88	0.09
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	47,666.000	Local	32.776345	1,562,317.26	41.700000	1,987,672.20	425,354.94	0.28
		Base	32.776345	1,562,317.26	41.700000	1,987,672.20	425,354.94	0.28
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	26,547.000	Local	20.129107	534,367.40	35.470000	941,622.09	407,254.69	0.13
		Base	20.129107	534,367.40	35.470000	941,622.09	407,254.69	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
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	21,925.000	28.905400	633,750.90	50.230000	1,101,292.75	467,541.85	0.16
		Base		28.905400	633,750.90	50.230000	1,101,292.75	467,541.85	0.16
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	27,897.000	16.573639	462,354.81	21.050000	587,231.85	124,877.04	0.08
		Base		16.573639	462,354.81	21.050000	587,231.85	124,877.04	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,402.000	36.472628	379,388.28	21.530000	223,955.06	-155,433.22	0.03
		Base		36.472628	379,388.28	21.530000	223,955.06	-155,433.22	0.03
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	17,916.000	23.794418	426,300.80	44.000000	788,304.00	362,003.20	0.11
		Base		23.794418	426,300.80	44.000000	788,304.00	362,003.20	0.11
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	95,189.000	16.619467	1,581,990.47	12.040000	1,146,075.56	-435,914.91	0.16
		Base		16.619467	1,581,990.47	12.040000	1,146,075.56	-435,914.91	0.16
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001								
		Local	27,217.000	80.689200	2,196,117.97	36.480000	992,876.16	-1,203,241.81	0.14
		Base		80.689200	2,196,117.97	36.480000	992,876.16	-1,203,241.81	0.14
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	27,710.000	46.870198	1,298,773.20	104.690000	2,900,959.90	1,602,186.70	0.41
		Base		46.870198	1,298,773.20	104.690000	2,900,959.90	1,602,186.70	0.41
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	17,918.000	31.366188	562,019.36	72.160000	1,292,962.88	730,943.52	0.18
		Base		31.366188	562,019.36	72.160000	1,292,962.88	730,943.52	0.18
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	96,569.000	9.630982	930,054.31	8.710000	841,115.99	-88,938.32	0.12
		Base		9.630982	930,054.31	8.710000	841,115.99	-88,938.32	0.12
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	34,824.000	32.998417	1,149,136.87	53.530000	1,864,128.72	714,991.85	0.27
		Base		32.998417	1,149,136.87	53.530000	1,864,128.72	714,991.85	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03966V107	ARCONIC CORP COMMON STOCK USD.01								
		Local	76,728.000	12.125255	930,346.54	25.160000	1,930,476.48	1,000,129.94	0.28
		Base		12.125255	930,346.54	25.160000	1,930,476.48	1,000,129.94	0.28
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	32,901.000	31.896368	1,049,422.42	24.210000	796,533.21	-252,889.21	0.11
		Base		31.896368	1,049,422.42	24.210000	796,533.21	-252,889.21	0.11
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	60,741.000	6.601306	400,969.91	7.740000	470,135.34	69,165.43	0.07
		Base		6.601306	400,969.91	7.740000	470,135.34	69,165.43	0.07
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	48,510.000	13.544139	657,026.19	13.550000	657,310.50	284.31	0.09
		Base		13.544139	657,026.19	13.550000	657,310.50	284.31	0.09
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	64,624.000	17.003615	1,098,841.61	7.340000	474,340.16	-624,501.45	0.07
		Base		17.003615	1,098,841.61	7.340000	474,340.16	-624,501.45	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	16,670.000	83.296696	1,388,555.93	183.710000	3,062,445.70	1,673,889.77	0.44
		Base		83.296696	1,388,555.93	183.710000	3,062,445.70	1,673,889.77	0.44
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	16,403.000	38.958232	639,031.88	39.100000	641,357.30	2,325.42	0.09
		Base		38.958232	639,031.88	39.100000	641,357.30	2,325.42	0.09
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,452.000	44.785503	871,167.61	68.940000	1,341,020.88	469,853.27	0.19
		Base		44.785503	871,167.61	68.940000	1,341,020.88	469,853.27	0.19
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	34,721.000	38.058574	1,321,431.76	29.160000	1,012,464.36	-308,967.40	0.14
		Base		38.058574	1,321,431.76	29.160000	1,012,464.36	-308,967.40	0.14
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001								
		Local	44,372.000	30.460747	1,351,604.27	13.460000	597,247.12	-754,357.15	0.09
		Base		30.460747	1,351,604.27	13.460000	597,247.12	-754,357.15	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05379B107	AVISTA CORP COMMON STOCK								
		Local	50,991.000	33.975961	1,732,468.21	40.570000	2,068,704.87	336,236.66	0.30
		Base		33.975961	1,732,468.21	40.570000	2,068,704.87	336,236.66	0.30
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,003.000	33.348881	800,473.19	54.450000	1,306,963.35	506,490.16	0.19
		Base		33.348881	800,473.19	54.450000	1,306,963.35	506,490.16	0.19
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	38,586.000	24.728334	954,167.49	37.880000	1,461,637.68	507,470.19	0.21
		Base		24.728334	954,167.49	37.880000	1,461,637.68	507,470.19	0.21
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	46,761.000	24.688658	1,154,466.33	26.930000	1,259,273.73	104,807.40	0.18
		Base		24.688658	1,154,466.33	26.930000	1,259,273.73	104,807.40	0.18
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001								
		Local	11,595.000	72.329053	838,655.37	45.160000	523,630.20	-315,025.17	0.07
		Base		72.329053	838,655.37	45.160000	523,630.20	-315,025.17	0.07
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	21,076.000	37.769150	796,022.61	80.690000	1,700,622.44	904,599.83	0.24
		Base		37.769150	796,022.61	80.690000	1,700,622.44	904,599.83	0.24
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,332.000	67.732214	1,580,328.01	123.200000	2,874,502.40	1,294,174.39	0.41
		Base		67.732214	1,580,328.01	123.200000	2,874,502.40	1,294,174.39	0.41
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	13,625.000	49.056230	668,391.14	81.750000	1,113,843.75	445,452.61	0.16
		Base		49.056230	668,391.14	81.750000	1,113,843.75	445,452.61	0.16
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	41,338.000	24.519671	1,013,594.17	22.690000	937,959.22	-75,634.95	0.13
		Base		24.519671	1,013,594.17	22.690000	937,959.22	-75,634.95	0.13
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,984.000	17.169233	669,325.36	18.040000	703,271.36	33,946.00	0.10
		Base		17.169233	669,325.36	18.040000	703,271.36	33,946.00	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	61,713.000	23.632399	1,458,426.21	37.540000	2,316,706.02	858,279.81	0.33
		Base		23.632399	1,458,426.21	37.540000	2,316,706.02	858,279.81	0.33
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	24,680.000	44.404921	1,095,913.45	53.700000	1,325,316.00	229,402.55	0.19
		Base		44.404921	1,095,913.45	53.700000	1,325,316.00	229,402.55	0.19
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	33,560.000	33.656097	1,129,498.60	33.580000	1,126,944.80	-2,553.80	0.16
		Base		33.656097	1,129,498.60	33.580000	1,126,944.80	-2,553.80	0.16
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	69,415.000	10.914841	757,653.71	13.610000	944,738.15	187,084.44	0.13
		Base		10.914841	757,653.71	13.610000	944,738.15	187,084.44	0.13
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	25,380.000	19.576672	496,855.93	23.760000	603,028.80	106,172.87	0.09
		Base		19.576672	496,855.93	23.760000	603,028.80	106,172.87	0.09
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	35,066.000	31.129160	1,091,575.14	24.740000	867,532.84	-224,042.30	0.12
		Base		31.129160	1,091,575.14	24.740000	867,532.84	-224,042.30	0.12
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,005.000	32.782979	721,389.46	30.900000	679,954.50	-41,434.96	0.10
		Base		32.782979	721,389.46	30.900000	679,954.50	-41,434.96	0.10
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	21,606.000	52.739513	1,139,489.92	12.670000	273,748.02	-865,741.90	0.04
		Base		52.739513	1,139,489.92	12.670000	273,748.02	-865,741.90	0.04
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	16,791.000	38.334457	643,673.87	27.790000	466,621.89	-177,051.98	0.07
		Base		38.334457	643,673.87	27.790000	466,621.89	-177,051.98	0.07
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	58,520.000	17.924534	1,048,943.71	21.990000	1,286,854.80	237,911.09	0.18
		Base		17.924534	1,048,943.71	21.990000	1,286,854.80	237,911.09	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
095229100	BLUCORA INC COMMON STOCK USD.0001							
	35,104.000	Local	14.340352	503,403.72	20.250000	710,856.00	207,452.28	0.10
		Base	14.340352	503,403.72	20.250000	710,856.00	207,452.28	0.10
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
	28,340.000	Local	34.806990	986,430.11	75.580000	2,141,937.20	1,155,507.09	0.31
		Base	34.806990	986,430.11	75.580000	2,141,937.20	1,155,507.09	0.31
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
	21,378.000	Local	38.043588	813,295.83	90.060000	1,925,302.68	1,112,006.85	0.27
		Base	38.043588	813,295.83	90.060000	1,925,302.68	1,112,006.85	0.27
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
	27,868.000	Local	33.323524	928,659.97	56.620000	1,577,886.16	649,226.19	0.23
		Base	33.323524	928,659.97	56.620000	1,577,886.16	649,226.19	0.23
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	34,797.000	Local	36.314932	1,263,650.69	44.750000	1,557,165.75	293,515.06	0.22
		Base	36.314932	1,263,650.69	44.750000	1,557,165.75	293,515.06	0.22
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
	123,303.000	Local	10.511080	1,296,047.72	11.670000	1,438,946.01	142,898.29	0.21
		Base	10.511080	1,296,047.72	11.670000	1,438,946.01	142,898.29	0.21
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
	25,236.000	Local	11.901681	300,350.83	20.040000	505,729.44	205,378.61	0.07
		Base	11.901681	300,350.83	20.040000	505,729.44	205,378.61	0.07
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	32,135.000	Local	24.564958	789,394.92	36.330000	1,167,464.55	378,069.63	0.17
		Base	24.564958	789,394.92	36.330000	1,167,464.55	378,069.63	0.17
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
	16,700.000	Local	29.620578	494,663.66	29.820000	497,994.00	3,330.34	0.07
		Base	29.620578	494,663.66	29.820000	497,994.00	3,330.34	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
	55,925.000	Local	11.284949	631,110.79	14.460000	808,675.50	177,564.71	0.12
		Base	11.284949	631,110.79	14.460000	808,675.50	177,564.71	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
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	21,164.000	Local	36.572206	774,014.17	31.060000	657,353.84	-116,660.33	0.09
		Base	36.572206	774,014.17	31.060000	657,353.84	-116,660.33	0.09
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	23,414.000	Local	30.353171	710,689.14	61.470000	1,439,258.58	728,569.44	0.21
		Base	30.353171	710,689.14	61.470000	1,439,258.58	728,569.44	0.21
126501105	CTS CORP COMMON STOCK							
	23,219.000	Local	17.457355	405,342.32	35.370000	821,256.03	415,913.71	0.12
		Base	17.457355	405,342.32	35.370000	821,256.03	415,913.71	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK							
	97,618.000	Local	17.133758	1,672,563.20	23.020000	2,247,166.36	574,603.16	0.32
		Base	17.133758	1,672,563.20	23.020000	2,247,166.36	574,603.16	0.32
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	26,983.000	Local	31.583253	852,210.91	53.730000	1,449,796.59	597,585.68	0.21
		Base	31.583253	852,210.91	53.730000	1,449,796.59	597,585.68	0.21
128126109	CALAMP CORP COMMON STOCK USD.01							
	25,870.000	Local	12.460301	322,347.99	5.470000	141,508.90	-180,839.09	0.02
		Base	12.460301	322,347.99	5.470000	141,508.90	-180,839.09	0.02
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
	12,738.000	Local	42.040182	535,507.84	36.240000	461,625.12	-73,882.72	0.07
		Base	42.040182	535,507.84	36.240000	461,625.12	-73,882.72	0.07
129500104	CALERES INC COMMON STOCK USD.01							
	27,445.000	Local	15.268199	419,035.71	22.930000	629,313.85	210,278.14	0.09
		Base	15.268199	419,035.71	22.930000	629,313.85	210,278.14	0.09
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	37,906.000	Local	36.673701	1,390,153.32	51.870000	1,966,184.22	576,030.90	0.28
		Base	36.673701	1,390,153.32	51.870000	1,966,184.22	576,030.90	0.28
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
	34,045.000	Local	69.265863	2,358,156.29	51.270000	1,745,487.15	-612,669.14	0.25
		Base	69.265863	2,358,156.29	51.270000	1,745,487.15	-612,669.14	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	93,042.000	11.875337	1,104,905.11	9.630000	895,994.46	-208,910.65	0.13
		Base		11.875337	1,104,905.11	9.630000	895,994.46	-208,910.65	0.13
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	30,169.000	15.254554	460,214.65	8.720000	263,073.68	-197,140.97	0.04
		Base		15.254554	460,214.65	8.720000	263,073.68	-197,140.97	0.04
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	29,239.000	37.368792	1,092,626.10	18.700000	546,769.30	-545,856.80	0.08
		Base		37.368792	1,092,626.10	18.700000	546,769.30	-545,856.80	0.08
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	77,234.000	15.836360	1,223,105.44	16.210000	1,251,963.14	28,857.70	0.18
		Base		15.836360	1,223,105.44	16.210000	1,251,963.14	28,857.70	0.18
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	34,780.000	22.107350	768,893.65	38.180000	1,327,900.40	559,006.75	0.19
		Base		22.107350	768,893.65	38.180000	1,327,900.40	559,006.75	0.19
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	46,803.000	16.093103	753,205.52	11.120000	520,449.36	-232,756.16	0.07
		Base		16.093103	753,205.52	11.120000	520,449.36	-232,756.16	0.07
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	13,723.000	23.324634	320,083.95	13.550000	185,946.65	-134,137.30	0.03
		Base		23.324634	320,083.95	13.550000	185,946.65	-134,137.30	0.03
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,140.000	135.797231	833,795.00	236.250000	1,450,575.00	616,780.00	0.21
		Base		135.797231	833,795.00	236.250000	1,450,575.00	616,780.00	0.21
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	27,524.000	65.624980	1,806,261.96	52.000000	1,431,248.00	-375,013.96	0.20
		Base		65.624980	1,806,261.96	52.000000	1,431,248.00	-375,013.96	0.20
15202L107	CENTERSPACE REIT								
		Local	10,810.000	77.015537	832,537.95	92.260000	997,330.60	164,792.65	0.14
		Base		77.015537	832,537.95	92.260000	997,330.60	164,792.65	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
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	7,025.000	Local	22.511246	158,141.50	43.790000	307,624.75	149,483.25	0.04
		Base	22.511246	158,141.50	43.790000	307,624.75	149,483.25	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	28,566.000	Local	20.088007	573,834.02	41.380000	1,182,061.08	608,227.06	0.17
		Base	20.088007	573,834.02	41.380000	1,182,061.08	608,227.06	0.17
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	19,969.000	Local	22.103388	441,382.56	24.180000	482,850.42	41,467.86	0.07
		Base	22.103388	441,382.56	24.180000	482,850.42	41,467.86	0.07
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	36,367.000	Local	12.040245	437,867.59	16.870000	613,511.29	175,643.70	0.09
		Base	12.040245	437,867.59	16.870000	613,511.29	175,643.70	0.09
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	21,410.000	Local	30.893896	661,438.32	52.720000	1,128,735.20	467,296.88	0.16
		Base	30.893896	661,438.32	52.720000	1,128,735.20	467,296.88	0.16
156727109	CERENCE INC COMMON STOCK USD.01							
	28,221.000	Local	36.329405	1,025,252.14	29.500000	832,519.50	-192,732.64	0.12
		Base	36.329405	1,025,252.14	29.500000	832,519.50	-192,732.64	0.12
157210105	CEVA INC COMMON STOCK USD.001							
	16,554.000	Local	28.001676	463,539.75	36.340000	601,572.36	138,032.61	0.09
		Base	28.001676	463,539.75	36.340000	601,572.36	138,032.61	0.09
16208T102	CHATHAM LODGING TRUST REIT USD.01							
	35,139.000	Local	17.440149	612,829.41	14.360000	504,596.04	-108,233.37	0.07
		Base	17.440149	612,829.41	14.360000	504,596.04	-108,233.37	0.07
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	34,959.000	Local	27.496496	961,250.01	36.910000	1,290,336.69	329,086.68	0.18
		Base	27.496496	961,250.01	36.910000	1,290,336.69	329,086.68	0.18
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	23,475.000	Local	28.725412	674,329.04	36.600000	859,185.00	184,855.96	0.12
		Base	28.725412	674,329.04	36.600000	859,185.00	184,855.96	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	12,684.000	98.747684	1,252,515.63	125.170000	1,587,656.28	335,140.65	0.23
		Base		98.747684	1,252,515.63	125.170000	1,587,656.28	335,140.65	0.23
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	88,296.000	6.758343	596,734.68	5.300000	467,968.80	-128,765.88	0.07
		Base		6.758343	596,734.68	5.300000	467,968.80	-128,765.88	0.07
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	9,831.000	51.960656	510,825.21	46.330000	455,470.23	-55,354.98	0.07
		Base		51.960656	510,825.21	46.330000	455,470.23	-55,354.98	0.07
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	14,268.000	25.950908	370,267.55	25.010000	356,842.68	-13,424.87	0.05
		Base		25.950908	370,267.55	25.010000	356,842.68	-13,424.87	0.05
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	76,714.000	15.996187	1,227,131.51	15.860000	1,216,684.04	-10,447.47	0.17
		Base		15.996187	1,227,131.51	15.860000	1,216,684.04	-10,447.47	0.17
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,597.000	36.224654	528,771.27	19.650000	286,831.05	-241,940.22	0.04
		Base		36.224654	528,771.27	19.650000	286,831.05	-241,940.22	0.04
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	10,893.000	50.784376	553,194.21	77.380000	842,900.34	289,706.13	0.12
		Base		50.784376	553,194.21	77.380000	842,900.34	289,706.13	0.12
17888H103	CIVITAS RESOURCES INC COMMON STOCK								
		Local	52,094.000	54.541778	2,841,299.37	58.620000	3,053,750.28	212,450.91	0.44
		Base		54.541778	2,841,299.37	58.620000	3,053,750.28	212,450.91	0.44
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	12,025.000	35.744891	429,832.31	33.110000	398,147.75	-31,684.56	0.06
		Base		35.744891	429,832.31	33.110000	398,147.75	-31,684.56	0.06
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,344.000	254.775607	851,969.63	441.500000	1,476,376.00	624,406.37	0.21
		Base		254.775607	851,969.63	441.500000	1,476,376.00	624,406.37	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	30,572.000	49.478246	1,512,648.94	58.500000	1,788,462.00	275,813.06	0.26
		Base		49.478246	1,512,648.94	58.500000	1,788,462.00	275,813.06	0.26
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	45,921.000	17.384938	798,333.73	9.040000	415,125.84	-383,207.89	0.06
		Base		17.384938	798,333.73	9.040000	415,125.84	-383,207.89	0.06
192576106	COHU INC COMMON STOCK USD1.0								
		Local	35,082.000	17.638625	618,798.23	26.560000	931,777.92	312,979.69	0.13
		Base		17.638625	618,798.23	26.560000	931,777.92	312,979.69	0.13
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	24,908.000	22.646099	564,069.03	16.100000	401,018.80	-163,050.23	0.06
		Base		22.646099	564,069.03	16.100000	401,018.80	-163,050.23	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	56,009.000	28.806541	1,613,425.54	28.080000	1,572,732.72	-40,692.82	0.22
		Base		28.806541	1,613,425.54	28.080000	1,572,732.72	-40,692.82	0.22
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	25,969.000	28.125264	730,384.97	84.420000	2,192,302.98	1,461,918.01	0.31
		Base		28.125264	730,384.97	84.420000	2,192,302.98	1,461,918.01	0.31
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	38,821.000	43.315481	1,681,550.30	64.400000	2,500,072.40	818,522.10	0.36
		Base		43.315481	1,681,550.30	64.400000	2,500,072.40	818,522.10	0.36
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	89,469.000	9.548986	854,338.19	7.670000	686,227.23	-168,110.96	0.10
		Base		9.548986	854,338.19	7.670000	686,227.23	-168,110.96	0.10
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	16,921.000	33.461378	566,199.98	36.820000	623,031.22	56,831.24	0.09
		Base		33.461378	566,199.98	36.820000	623,031.22	56,831.24	0.09
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	24,545.000	60.538469	1,485,916.71	59.130000	1,451,345.85	-34,570.86	0.21
		Base		60.538469	1,485,916.71	59.130000	1,451,345.85	-34,570.86	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	10,554.000	44.068204	465,095.82	31.920000	336,883.68	-128,212.14	0.05
		Base		44.068204	465,095.82	31.920000	336,883.68	-128,212.14	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,984.000	22.900525	434,743.56	13.600000	258,182.40	-176,561.16	0.04
		Base		22.900525	434,743.56	13.600000	258,182.40	-176,561.16	0.04
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	21,074.000	57.483985	1,211,417.50	132.960000	2,801,999.04	1,590,581.54	0.40
		Base		57.483985	1,211,417.50	132.960000	2,801,999.04	1,590,581.54	0.40
208242107	CONN S INC COMMON STOCK USD.01								
		Local	13,824.000	17.820532	246,351.03	15.650000	216,345.60	-30,005.43	0.03
		Base		17.820532	246,351.03	15.650000	216,345.60	-30,005.43	0.03
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01								
		Local	11,473.000	58.803079	674,647.72	52.720000	604,856.56	-69,791.16	0.09
		Base		58.803079	674,647.72	52.720000	604,856.56	-69,791.16	0.09
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	22,857.000	19.704225	450,379.47	47.550000	1,086,850.35	636,470.88	0.16
		Base		19.704225	450,379.47	47.550000	1,086,850.35	636,470.88	0.16
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	51,690.000	16.788696	867,807.69	5.950000	307,555.50	-560,252.19	0.04
		Base		16.788696	867,807.69	5.950000	307,555.50	-560,252.19	0.04
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	68,697.000	18.758547	1,288,655.89	21.510000	1,477,672.47	189,016.58	0.21
		Base		18.758547	1,288,655.89	21.510000	1,477,672.47	189,016.58	0.21
21871N101	CORECIVIC INC COMMON STOCK USD.01								
		Local	86,670.000	9.810050	850,237.07	12.430000	1,077,308.10	227,071.03	0.15
		Base		9.810050	850,237.07	12.430000	1,077,308.10	227,071.03	0.15
22041X102	CORSAIR GAMING INC COMMON STOCK								
		Local	23,792.000	21.013249	499,947.22	15.130000	359,972.96	-139,974.26	0.05
		Base		21.013249	499,947.22	15.130000	359,972.96	-139,974.26	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
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,767.000	59.542765	402,925.89	155.080000	1,049,426.36	646,500.47	0.15
		Base		59.542765	402,925.89	155.080000	1,049,426.36	646,500.47	0.15
22304C100	COVETRUS INC COMMON STOCK								
		Local	74,459.000	12.079068	899,395.29	13.800000	1,027,534.20	128,138.91	0.15
		Base		12.079068	899,395.29	13.800000	1,027,534.20	128,138.91	0.15
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,467.000	10.463664	266,478.13	18.740000	477,251.58	210,773.45	0.07
		Base		10.463664	266,478.13	18.740000	477,251.58	210,773.45	0.07
228903100	ARTIVION INC COMMON STOCK USD.01								
		Local	28,339.000	14.637526	414,812.85	20.290000	574,998.31	160,185.46	0.08
		Base		14.637526	414,812.85	20.290000	574,998.31	160,185.46	0.08
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	21,818.000	27.771583	605,920.40	42.070000	917,883.26	311,962.86	0.13
		Base		27.771583	605,920.40	42.070000	917,883.26	311,962.86	0.13
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	11,774.000	35.847613	422,069.79	54.310000	639,445.94	217,376.15	0.09
		Base		35.847613	422,069.79	54.310000	639,445.94	217,376.15	0.09
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	60,441.000	21.298802	1,287,320.88	39.870000	2,409,782.67	1,122,461.79	0.34
		Base		21.298802	1,287,320.88	39.870000	2,409,782.67	1,122,461.79	0.34
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	13,889.000	54.832853	761,573.50	19.990000	277,641.11	-483,932.39	0.04
		Base		54.832853	761,573.50	19.990000	277,641.11	-483,932.39	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,430.000	45.907237	570,626.96	23.630000	293,720.90	-276,906.06	0.04
		Base		45.907237	570,626.96	23.630000	293,720.90	-276,906.06	0.04
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	27,913.000	31.712216	885,183.08	45.500000	1,270,041.50	384,858.42	0.18
		Base		31.712216	885,183.08	45.500000	1,270,041.50	384,858.42	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	31.140000	35,063.64	-763,184.49	0.01
		Base		708.923739	798,248.13	31.140000	35,063.64	-763,184.49	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	30,699.000	29.425347	903,328.72	27.080000	831,328.92	-71,999.80	0.12
		Base		29.425347	903,328.72	27.080000	831,328.92	-71,999.80	0.12
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	44,446.000	16.849730	748,903.10	13.820000	614,243.72	-134,659.38	0.09
		Base		16.849730	748,903.10	13.820000	614,243.72	-134,659.38	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	151,760.000	9.589143	1,455,248.39	10.620000	1,611,691.20	156,442.81	0.23
		Base		9.589143	1,455,248.39	10.620000	1,611,691.20	156,442.81	0.23
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	52,506.000	10.644698	558,910.49	4.100000	215,274.60	-343,635.89	0.03
		Base		10.644698	558,910.49	4.100000	215,274.60	-343,635.89	0.03
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,215.000	12.727005	320,911.43	18.920000	477,067.80	156,156.37	0.07
		Base		12.727005	320,911.43	18.920000	477,067.80	156,156.37	0.07
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	23,562.000	27.401271	645,628.75	31.440000	740,789.28	95,160.53	0.11
		Base		27.401271	645,628.75	31.440000	740,789.28	95,160.53	0.11
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,406.000	61.097172	757,971.51	71.690000	889,386.14	131,414.63	0.13
		Base		61.097172	757,971.51	71.690000	889,386.14	131,414.63	0.13
254543101	DIODES INC COMMON STOCK USD.667								
		Local	32,437.000	41.100707	1,333,183.63	73.030000	2,368,874.11	1,035,690.48	0.34
		Base		41.100707	1,333,183.63	73.030000	2,368,874.11	1,035,690.48	0.34
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01								
		Local	172,205.000	3.990790	687,233.97	2.250000	387,461.25	-299,772.72	0.06
		Base		3.990790	687,233.97	2.250000	387,461.25	-299,772.72	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	21,016.000	Local	22.637928	475,758.70	29.270000	615,138.32	139,379.62	0.09
		Base	22.637928	475,758.70	29.270000	615,138.32	139,379.62	0.09
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	20,508.000	Local	52.252046	1,071,584.95	98.720000	2,024,549.76	952,964.81	0.29
		Base	52.252046	1,071,584.95	98.720000	2,024,549.76	952,964.81	0.29
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK							
	47,601.000	Local	6.406719	304,966.23	6.060000	288,462.06	-16,504.17	0.04
		Base	6.406719	304,966.23	6.060000	288,462.06	-16,504.17	0.04
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	25,497.000	Local	35.893250	915,170.20	28.880000	736,353.36	-178,816.84	0.11
		Base	35.893250	915,170.20	28.880000	736,353.36	-178,816.84	0.11
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	34,551.000	Local	25.455157	879,501.13	24.330000	840,625.83	-38,875.30	0.12
		Base	25.455157	879,501.13	24.330000	840,625.83	-38,875.30	0.12
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	13,962.000	Local	12.762610	178,191.56	10.650000	148,695.30	-29,496.26	0.02
		Base	12.762610	178,191.56	10.650000	148,695.30	-29,496.26	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	23,019.000	Local	52.157139	1,200,605.18	50.350000	1,159,006.65	-41,598.53	0.17
		Base	52.157139	1,200,605.18	50.350000	1,159,006.65	-41,598.53	0.17
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	8,188.000	Local	52.875694	432,946.18	44.130000	361,336.44	-71,609.74	0.05
		Base	52.875694	432,946.18	44.130000	361,336.44	-71,609.74	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	62,066.000	Local	21.677629	1,345,443.74	19.050000	1,182,357.30	-163,086.44	0.17
		Base	21.677629	1,345,443.74	19.050000	1,182,357.30	-163,086.44	0.17
278715206	EBIX INC COMMON STOCK USD.1							
	17,168.000	Local	23.684035	406,607.52	29.800000	511,606.40	104,998.88	0.07
		Base	23.684035	406,607.52	29.800000	511,606.40	104,998.88	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
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	38,963.000	Local	43.808834	1,706,923.59	38.140000	1,486,048.82	-220,874.77	0.21
		Base	43.808834	1,706,923.59	38.140000	1,486,048.82	-220,874.77	0.21
28238P109	EHEALTH INC COMMON STOCK USD.001							
	17,112.000	Local	59.411120	1,016,643.08	8.050000	137,751.60	-878,891.48	0.02
		Base	59.411120	1,016,643.08	8.050000	137,751.60	-878,891.48	0.02
282914100	8X8 INC COMMON STOCK USD.001							
	85,262.000	Local	13.330240	1,136,562.93	9.170000	781,852.54	-354,710.39	0.11
		Base	13.330240	1,136,562.93	9.170000	781,852.54	-354,710.39	0.11
28852N109	ELLINGTON FINANCIAL INC REIT							
	39,310.000	Local	18.520143	728,026.82	16.190000	636,428.90	-91,597.92	0.09
		Base	18.520143	728,026.82	16.190000	636,428.90	-91,597.92	0.09
29082K105	EMBECTA CORP COMMON STOCK USD.01							
	41,038.000	Local	32.828986	1,347,235.93	30.430000	1,248,786.34	-98,449.59	0.18
		Base	32.828986	1,347,235.93	30.430000	1,248,786.34	-98,449.59	0.18
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	34,500.000	Local	43.803594	1,511,223.98	32.380000	1,117,110.00	-394,113.98	0.16
		Base	43.803594	1,511,223.98	32.380000	1,117,110.00	-394,113.98	0.16
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	20,149.000	Local	25.312620	510,023.99	39.340000	792,661.66	282,637.67	0.11
		Base	25.312620	510,023.99	39.340000	792,661.66	282,637.67	0.11
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	13,151.000	Local	52.295330	687,735.89	64.400000	846,924.40	159,188.51	0.12
		Base	52.295330	687,735.89	64.400000	846,924.40	159,188.51	0.12
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	17,869.000	Local	33.776366	603,549.89	57.810000	1,033,006.89	429,457.00	0.15
		Base	33.776366	603,549.89	57.810000	1,033,006.89	429,457.00	0.15
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	14,595.000	Local	44.264564	646,041.31	112.810000	1,646,461.95	1,000,420.64	0.24
		Base	44.264564	646,041.31	112.810000	1,646,461.95	1,000,420.64	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	43,462.000	Local	23.327166	1,013,845.28	20.080000	872,716.96	-141,128.32	0.12
		Base	23.327166	1,013,845.28	20.080000	872,716.96	-141,128.32	0.12
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	14,847.000	Local	54.424526	808,040.94	93.210000	1,383,888.87	575,847.93	0.20
		Base	54.424526	808,040.94	93.210000	1,383,888.87	575,847.93	0.20
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	24,602.000	Local	23.183057	570,349.57	37.400000	920,114.80	349,765.23	0.13
		Base	23.183057	570,349.57	37.400000	920,114.80	349,765.23	0.13
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	37,707.000	Local	26.642628	1,004,613.59	80.330000	3,029,003.31	2,024,389.72	0.43
		Base	26.642628	1,004,613.59	80.330000	3,029,003.31	2,024,389.72	0.43
294268107	EPLUS INC COMMON STOCK USD.01							
	19,373.000	Local	27.286861	528,628.35	56.480000	1,094,187.04	565,558.69	0.16
		Base	27.286861	528,628.35	56.480000	1,094,187.04	565,558.69	0.16
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	18,729.000	Local	50.226220	940,686.87	62.450000	1,169,626.05	228,939.18	0.17
		Base	50.226220	940,686.87	62.450000	1,169,626.05	228,939.18	0.17
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	87,599.000	Local	23.133967	2,026,512.37	24.000000	2,102,376.00	75,863.63	0.30
		Base	23.133967	2,026,512.37	24.000000	2,102,376.00	75,863.63	0.30
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	15,860.000	Local	20.536272	325,705.28	23.740000	376,516.40	50,811.12	0.05
		Base	20.536272	325,705.28	23.740000	376,516.40	50,811.12	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
	43,041.000	Local	23.895301	1,028,477.65	39.400000	1,695,815.40	667,337.75	0.24
		Base	23.895301	1,028,477.65	39.400000	1,695,815.40	667,337.75	0.24
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	23,996.000	Local	47.752167	1,145,861.00	136.150000	3,267,055.40	2,121,194.40	0.47
		Base	47.752167	1,145,861.00	136.150000	3,267,055.40	2,121,194.40	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
30214U102	EXPONENT INC COMMON STOCK USD.001							
	37,549.000	Local	36.788936	1,381,387.77	95.810000	3,597,569.69	2,216,181.92	0.51
		Base	36.788936	1,381,387.77	95.810000	3,597,569.69	2,216,181.92	0.51
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	93,103.000	Local	12.178721	1,133,875.43	9.600000	893,788.80	-240,086.63	0.13
		Base	12.178721	1,133,875.43	9.600000	893,788.80	-240,086.63	0.13
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	38,591.000	Local	16.490020	636,366.36	7.000000	270,137.00	-366,229.36	0.04
		Base	16.490020	636,366.36	7.000000	270,137.00	-366,229.36	0.04
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	25,696.000	Local	32.396321	832,455.86	38.530000	990,066.88	157,611.02	0.14
		Base	32.396321	832,455.86	38.530000	990,066.88	157,611.02	0.14
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	13,117.000	Local	45.834814	601,215.25	34.290000	449,781.93	-151,433.32	0.06
		Base	45.834814	601,215.25	34.290000	449,781.93	-151,433.32	0.06
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	44,005.000	Local	16.303493	717,435.20	34.030000	1,497,490.15	780,054.95	0.21
		Base	16.303493	717,435.20	34.030000	1,497,490.15	780,054.95	0.21
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	39.820000	1,228,247.90	102,980.19	0.18
		Base	36.481365	1,125,267.71	39.820000	1,228,247.90	102,980.19	0.18
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	145,424.000	Local	6.795766	988,267.53	13.610000	1,979,220.64	990,953.11	0.28
		Base	6.795766	988,267.53	13.610000	1,979,220.64	990,953.11	0.28
318910106	FIRST BANCORP/NC COMMON STOCK							
	24,902.000	Local	37.061745	922,911.57	37.460000	932,828.92	9,917.35	0.13
		Base	37.061745	922,911.57	37.460000	932,828.92	9,917.35	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	67,899.000	Local	8.797226	597,322.86	13.480000	915,278.52	317,955.66	0.13
		Base	8.797226	597,322.86	13.480000	915,278.52	317,955.66	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
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	67,838.000	Local	20.782707	1,409,857.27	20.450000	1,387,287.10	-22,570.17	0.20
		Base	20.782707	1,409,857.27	20.450000	1,387,287.10	-22,570.17	0.20
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	91,870.000	Local	18.671499	1,715,350.59	23.610000	2,169,050.70	453,700.11	0.31
		Base	18.671499	1,715,350.59	23.610000	2,169,050.70	453,700.11	0.31
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	38,331.000	Local	34.336903	1,316,167.82	35.300000	1,353,084.30	36,916.48	0.19
		Base	34.336903	1,316,167.82	35.300000	1,353,084.30	36,916.48	0.19
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	56,351.000	Local	19.016361	1,071,590.98	38.110000	2,147,536.61	1,075,945.63	0.31
		Base	19.016361	1,071,590.98	38.110000	2,147,536.61	1,075,945.63	0.31
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	8,012.000	Local	37.021623	296,617.24	55.690000	446,188.28	149,571.04	0.06
		Base	37.021623	296,617.24	55.690000	446,188.28	149,571.04	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	19,424.000	Local	47.410336	920,898.37	96.970000	1,883,545.28	962,646.91	0.27
		Base	47.410336	920,898.37	96.970000	1,883,545.28	962,646.91	0.27
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	34,192.000	Local	13.859581	473,886.78	9.880000	337,816.96	-136,069.82	0.05
		Base	13.859581	473,886.78	9.880000	337,816.96	-136,069.82	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	70,322.000	Local	21.563580	1,516,394.06	27.460000	1,931,042.12	414,648.06	0.28
		Base	21.563580	1,516,394.06	27.460000	1,931,042.12	414,648.06	0.28
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	31,668.000	Local	16.216838	513,554.81	13.260000	419,917.68	-93,637.13	0.06
		Base	16.216838	513,554.81	13.260000	419,917.68	-93,637.13	0.06
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	28,102.000	Local	39.178452	1,100,992.85	69.940000	1,965,453.88	864,461.03	0.28
		Base	39.178452	1,100,992.85	69.940000	1,965,453.88	864,461.03	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	68,501.000	Local	10.440896	715,211.79	5.160000	353,465.16	-361,746.63	0.05
		Base	10.440896	715,211.79	5.160000	353,465.16	-361,746.63	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	13,971.000	Local	54.601034	762,831.04	54.880000	766,728.48	3,897.44	0.11
		Base	54.601034	762,831.04	54.880000	766,728.48	3,897.44	0.11
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	38,065.000	Local	35.600789	1,355,144.03	66.700000	2,538,935.50	1,183,791.47	0.36
		Base	35.600789	1,355,144.03	66.700000	2,538,935.50	1,183,791.47	0.36
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	18,604.000	Local	13.431090	249,872.00	9.510000	176,924.04	-72,947.96	0.03
		Base	13.431090	249,872.00	9.510000	176,924.04	-72,947.96	0.03
36162J106	GEO GROUP INC/THE REIT USD.01							
	88,291.000	Local	8.647970	763,537.96	6.530000	576,540.23	-186,997.73	0.08
		Base	8.647970	763,537.96	6.530000	576,540.23	-186,997.73	0.08
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	38,890.000	Local	20.564978	799,771.99	31.370000	1,219,979.30	420,207.31	0.17
		Base	20.564978	799,771.99	31.370000	1,219,979.30	420,207.31	0.17
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	31,496.000	Local	32.092991	1,010,800.86	26.480000	834,014.08	-176,786.78	0.12
		Base	32.092991	1,010,800.86	26.480000	834,014.08	-176,786.78	0.12
36251C103	GMS INC COMMON STOCK USD.01							
	31,024.000	Local	24.267911	752,887.68	47.950000	1,487,600.80	734,713.12	0.21
		Base	24.267911	752,887.68	47.950000	1,487,600.80	734,713.12	0.21
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	102,553.000	Local	7.793528	799,249.68	4.010000	411,237.53	-388,012.15	0.06
		Base	7.793528	799,249.68	4.010000	411,237.53	-388,012.15	0.06
371532102	GENESCO INC COMMON STOCK USD1.0							
	9,893.000	Local	48.887311	483,642.17	62.030000	613,662.79	130,020.62	0.09
		Base	48.887311	483,642.17	62.030000	613,662.79	130,020.62	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
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	365,602.000	4.046974	1,479,581.86	3.710000	1,356,383.42	-123,198.44	0.19
		Base		4.046974	1,479,581.86	3.710000	1,356,383.42	-123,198.44	0.19
37253A103	GENTHERM INC COMMON STOCK								
		Local	23,943.000	51.494593	1,232,935.05	67.420000	1,614,237.06	381,302.01	0.23
		Base		51.494593	1,232,935.05	67.420000	1,614,237.06	381,302.01	0.23
374297109	GETTY REALTY CORP REIT USD.01								
		Local	28,671.000	23.729195	680,339.74	26.910000	771,536.61	91,196.87	0.11
		Base		23.729195	680,339.74	26.910000	771,536.61	91,196.87	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,547.000	26.628614	627,023.97	37.840000	891,018.48	263,994.51	0.13
		Base		26.628614	627,023.97	37.840000	891,018.48	263,994.51	0.13
377320106	GLATFELTER CORP COMMON STOCK USD.01								
		Local	32,082.000	17.671256	566,929.22	11.000000	352,902.00	-214,027.22	0.05
		Base		17.671256	566,929.22	11.000000	352,902.00	-214,027.22	0.05
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	33,786.000	38.726439	1,308,411.46	47.290000	1,597,739.94	289,328.48	0.23
		Base		38.726439	1,308,411.46	47.290000	1,597,739.94	289,328.48	0.23
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	74,651.000	16.763865	1,251,439.29	14.030000	1,047,353.53	-204,085.76	0.15
		Base		16.763865	1,251,439.29	14.030000	1,047,353.53	-204,085.76	0.15
38046C109	GOGO INC COMMON STOCK USD.0001								
		Local	48,328.000	23.274882	1,124,828.51	18.410000	889,718.48	-235,110.03	0.13
		Base		23.274882	1,124,828.51	18.410000	889,718.48	-235,110.03	0.13
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	14,656.000	58.938277	863,799.39	47.960000	702,901.76	-160,897.63	0.10
		Base		58.938277	863,799.39	47.960000	702,901.76	-160,897.63	0.10
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	29,785.000	20.465000	609,550.03	13.320000	396,736.20	-212,813.83	0.06
		Base		20.465000	609,550.03	13.320000	396,736.20	-212,813.83	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	33,020.000	26.658558	880,265.57	29.650000	979,043.00	98,777.43	0.14
		Base		26.658558	880,265.57	29.650000	979,043.00	98,777.43	0.14
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	38,757.000	16.109579	624,358.96	9.730000	377,105.61	-247,253.35	0.05
		Base		16.109579	624,358.96	9.730000	377,105.61	-247,253.35	0.05
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	39,401.000	34.066686	1,342,261.51	26.480000	1,043,338.48	-298,923.03	0.15
		Base		34.066686	1,342,261.51	26.480000	1,043,338.48	-298,923.03	0.15
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	38,618.000	24.821561	958,559.04	28.070000	1,084,007.26	125,448.22	0.15
		Base		24.821561	958,559.04	28.070000	1,084,007.26	125,448.22	0.15
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	23,451.000	32.551459	763,364.26	42.710000	1,001,592.21	238,227.95	0.14
		Base		32.551459	763,364.26	42.710000	1,001,592.21	238,227.95	0.14
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	9,684.000	34.755641	336,573.63	12.110000	117,273.24	-219,300.39	0.02
		Base		34.755641	336,573.63	12.110000	117,273.24	-219,300.39	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	34,078.000	16.893167	575,685.34	18.710000	637,599.38	61,914.04	0.09
		Base		16.893167	575,685.34	18.710000	637,599.38	61,914.04	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	12,393.000	77.169471	956,361.25	174.140000	2,158,117.02	1,201,755.77	0.31
		Base		77.169471	956,361.25	174.140000	2,158,117.02	1,201,755.77	0.31
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	28,090.000	14.515691	407,745.76	22.470000	631,182.30	223,436.54	0.09
		Base		14.515691	407,745.76	22.470000	631,182.30	223,436.54	0.09
40416E103	HCI GROUP INC COMMON STOCK								
		Local	5,761.000	55.190151	317,950.46	64.090000	369,222.49	51,272.03	0.05
		Base		55.190151	317,950.46	64.090000	369,222.49	51,272.03	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
404251100	HNI CORP COMMON STOCK USD1.0							
	31,386.000	Local	43.198742	1,355,835.72	35.640000	1,118,597.04	-237,238.68	0.16
		Base	43.198742	1,355,835.72	35.640000	1,118,597.04	-237,238.68	0.16
41043F208	HANGER INC COMMON STOCK USD.01							
	26,497.000	Local	21.416246	567,466.26	16.440000	435,610.68	-131,855.58	0.06
		Base	21.416246	567,466.26	16.440000	435,610.68	-131,855.58	0.06
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	21,909.000	Local	13.836588	303,145.81	23.150000	507,193.35	204,047.54	0.07
		Base	13.836588	303,145.81	23.150000	507,193.35	204,047.54	0.07
413160102	HARMONIC INC COMMON STOCK USD.001							
	74,186.000	Local	6.686299	496,029.75	8.300000	615,743.80	119,714.05	0.09
		Base	6.686299	496,029.75	8.300000	615,743.80	119,714.05	0.09
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	16,431.000	Local	37.905919	622,832.16	45.040000	740,052.24	117,220.08	0.11
		Base	37.905919	622,832.16	45.040000	740,052.24	117,220.08	0.11
415864107	HARSCO CORP COMMON STOCK USD1.25							
	57,070.000	Local	14.694666	838,624.59	10.220000	583,255.40	-255,369.19	0.08
		Base	14.694666	838,624.59	10.220000	583,255.40	-255,369.19	0.08
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,721.000	Local	15.999222	171,527.66	24.830000	266,202.43	94,674.77	0.04
		Base	15.999222	171,527.66	24.830000	266,202.43	94,674.77	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	36,901.000	Local	24.343589	898,302.76	16.960000	625,840.96	-272,461.80	0.09
		Base	24.343589	898,302.76	16.960000	625,840.96	-272,461.80	0.09
420261109	HAWKINS INC COMMON STOCK USD.01							
	13,541.000	Local	21.289929	288,286.93	37.280000	504,808.48	216,521.55	0.07
		Base	21.289929	288,286.93	37.280000	504,808.48	216,521.55	0.07
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	8,974.000	Local	45.713498	410,232.93	39.080000	350,703.92	-59,529.01	0.05
		Base	45.713498	410,232.93	39.080000	350,703.92	-59,529.01	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
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	53,708.000	17.691945	950,199.00	17.090000	917,869.72	-32,329.28	0.13
		Base		17.691945	950,199.00	17.090000	917,869.72	-32,329.28	0.13
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,193.000	26.112234	475,059.88	19.100000	347,486.30	-127,573.58	0.05
		Base		26.112234	475,059.88	19.100000	347,486.30	-127,573.58	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	33,552.000	18.049342	605,591.51	13.800000	463,017.60	-142,573.91	0.07
		Base		18.049342	605,591.51	13.800000	463,017.60	-142,573.91	0.07
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	14,117.000	24.657990	348,096.84	31.960000	451,179.32	103,082.48	0.06
		Base		24.657990	348,096.84	31.960000	451,179.32	103,082.48	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	102,198.000	5.540452	566,223.11	4.110000	420,033.78	-146,189.33	0.06
		Base		5.540452	566,223.11	4.110000	420,033.78	-146,189.33	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	76,020.000	21.647790	1,645,664.99	46.030000	3,499,200.60	1,853,535.61	0.50
		Base		21.647790	1,645,664.99	46.030000	3,499,200.60	1,853,535.61	0.50
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	25,295.000	30.275166	765,810.33	24.220000	612,644.90	-153,165.43	0.09
		Base		30.275166	765,810.33	24.220000	612,644.90	-153,165.43	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	23,798.000	15.993518	380,613.73	9.780000	232,744.44	-147,869.29	0.03
		Base		15.993518	380,613.73	9.780000	232,744.44	-147,869.29	0.03
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	7,718.000	107.776415	831,818.37	109.840000	847,745.12	15,926.75	0.12
		Base		107.776415	831,818.37	109.840000	847,745.12	15,926.75	0.12
428567101	HIBBETT INC COMMON STOCK USD.01								
		Local	9,272.000	36.384436	337,356.49	43.180000	400,364.96	63,008.47	0.06
		Base		36.384436	337,356.49	43.180000	400,364.96	63,008.47	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
431571108	HILLENBRAND INC COMMON STOCK								
		Local	52,465.000	26.323958	1,381,086.45	40.820000	2,141,621.30	760,534.85	0.31
		Base		26.323958	1,381,086.45	40.820000	2,141,621.30	760,534.85	0.31
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
		Local	43,811.000	35.381270	1,550,088.80	25.490000	1,116,742.39	-433,346.41	0.16
		Base		35.381270	1,550,088.80	25.490000	1,116,742.39	-433,346.41	0.16
43785V102	HOMESTREET INC COMMON STOCK								
		Local	14,472.000	31.242323	452,138.90	40.590000	587,418.48	135,279.58	0.08
		Base		31.242323	452,138.90	40.590000	587,418.48	135,279.58	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	86,469.000	10.715701	926,575.93	14.300000	1,236,506.70	309,930.77	0.18
		Base		10.715701	926,575.93	14.300000	1,236,506.70	309,930.77	0.18
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,825.000	25.874862	771,717.76	39.850000	1,188,526.25	416,808.49	0.17
		Base		25.874862	771,717.76	39.850000	1,188,526.25	416,808.49	0.17
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001								
		Local	99,706.000	20.853086	2,079,177.81	22.690000	2,262,329.14	183,151.33	0.32
		Base		20.853086	2,079,177.81	22.690000	2,262,329.14	183,151.33	0.32
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,432.000	43.076478	1,052,444.52	67.160000	1,640,853.12	588,408.60	0.23
		Base		43.076478	1,052,444.52	67.160000	1,640,853.12	588,408.60	0.23
45031U101	ISTAR INC REIT USD.001								
		Local	50,060.000	12.799156	640,725.76	16.840000	843,010.40	202,284.64	0.12
		Base		12.799156	640,725.76	16.840000	843,010.40	202,284.64	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	159,008.000	19.646806	3,123,999.32	27.260000	4,334,558.08	1,210,558.76	0.62
		Base		19.646806	3,123,999.32	27.260000	4,334,558.08	1,210,558.76	0.62
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	34,082.000	61.513227	2,096,493.81	77.160000	2,629,767.12	533,273.31	0.38
		Base		61.513227	2,096,493.81	77.160000	2,629,767.12	533,273.31	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	26,494.000	Local	46.346273	1,227,898.17	67.800000	1,796,293.20	568,395.03	0.26
		Base	46.346273	1,227,898.17	67.800000	1,796,293.20	568,395.03	0.26
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
	47,127.000	Local	20.830742	981,690.36	16.160000	761,572.32	-220,118.04	0.11
		Base	20.830742	981,690.36	16.160000	761,572.32	-220,118.04	0.11
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	25,137.000	Local	34.782490	874,327.45	99.370000	2,497,863.69	1,623,536.24	0.36
		Base	34.782490	874,327.45	99.370000	2,497,863.69	1,623,536.24	0.36
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	17,759.000	Local	59.318754	1,053,441.75	95.310000	1,692,610.29	639,168.54	0.24
		Base	59.318754	1,053,441.75	95.310000	1,692,610.29	639,168.54	0.24
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	13,989.000	Local	34.495472	482,557.16	42.420000	593,413.38	110,856.22	0.08
		Base	34.495472	482,557.16	42.420000	593,413.38	110,856.22	0.08
45780L104	INOGEN INC COMMON STOCK USD.001							
	14,736.000	Local	46.004445	677,921.50	25.280000	372,526.08	-305,395.42	0.05
		Base	46.004445	677,921.50	25.280000	372,526.08	-305,395.42	0.05
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	16,910.000	Local	49.085420	830,034.46	80.470000	1,360,747.70	530,713.24	0.19
		Base	49.085420	830,034.46	80.470000	1,360,747.70	530,713.24	0.19
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	45,065.000	Local	11.804396	531,965.11	17.060000	768,808.90	236,843.79	0.11
		Base	11.804396	531,965.11	17.060000	768,808.90	236,843.79	0.11
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	19,602.000	Local	111.678006	2,189,112.27	144.590000	2,834,253.18	645,140.91	0.40
		Base	111.678006	2,189,112.27	144.590000	2,834,253.18	645,140.91	0.40
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	23,791.000	Local	46.992161	1,117,990.51	75.170000	1,788,369.47	670,378.96	0.26
		Base	46.992161	1,117,990.51	75.170000	1,788,369.47	670,378.96	0.26

& 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
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	12,805.000	Local	37.470552	479,810.42	81.730000	1,046,552.65	566,742.23	0.15
		Base	37.470552	479,810.42	81.730000	1,046,552.65	566,742.23	0.15
458665304	INTERFACE INC COMMON STOCK USD.1							
	42,551.000	Local	14.851663	631,953.13	12.690000	539,972.19	-91,980.94	0.08
		Base	14.851663	631,953.13	12.690000	539,972.19	-91,980.94	0.08
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	22,105.000	Local	73.660546	1,628,266.38	56.850000	1,256,669.25	-371,597.13	0.18
		Base	73.660546	1,628,266.38	56.850000	1,256,669.25	-371,597.13	0.18
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	239,115.000	Local	9.833782	2,351,404.86	1.740000	416,060.10	-1,935,344.76	0.06
		Base	9.833782	2,351,404.86	1.740000	416,060.10	-1,935,344.76	0.06
462726100	IROBOT CORP COMMON STOCK USD.01							
	19,424.000	Local	39.625706	769,689.72	50.650000	983,825.60	214,135.88	0.14
		Base	39.625706	769,689.72	50.650000	983,825.60	214,135.88	0.14
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
	14,487.000	Local	41.294114	598,227.83	26.690000	386,658.03	-211,569.80	0.06
		Base	41.294114	598,227.83	26.690000	386,658.03	-211,569.80	0.06
465741106	ITRON INC COMMON STOCK							
	32,620.000	Local	47.180480	1,539,027.26	47.780000	1,558,583.60	19,556.34	0.22
		Base	47.180480	1,539,027.26	47.780000	1,558,583.60	19,556.34	0.22
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	10,740.000	Local	92.140162	989,585.34	149.700000	1,607,778.00	618,192.66	0.23
		Base	92.140162	989,585.34	149.700000	1,607,778.00	618,192.66	0.23
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	15,205.000	Local	90.792934	1,380,506.56	82.760000	1,258,365.80	-122,140.76	0.18
		Base	90.792934	1,380,506.56	82.760000	1,258,365.80	-122,140.76	0.18
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	22,890.000	Local	53.239595	1,218,654.34	117.890000	2,698,502.10	1,479,847.76	0.39
		Base	53.239595	1,218,654.34	117.890000	2,698,502.10	1,479,847.76	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
	10,385.000	Local	78.675649	817,046.62	30.520000	316,950.20	-500,096.42	0.05
		Base	78.675649	817,046.62	30.520000	316,950.20	-500,096.42	0.05
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	87,296.000	Local	15.613859	1,363,027.47	14.660000	1,279,759.36	-83,268.11	0.18
		Base	15.613859	1,363,027.47	14.660000	1,279,759.36	-83,268.11	0.18
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	32,281.000	Local	19.880159	641,751.42	19.000000	613,339.00	-28,412.42	0.09
		Base	19.880159	641,751.42	19.000000	613,339.00	-28,412.42	0.09
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	11,430.000	Local	68.512460	783,097.42	96.500000	1,102,995.00	319,897.58	0.16
		Base	68.512460	783,097.42	96.500000	1,102,995.00	319,897.58	0.16
483548103	KAMAN CORP COMMON STOCK USD1.0							
	20,067.000	Local	38.949126	781,592.12	39.010000	782,813.67	1,221.55	0.11
		Base	38.949126	781,592.12	39.010000	782,813.67	1,221.55	0.11
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	25,962.000	Local	17.275119	448,496.64	19.290000	500,806.98	52,310.34	0.07
		Base	17.275119	448,496.64	19.290000	500,806.98	52,310.34	0.07
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	66,155.000	Local	14.958223	989,561.23	18.520000	1,225,190.60	235,629.37	0.17
		Base	14.958223	989,561.23	18.520000	1,225,190.60	235,629.37	0.17
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	34,278.000	Local	36.808880	1,261,734.80	39.730000	1,361,864.94	100,130.14	0.19
		Base	36.808880	1,261,734.80	39.730000	1,361,864.94	100,130.14	0.19
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	15,352.000	Local	30.564128	469,220.50	24.260000	372,439.52	-96,780.98	0.05
		Base	30.564128	469,220.50	24.260000	372,439.52	-96,780.98	0.05
500643200	KORN FERRY COMMON STOCK USD.01							
	39,207.000	Local	29.641283	1,162,145.80	61.440000	2,408,878.08	1,246,732.28	0.34
		Base	29.641283	1,162,145.80	61.440000	2,408,878.08	1,246,732.28	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	44,890.000	Local	18.868803	847,020.57	46.410000	2,083,344.90	1,236,324.33	0.30
		Base	18.868803	847,020.57	46.410000	2,083,344.90	1,236,324.33	0.30
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	15,391.000	Local	55.667652	856,780.83	93.710000	1,442,290.61	585,509.78	0.21
		Base	55.667652	856,780.83	93.710000	1,442,290.61	585,509.78	0.21
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	18,210.000	Local	57.460135	1,046,349.06	97.320000	1,772,197.20	725,848.14	0.25
		Base	57.460135	1,046,349.06	97.320000	1,772,197.20	725,848.14	0.25
502175102	LTC PROPERTIES INC REIT USD.01							
	28,371.000	Local	35.716754	1,013,320.03	33.000000	936,243.00	-77,077.03	0.13
		Base	35.716754	1,013,320.03	33.000000	936,243.00	-77,077.03	0.13
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	31,636.000	Local	17.957295	568,096.97	26.280000	831,394.08	263,297.11	0.12
		Base	17.957295	568,096.97	26.280000	831,394.08	263,297.11	0.12
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
	18,230.000	Local	71.050511	1,295,250.82	72.820000	1,327,508.60	32,257.78	0.19
		Base	71.050511	1,295,250.82	72.820000	1,327,508.60	32,257.78	0.19
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	48,774.000	Local	22.751297	1,109,671.77	66.410000	3,239,081.34	2,129,409.57	0.46
		Base	22.751297	1,109,671.77	66.410000	3,239,081.34	2,129,409.57	0.46
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	10,332.000	Local	78.783846	813,994.70	71.210000	735,741.72	-78,252.98	0.11
		Base	78.783846	813,994.70	71.210000	735,741.72	-78,252.98	0.11
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	13,847.000	Local	34.318408	475,207.00	43.210000	598,328.87	123,121.87	0.09
		Base	34.318408	475,207.00	43.210000	598,328.87	123,121.87	0.09
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	8,263.000	Local	118.628422	980,226.65	79.420000	656,247.46	-323,979.19	0.09
		Base	118.628422	980,226.65	79.420000	656,247.46	-323,979.19	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
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
	203,781.000	Local	10.525641	2,144,925.69	12.550000	2,557,451.55	412,525.86	0.37
		Base	10.525641	2,144,925.69	12.550000	2,557,451.55	412,525.86	0.37
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	12,042.000	Local	153.585467	1,849,476.19	92.860000	1,118,220.12	-731,256.07	0.16
		Base	153.585467	1,849,476.19	92.860000	1,118,220.12	-731,256.07	0.16
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	7,906.000	Local	83.571973	660,720.02	135.150000	1,068,495.90	407,775.88	0.15
		Base	83.571973	660,720.02	135.150000	1,068,495.90	407,775.88	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	19,219.000	Local	18.837087	362,029.98	14.420000	277,137.98	-84,892.00	0.04
		Base	18.837087	362,029.98	14.420000	277,137.98	-84,892.00	0.04
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	48,610.000	Local	18.704571	909,229.18	22.620000	1,099,558.20	190,329.02	0.16
		Base	18.704571	909,229.18	22.620000	1,099,558.20	190,329.02	0.16
53814L108	LIVENT CORP COMMON STOCK USD.001							
	116,421.000	Local	14.077252	1,638,887.77	21.360000	2,486,752.56	847,864.79	0.35
		Base	14.077252	1,638,887.77	21.360000	2,486,752.56	847,864.79	0.35
54911Q107	LOYALTY VENTURES INC COMMON STOCK USD.01							
	14,349.000	Local	29.890181	428,894.21	12.790000	183,523.71	-245,370.50	0.03
		Base	29.890181	428,894.21	12.790000	183,523.71	-245,370.50	0.03
55003T107	LL FLOORING HOLDINGS INC COMMON STOCK USD.001							
	20,959.000	Local	21.851867	457,993.27	13.810000	289,443.79	-168,549.48	0.04
		Base	21.851867	457,993.27	13.810000	289,443.79	-168,549.48	0.04
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	40,735.000	Local	24.848947	1,012,221.87	36.910000	1,503,528.85	491,306.98	0.21
		Base	24.848947	1,012,221.87	36.910000	1,503,528.85	491,306.98	0.21
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	9,021.000	Local	75.128244	677,731.89	91.330000	823,887.93	146,156.04	0.12
		Base	75.128244	677,731.89	91.330000	823,887.93	146,156.04	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
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	20,968.000	Local	24.622704	516,288.86	44.280000	928,463.04	412,174.18	0.13
		Base	24.622704	516,288.86	44.280000	928,463.04	412,174.18	0.13
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	12,155.000	Local	37.762406	459,002.05	79.090000	961,338.95	502,336.90	0.14
		Base	37.762406	459,002.05	79.090000	961,338.95	502,336.90	0.14
554489104	VERIS RESIDENTIAL INC REIT USD.01							
	57,667.000	Local	13.072820	753,870.31	16.010000	923,248.67	169,378.36	0.13
		Base	13.072820	753,870.31	16.010000	923,248.67	169,378.36	0.13
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	55,128.000	Local	23.020082	1,269,051.08	41.060000	2,263,555.68	994,504.60	0.32
		Base	23.020082	1,269,051.08	41.060000	2,263,555.68	994,504.60	0.32
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	19,859.000	Local	45.090760	895,457.41	80.340000	1,595,472.06	700,014.65	0.23
		Base	45.090760	895,457.41	80.340000	1,595,472.06	700,014.65	0.23
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	18,007.000	Local	36.454542	656,436.93	44.790000	806,533.53	150,096.60	0.12
		Base	36.454542	656,436.93	44.790000	806,533.53	150,096.60	0.12
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	15,751.000	Local	17.542440	276,310.98	15.730000	247,763.23	-28,547.75	0.04
		Base	17.542440	276,310.98	15.730000	247,763.23	-28,547.75	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	15,793.000	Local	15.980824	252,385.16	40.920000	646,249.56	393,864.40	0.09
		Base	15.980824	252,385.16	40.920000	646,249.56	393,864.40	0.09
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	43,077.000	Local	10.870048	468,249.06	17.380000	748,678.26	280,429.20	0.11
		Base	10.870048	468,249.06	17.380000	748,678.26	280,429.20	0.11
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	53,314.000	Local	13.866093	739,256.86	48.820000	2,602,789.48	1,863,532.62	0.37
		Base	13.866093	739,256.86	48.820000	2,602,789.48	1,863,532.62	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576690101	MATERION CORP COMMON STOCK								
		Local	14,727.000	42.000377	618,539.55	85.150000	1,254,004.05	635,464.50	0.18
		Base		42.000377	618,539.55	85.150000	1,254,004.05	635,464.50	0.18
57686G105	MATSON INC COMMON STOCK								
		Local	30,286.000	35.581636	1,077,625.43	86.020000	2,605,201.72	1,527,576.29	0.37
		Base		35.581636	1,077,625.43	86.020000	2,605,201.72	1,527,576.29	0.37
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	22,733.000	38.501377	875,251.81	29.810000	677,670.73	-197,581.08	0.10
		Base		38.501377	875,251.81	29.810000	677,670.73	-197,581.08	0.10
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	50,900.000	31.542551	1,605,515.85	47.870000	2,436,583.00	831,067.15	0.35
		Base		31.542551	1,605,515.85	47.870000	2,436,583.00	831,067.15	0.35
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,370.000	69.487705	581,612.09	178.360000	1,492,873.20	911,261.11	0.21
		Base		69.487705	581,612.09	178.360000	1,492,873.20	911,261.11	0.21
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	61,419.000	24.625130	1,512,450.88	18.520000	1,137,479.88	-374,971.00	0.16
		Base		24.625130	1,512,450.88	18.520000	1,137,479.88	-374,971.00	0.16
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	29,026.000	12.847476	372,910.85	16.010000	464,706.26	91,795.41	0.07
		Base		12.847476	372,910.85	16.010000	464,706.26	91,795.41	0.07
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	31,373.000	17.955240	563,309.75	25.590000	802,835.07	239,525.32	0.11
		Base		17.955240	563,309.75	25.590000	802,835.07	239,525.32	0.11
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	36,612.000	29.440405	1,077,872.09	62.010000	2,270,310.12	1,192,438.03	0.32
		Base		29.440405	1,077,872.09	62.010000	2,270,310.12	1,192,438.03	0.32
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	26,884.000	46.332984	1,245,615.95	82.550000	2,219,274.20	973,658.25	0.32
		Base		46.332984	1,245,615.95	82.550000	2,219,274.20	973,658.25	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
59001K100	MERITOR INC COMMON STOCK USD1.0							
	50,996.000	Local	24.778912	1,263,625.42	35.910000	1,831,266.36	567,640.94	0.26
		Base	24.778912	1,263,625.42	35.910000	1,831,266.36	567,640.94	0.26
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,780.000	Local	248.023169	937,527.58	213.630000	807,521.40	-130,006.18	0.12
		Base	248.023169	937,527.58	213.630000	807,521.40	-130,006.18	0.12
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	21,508.000	Local	28.633113	615,840.99	43.650000	938,824.20	322,983.21	0.13
		Base	28.633113	615,840.99	43.650000	938,824.20	322,983.21	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	26,854.000	Local	22.554653	605,682.65	44.610000	1,197,956.94	592,274.29	0.17
		Base	22.554653	605,682.65	44.610000	1,197,956.94	592,274.29	0.17
596680108	MIDDLESEX WATER CO COMMON STOCK							
	12,607.000	Local	104.129871	1,312,765.29	88.950000	1,121,392.65	-191,372.64	0.16
		Base	104.129871	1,312,765.29	88.950000	1,121,392.65	-191,372.64	0.16
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	8,877.000	Local	60.070404	533,244.98	103.970000	922,941.69	389,696.71	0.13
		Base	60.070404	533,244.98	103.970000	922,941.69	389,696.71	0.13
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	9,450.000	Local	26.537188	250,776.43	70.150000	662,917.50	412,141.07	0.09
		Base	26.537188	250,776.43	70.150000	662,917.50	412,141.07	0.09
610236101	MONRO INC COMMON STOCK USD.01							
	24,171.000	Local	46.488650	1,123,677.15	45.730000	1,105,339.83	-18,337.32	0.16
		Base	46.488650	1,123,677.15	45.730000	1,105,339.83	-18,337.32	0.16
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	20,933.000	Local	53.665906	1,123,388.42	79.870000	1,671,918.71	548,530.29	0.24
		Base	53.665906	1,123,388.42	79.870000	1,671,918.71	548,530.29	0.24
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	13,838.000	Local	27.389283	379,012.90	15.210000	210,475.98	-168,536.92	0.03
		Base	27.389283	379,012.90	15.210000	210,475.98	-168,536.92	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
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	11,800.000	Local	21.715535	256,243.31	35.970000	424,446.00	168,202.69	0.06
		Base	21.715535	256,243.31	35.970000	424,446.00	168,202.69	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	41,335.000	Local	27.393691	1,132,318.20	54.150000	2,238,290.25	1,105,972.05	0.32
		Base	27.393691	1,132,318.20	54.150000	2,238,290.25	1,105,972.05	0.32
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	54,129.000	Local	28.157873	1,524,157.52	44.970000	2,434,181.13	910,023.61	0.35
		Base	28.157873	1,524,157.52	44.970000	2,434,181.13	910,023.61	0.35
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	26,112.000	Local	14.587419	380,906.68	21.930000	572,636.16	191,729.48	0.08
		Base	14.587419	380,906.68	21.930000	572,636.16	191,729.48	0.08
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	57,539.000	Local	21.251098	1,222,766.91	20.500000	1,179,549.50	-43,217.41	0.17
		Base	21.251098	1,222,766.91	20.500000	1,179,549.50	-43,217.41	0.17
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	31,235.000	Local	26.801190	837,135.18	35.200000	1,099,472.00	262,336.82	0.16
		Base	26.801190	837,135.18	35.200000	1,099,472.00	262,336.82	0.16
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	61,783.000	Local	17.134376	1,058,613.17	18.380000	1,135,571.54	76,958.37	0.16
		Base	17.134376	1,058,613.17	18.380000	1,135,571.54	76,958.37	0.16
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
	8,545.000	Local	123.306377	1,053,652.99	119.800000	1,023,691.00	-29,961.99	0.15
		Base	123.306377	1,053,652.99	119.800000	1,023,691.00	-29,961.99	0.15
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	21,587.000	Local	32.239698	695,958.35	36.510000	788,141.37	92,183.02	0.11
		Base	32.239698	695,958.35	36.510000	788,141.37	92,183.02	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	16,811.000	Local	24.019918	403,798.84	44.080000	741,028.88	337,230.04	0.11
		Base	24.019918	403,798.84	44.080000	741,028.88	337,230.04	0.11

& 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
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,652.000	Local	89.840145	328,096.21	71.130000	259,766.76	-68,329.45	0.04
		Base	89.840145	328,096.21	71.130000	259,766.76	-68,329.45	0.04
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	24,608.000	Local	22.989164	565,717.36	33.270000	818,708.16	252,990.80	0.12
		Base	22.989164	565,717.36	33.270000	818,708.16	252,990.80	0.12
640079109	NEENAH INC COMMON STOCK USD.01							
	12,076.000	Local	36.856419	445,078.11	35.400000	427,490.40	-17,587.71	0.06
		Base	36.856419	445,078.11	35.400000	427,490.40	-17,587.71	0.06
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	132,981.000	Local	13.607353	1,809,519.44	4.130000	549,211.53	-1,260,307.91	0.08
		Base	13.607353	1,809,519.44	4.130000	549,211.53	-1,260,307.91	0.08
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	88,714.000	Local	20.990185	1,862,123.24	9.450000	838,347.30	-1,023,775.94	0.12
		Base	20.990185	1,862,123.24	9.450000	838,347.30	-1,023,775.94	0.12
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	21,087.000	Local	22.462299	473,662.49	21.700000	457,587.90	-16,074.59	0.07
		Base	22.462299	473,662.49	21.700000	457,587.90	-16,074.59	0.07
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	53,197.000	Local	30.172295	1,605,075.60	30.800000	1,638,467.60	33,392.00	0.23
		Base	30.172295	1,605,075.60	30.800000	1,638,467.60	33,392.00	0.23
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	273,290.000	Local	5.150289	1,407,522.35	3.220000	879,993.80	-527,528.55	0.13
		Base	5.150289	1,407,522.35	3.220000	879,993.80	-527,528.55	0.13
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	16,838.000	Local	48.064230	809,305.50	89.160000	1,501,276.08	691,970.58	0.21
		Base	48.064230	809,305.50	89.160000	1,501,276.08	691,970.58	0.21
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	40,470.000	Local	25.004151	1,011,917.98	18.850000	762,859.50	-249,058.48	0.11
		Base	25.004151	1,011,917.98	18.850000	762,859.50	-249,058.48	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
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	31,239.000	14.491844	452,710.71	13.090000	408,918.51	-43,792.20	0.06
		Base		14.491844	452,710.71	13.090000	408,918.51	-43,792.20	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	91,229.000	12.250891	1,117,636.56	12.680000	1,156,783.72	39,147.16	0.17
		Base		12.250891	1,117,636.56	12.680000	1,156,783.72	39,147.16	0.17
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	22,142.000	51.852962	1,148,128.29	47.830000	1,059,051.86	-89,076.43	0.15
		Base		51.852962	1,148,128.29	47.830000	1,059,051.86	-89,076.43	0.15
67011P100	NOW INC COMMON STOCK USD.01								
		Local	79,662.000	8.773703	698,930.69	10.900000	868,315.80	169,385.11	0.12
		Base		8.773703	698,930.69	10.900000	868,315.80	169,385.11	0.12
67098H104	O I GLASS INC COMMON STOCK								
		Local	112,132.000	15.973135	1,791,099.52	13.480000	1,511,539.36	-279,560.16	0.22
		Base		15.973135	1,791,099.52	13.480000	1,511,539.36	-279,560.16	0.22
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	35,765.000	16.965460	606,769.69	26.580000	950,633.70	343,864.01	0.14
		Base		16.965460	606,769.69	26.580000	950,633.70	343,864.01	0.14
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	11,847.000	60.185693	713,019.90	79.100000	937,097.70	224,077.80	0.13
		Base		60.185693	713,019.90	79.100000	937,097.70	224,077.80	0.13
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	71,909.000	12.517035	900,087.44	11.330000	814,728.97	-85,358.47	0.12
		Base		12.517035	900,087.44	11.330000	814,728.97	-85,358.47	0.12
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	34,893.000	48.442191	1,690,293.38	21.620000	754,386.66	-935,906.72	0.11
		Base		48.442191	1,690,293.38	21.620000	754,386.66	-935,906.72	0.11
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	44,224.000	18.482941	817,389.59	6.760000	298,954.24	-518,435.35	0.04
		Base		18.482941	817,389.59	6.760000	298,954.24	-518,435.35	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,704.000	20.787391	139,358.67	34.330000	230,148.32	90,789.65	0.03
		Base		20.787391	139,358.67	34.330000	230,148.32	90,789.65	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	31,663.000	51.674953	1,636,184.03	109.170000	3,456,649.71	1,820,465.68	0.49
		Base		51.674953	1,636,184.03	109.170000	3,456,649.71	1,820,465.68	0.49
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	24,765.000	13.961446	345,755.20	14.130000	349,929.45	4,174.25	0.05
		Base		13.961446	345,755.20	14.130000	349,929.45	4,174.25	0.05
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	35,507.000	27.251766	967,628.46	71.140000	2,525,967.98	1,558,339.52	0.36
		Base		27.251766	967,628.46	71.140000	2,525,967.98	1,558,339.52	0.36
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001								
		Local	12,804.000	66.064089	845,884.60	28.110000	359,920.44	-485,964.16	0.05
		Base		66.064089	845,884.60	28.110000	359,920.44	-485,964.16	0.05
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	51,906.000	11.468895	595,304.47	6.140000	318,702.84	-276,601.63	0.05
		Base		11.468895	595,304.47	6.140000	318,702.84	-276,601.63	0.05
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK								
		Local	45,420.000	14.600300	663,145.62	6.440000	292,504.80	-370,640.82	0.04
		Base		14.600300	663,145.62	6.440000	292,504.80	-370,640.82	0.04
68629Y103	ORION OFFICE REIT INC REIT USD.01								
		Local	40,801.000	17.685478	721,585.19	13.420000	547,549.42	-174,035.77	0.08
		Base		17.685478	721,585.19	13.420000	547,549.42	-174,035.77	0.08
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	14,227.000	37.801435	537,801.02	31.000000	441,037.00	-96,764.02	0.06
		Base		37.801435	537,801.02	31.000000	441,037.00	-96,764.02	0.06
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	54,369.000	18.079374	982,957.48	35.490000	1,929,555.81	946,598.33	0.28
		Base		18.079374	982,957.48	35.490000	1,929,555.81	946,598.33	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
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,440.000	52.121429	596,269.15	89.600000	1,025,024.00	428,754.85	0.15
		Base		52.121429	596,269.15	89.600000	1,025,024.00	428,754.85	0.15
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	68,447.000	7.067947	483,779.75	29.060000	1,989,069.82	1,505,290.07	0.28
		Base		7.067947	483,779.75	29.060000	1,989,069.82	1,505,290.07	0.28
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	7,932.000	49.879395	395,643.36	49.490000	392,554.68	-3,088.68	0.06
		Base		49.879395	395,643.36	49.490000	392,554.68	-3,088.68	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	21,527.000	18.395702	396,004.27	23.250000	500,502.75	104,498.48	0.07
		Base		18.395702	396,004.27	23.250000	500,502.75	104,498.48	0.07
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	42,964.000	11.982113	514,799.51	17.770000	763,470.28	248,670.77	0.11
		Base		11.982113	514,799.51	17.770000	763,470.28	248,670.77	0.11
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	31,425.000	32.445720	1,019,606.76	42.030000	1,320,792.75	301,185.99	0.19
		Base		32.445720	1,019,606.76	42.030000	1,320,792.75	301,185.99	0.19
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	68,012.000	32.092239	2,182,657.33	31.360000	2,132,856.32	-49,801.01	0.30
		Base		32.092239	2,182,657.33	31.360000	2,132,856.32	-49,801.01	0.30
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	32,096.000	41.021859	1,316,637.60	74.570000	2,393,398.72	1,076,761.12	0.34
		Base		41.021859	1,316,637.60	74.570000	2,393,398.72	1,076,761.12	0.34
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	17,397.000	83.497220	1,452,601.13	54.450000	947,266.65	-505,334.48	0.14
		Base		83.497220	1,452,601.13	54.450000	947,266.65	-505,334.48	0.14
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,961.000	17.508591	577,100.67	14.670000	483,537.87	-93,562.80	0.07
		Base		17.508591	577,100.67	14.670000	483,537.87	-93,562.80	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
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	14,004.000	Local	21.875770	306,348.28	11.700000	163,846.80	-142,501.48	0.02
		Base	21.875770	306,348.28	11.700000	163,846.80	-142,501.48	0.02
700658107	PARK NATIONAL CORP COMMON STOCK							
	10,402.000	Local	90.788051	944,377.31	117.850000	1,225,875.70	281,498.39	0.17
		Base	90.788051	944,377.31	117.850000	1,225,875.70	281,498.39	0.17
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	16,193.000	Local	45.362984	734,562.80	62.250000	1,008,014.25	273,451.45	0.14
		Base	45.362984	734,562.80	62.250000	1,008,014.25	273,451.45	0.14
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	154,997.000	Local	5.441824	843,466.43	16.440000	2,548,150.68	1,704,684.25	0.36
		Base	5.441824	843,466.43	16.440000	2,548,150.68	1,704,684.25	0.36
70788V102	RANGER OIL CORP A COMMON STOCK							
	15,195.000	Local	49.088474	745,899.36	31.850000	483,960.75	-261,938.61	0.07
		Base	49.088474	745,899.36	31.850000	483,960.75	-261,938.61	0.07
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	19,493.000	Local	9.171860	178,787.07	16.390000	319,490.27	140,703.20	0.05
		Base	9.171860	178,787.07	16.390000	319,490.27	140,703.20	0.05
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	68,377.000	Local	17.515087	1,197,629.09	15.340000	1,048,903.18	-148,725.91	0.15
		Base	17.515087	1,197,629.09	15.340000	1,048,903.18	-148,725.91	0.15
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	50,514.000	Local	8.468195	427,762.38	11.180000	564,746.52	136,984.14	0.08
		Base	8.468195	427,762.38	11.180000	564,746.52	136,984.14	0.08
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	23,733.000	Local	29.386302	697,425.10	99.410000	2,359,297.53	1,661,872.43	0.34
		Base	29.386302	697,425.10	99.410000	2,359,297.53	1,661,872.43	0.34
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	15,116.000	Local	18.002626	272,127.70	21.900000	331,040.40	58,912.70	0.05
		Base	18.002626	272,127.70	21.900000	331,040.40	58,912.70	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	14,654.000	Local	28.621232	419,415.53	17.990000	263,625.46	-155,790.07	0.04
		Base	28.621232	419,415.53	17.990000	263,625.46	-155,790.07	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	44,413.000	Local	10.783514	478,928.19	14.990000	665,750.87	186,822.68	0.10
		Base	10.783514	478,928.19	14.990000	665,750.87	186,822.68	0.10
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,160.000	Local	58.804997	597,458.77	114.980000	1,168,196.80	570,738.03	0.17
		Base	58.804997	597,458.77	114.980000	1,168,196.80	570,738.03	0.17
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	119,250.000	Local	5.859552	698,751.63	5.270000	628,447.50	-70,304.13	0.09
		Base	5.859552	698,751.63	5.270000	628,447.50	-70,304.13	0.09
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	30,824.000	Local	23.815883	734,100.77	39.860000	1,228,644.64	494,543.87	0.18
		Base	23.815883	734,100.77	39.860000	1,228,644.64	494,543.87	0.18
729132100	PLEXUS CORP COMMON STOCK USD.01							
	20,245.000	Local	44.145580	893,727.27	81.140000	1,642,679.30	748,952.03	0.23
		Base	44.145580	893,727.27	81.140000	1,642,679.30	748,952.03	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	6,527.000	Local	34.279871	223,744.72	19.300000	125,971.10	-97,773.62	0.02
		Base	34.279871	223,744.72	19.300000	125,971.10	-97,773.62	0.02
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	9,731.000	Local	62.148527	604,767.32	67.120000	653,144.72	48,377.40	0.09
		Base	62.148527	604,767.32	67.120000	653,144.72	48,377.40	0.09
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	36,170.000	Local	52.878596	1,912,618.83	54.660000	1,977,052.20	64,433.37	0.28
		Base	52.878596	1,912,618.83	54.660000	1,977,052.20	64,433.37	0.28
741511109	PRICESMART INC COMMON STOCK USD.0001							
	17,345.000	Local	68.984252	1,196,531.85	79.450000	1,378,060.25	181,528.40	0.20
		Base	68.984252	1,196,531.85	79.450000	1,378,060.25	181,528.40	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
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,898.000	34.507096	1,342,257.03	24.570000	955,723.86	-386,533.17	0.14
		Base		34.507096	1,342,257.03	24.570000	955,723.86	-386,533.17	0.14
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	13,348.000	27.057838	361,168.02	26.470000	353,321.56	-7,846.46	0.05
		Base		27.057838	361,168.02	26.470000	353,321.56	-7,846.46	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	31,834.000	29.768082	947,637.11	47.980000	1,527,395.32	579,758.21	0.22
		Base		29.768082	947,637.11	47.980000	1,527,395.32	579,758.21	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	61,076.000	13.906073	849,327.33	14.140000	863,614.64	14,287.31	0.12
		Base		13.906073	849,327.33	14.140000	863,614.64	14,287.31	0.12
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,880.000	77.951683	1,549,679.46	42.610000	847,086.80	-702,592.66	0.12
		Base		77.951683	1,549,679.46	42.610000	847,086.80	-702,592.66	0.12
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	55,014.000	16.817072	925,174.39	22.130000	1,217,459.82	292,285.43	0.17
		Base		16.817072	925,174.39	22.130000	1,217,459.82	292,285.43	0.17
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK								
		Local	79,656.000	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base		0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0								
		Local	9,670.000	94.061956	909,579.11	162.710000	1,573,405.70	663,826.59	0.22
		Base		94.061956	909,579.11	162.710000	1,573,405.70	663,826.59	0.22
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	24,058.000	16.870581	405,872.44	19.220000	462,394.76	56,522.32	0.07
		Base		16.870581	405,872.44	19.220000	462,394.76	56,522.32	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	36,163.000	9.976502	360,780.23	9.510000	343,910.13	-16,870.10	0.05
		Base		9.976502	360,780.23	9.510000	343,910.13	-16,870.10	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	18,935.000	40.164902	760,522.42	114.780000	2,173,359.30	1,412,836.88	0.31
		Base		40.164902	760,522.42	114.780000	2,173,359.30	1,412,836.88	0.31
749660106	RPC INC COMMON STOCK USD.1								
		Local	50,649.000	4.945859	250,502.82	10.340000	523,710.66	273,207.84	0.07
		Base		4.945859	250,502.82	10.340000	523,710.66	273,207.84	0.07
74967X103	RH COMMON STOCK USD.0001								
		Local	7,764.000	37.290815	289,525.89	336.120000	2,609,635.68	2,320,109.79	0.37
		Base		37.290815	289,525.89	336.120000	2,609,635.68	2,320,109.79	0.37
74971D101	RPT REALTY REIT USD.01								
		Local	60,734.000	12.303817	747,260.00	13.290000	807,154.86	59,894.86	0.12
		Base		12.303817	747,260.00	13.290000	807,154.86	59,894.86	0.12
750491102	RADNET INC COMMON STOCK USD.0001								
		Local	33,591.000	19.275697	647,489.93	19.500000	655,024.50	7,534.57	0.09
		Base		19.275697	647,489.93	19.500000	655,024.50	7,534.57	0.09
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	78,802.000	13.060744	1,029,212.78	24.910000	1,962,957.82	933,745.04	0.28
		Base		13.060744	1,029,212.78	24.910000	1,962,957.82	933,745.04	0.28
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	45,925.000	13.084188	600,891.33	5.130000	235,595.25	-365,296.08	0.03
		Base		13.084188	600,891.33	5.130000	235,595.25	-365,296.08	0.03
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,612.000	30.726773	418,252.83	23.460000	319,337.52	-98,915.31	0.05
		Base		30.726773	418,252.83	23.460000	319,337.52	-98,915.31	0.05
75574U101	READY CAPITAL CORP REIT USD.0001								
		Local	50,485.000	14.158188	714,776.13	14.570000	735,566.45	20,790.32	0.11
		Base		14.158188	714,776.13	14.570000	735,566.45	20,790.32	0.11
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
		Local	84,006.000	7.740299	650,231.53	10.960000	920,705.76	270,474.23	0.13
		Base		7.740299	650,231.53	10.960000	920,705.76	270,474.23	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	11,324.000	Local	30.340393	343,574.61	13.190000	149,363.56	-194,211.05	0.02
		Base	30.340393	343,574.61	13.190000	149,363.56	-194,211.05	0.02
758075402	REDWOOD TRUST INC REIT USD.01							
	82,628.000	Local	11.587865	957,482.14	9.700000	801,491.60	-155,990.54	0.11
		Base	11.587865	957,482.14	9.700000	801,491.60	-155,990.54	0.11
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	27,119.000	Local	55.324241	1,500,338.08	27.760000	752,823.44	-747,514.64	0.11
		Base	55.324241	1,500,338.08	27.760000	752,823.44	-747,514.64	0.11
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	40,174.000	Local	32.311514	1,298,082.76	29.790000	1,196,783.46	-101,299.30	0.17
		Base	32.311514	1,298,082.76	29.790000	1,196,783.46	-101,299.30	0.17
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	36,222.000	Local	26.309838	952,994.96	61.060000	2,211,715.32	1,258,720.36	0.32
		Base	26.309838	952,994.96	61.060000	2,211,715.32	1,258,720.36	0.32
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	43,579.000	Local	23.235632	1,012,585.59	24.120000	1,051,125.48	38,539.89	0.15
		Base	23.235632	1,012,585.59	24.120000	1,051,125.48	38,539.89	0.15
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	104,036.000	Local	14.371438	1,495,146.96	22.490000	2,339,769.64	844,622.68	0.33
		Base	14.371438	1,495,146.96	22.490000	2,339,769.64	844,622.68	0.33
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	22,031.000	Local	12.483338	275,020.42	17.190000	378,712.89	103,692.47	0.05
		Base	12.483338	275,020.42	17.190000	378,712.89	103,692.47	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	87,491.000	Local	15.809591	1,383,196.95	18.630000	1,629,957.33	246,760.38	0.23
		Base	15.809591	1,383,196.95	18.630000	1,629,957.33	246,760.38	0.23
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	3,754.000	Local	62.522272	234,708.61	84.630000	317,701.02	82,992.41	0.05
		Base	62.522272	234,708.61	84.630000	317,701.02	82,992.41	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
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,496.000	89.619777	1,209,508.51	270.720000	3,653,637.12	2,444,128.61	0.52
		Base		89.619777	1,209,508.51	270.720000	3,653,637.12	2,444,128.61	0.52
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	22,865.000	10.324557	236,070.99	20.970000	479,479.05	243,408.06	0.07
		Base		10.324557	236,070.99	20.970000	479,479.05	243,408.06	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	28,354.000	26.448450	749,919.35	28.260000	801,284.04	51,364.69	0.11
		Base		26.448450	749,919.35	28.260000	801,284.04	51,364.69	0.11
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	87,527.000	13.778843	1,206,020.78	35.530000	3,109,834.31	1,903,813.53	0.44
		Base		13.778843	1,206,020.78	35.530000	3,109,834.31	1,903,813.53	0.44
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,722.000	22.919670	749,977.45	41.900000	1,371,051.80	621,074.35	0.20
		Base		22.919670	749,977.45	41.900000	1,371,051.80	621,074.35	0.20
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	25,913.000	50.249963	1,302,127.28	119.630000	3,099,972.19	1,797,844.91	0.44
		Base		50.249963	1,302,127.28	119.630000	3,099,972.19	1,797,844.91	0.44
78645L100	SAFEHOLD INC REIT USD.01								
		Local	10,188.000	47.399243	482,903.49	43.050000	438,593.40	-44,310.09	0.06
		Base		47.399243	482,903.49	43.050000	438,593.40	-44,310.09	0.06
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,255.000	60.692988	622,406.59	86.040000	882,340.20	259,933.61	0.13
		Base		60.692988	622,406.59	86.040000	882,340.20	259,933.61	0.13
790148100	ST JOE CO/THE COMMON STOCK								
		Local	23,759.000	24.504730	582,207.89	53.210000	1,264,216.39	682,008.50	0.18
		Base		24.504730	582,207.89	53.210000	1,264,216.39	682,008.50	0.18
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	79,314.000	9.376429	743,682.11	15.120000	1,199,227.68	455,545.57	0.17
		Base		9.376429	743,682.11	15.120000	1,199,227.68	455,545.57	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
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
	6,433.000	Local	76.009294	488,967.79	77.640000	499,458.12	10,490.33	0.07
		Base	76.009294	488,967.79	77.640000	499,458.12	10,490.33	0.07
801056102	SANMINA CORP COMMON STOCK USD.01							
	45,795.000	Local	21.627116	990,413.77	40.890000	1,872,557.55	882,143.78	0.27
		Base	21.627116	990,413.77	40.890000	1,872,557.55	882,143.78	0.27
804395101	SAUL CENTERS INC REIT USD.01							
	9,392.000	Local	42.270676	397,006.19	51.610000	484,721.12	87,714.93	0.07
		Base	42.270676	397,006.19	51.610000	484,721.12	87,714.93	0.07
806037107	SCANSOURCE INC COMMON STOCK							
	18,449.000	Local	32.899765	606,967.76	34.240000	631,693.76	24,726.00	0.09
		Base	32.899765	606,967.76	34.240000	631,693.76	24,726.00	0.09
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
	21,845.000	Local	32.498582	709,931.52	36.850000	804,988.25	95,056.73	0.11
		Base	32.498582	709,931.52	36.850000	804,988.25	95,056.73	0.11
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
	22,667.000	Local	31.417527	712,141.09	25.160000	570,301.72	-141,839.37	0.08
		Base	31.417527	712,141.09	25.160000	570,301.72	-141,839.37	0.08
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
	41,200.000	Local	15.008848	618,364.53	16.460000	678,152.00	59,787.47	0.10
		Base	15.008848	618,364.53	16.460000	678,152.00	59,787.47	0.10
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
	42,154.000	Local	27.206429	1,146,859.82	32.500000	1,370,005.00	223,145.18	0.20
		Base	27.206429	1,146,859.82	32.500000	1,370,005.00	223,145.18	0.20
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
	76,359.000	Local	15.680901	1,197,377.89	22.610000	1,726,476.99	529,099.10	0.25
		Base	15.680901	1,197,377.89	22.610000	1,726,476.99	529,099.10	0.25
816307300	SELECTQUOTE INC COMMON STOCK USD.01							
	89,785.000	Local	12.259686	1,100,735.87	2.060000	184,957.10	-915,778.77	0.03
		Base	12.259686	1,100,735.87	2.060000	184,957.10	-915,778.77	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
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,368.000	30.651376	133,885.21	54.250000	236,964.00	103,078.79	0.03
		Base		30.651376	133,885.21	54.250000	236,964.00	103,078.79	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	118,955.000	12.209932	1,452,432.44	8.120000	965,914.60	-486,517.84	0.14
		Base		12.209932	1,452,432.44	8.120000	965,914.60	-486,517.84	0.14
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	35,165.000	33.647422	1,183,211.60	80.320000	2,824,452.80	1,641,241.20	0.40
		Base		33.647422	1,183,211.60	80.320000	2,824,452.80	1,641,241.20	0.40
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	28,202.000	54.684505	1,542,212.42	57.830000	1,630,921.66	88,709.24	0.23
		Base		54.684505	1,542,212.42	57.830000	1,630,921.66	88,709.24	0.23
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	36,002.000	36.993789	1,331,850.40	20.200000	727,240.40	-604,610.00	0.10
		Base		36.993789	1,331,850.40	20.200000	727,240.40	-604,610.00	0.10
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	12,582.000	17.130293	215,533.35	30.190000	379,850.58	164,317.23	0.05
		Base		17.130293	215,533.35	30.190000	379,850.58	164,317.23	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	16,766.000	53.486794	896,759.59	75.720000	1,269,521.52	372,761.93	0.18
		Base		53.486794	896,759.59	75.720000	1,269,521.52	372,761.93	0.18
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	90,990.000	23.339921	2,123,699.39	23.870000	2,171,931.30	48,231.91	0.31
		Base		23.339921	2,123,699.39	23.870000	2,171,931.30	48,231.91	0.31
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	60,955.000	31.858098	1,941,910.39	41.650000	2,538,775.75	596,865.36	0.36
		Base		31.858098	1,941,910.39	41.650000	2,538,775.75	596,865.36	0.36
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	11,339.000	59.248367	671,817.23	46.660000	529,077.74	-142,739.49	0.08
		Base		59.248367	671,817.23	46.660000	529,077.74	-142,739.49	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	129,362.000	9.222614	1,193,055.78	15.900000	2,056,855.80	863,800.02	0.29
		Base		9.222614	1,193,055.78	15.900000	2,056,855.80	863,800.02	0.29
830879102	SKYWEST INC COMMON STOCK								
		Local	36,301.000	22.416168	813,729.32	29.150000	1,058,174.15	244,444.83	0.15
		Base		22.416168	813,729.32	29.150000	1,058,174.15	244,444.83	0.15
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	16,318.000	27.041989	441,271.18	40.560000	661,858.08	220,586.90	0.09
		Base		27.041989	441,271.18	40.560000	661,858.08	220,586.90	0.09
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	14,951.000	19.941956	298,152.19	42.550000	636,165.05	338,012.86	0.09
		Base		19.941956	298,152.19	42.550000	636,165.05	338,012.86	0.09
83570H108	SONOS INC COMMON STOCK USD.001								
		Local	91,947.000	28.258744	2,598,306.77	22.820000	2,098,230.54	-500,076.23	0.30
		Base		28.258744	2,598,306.77	22.820000	2,098,230.54	-500,076.23	0.30
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	81,023.000	27.192585	2,203,224.81	34.190000	2,770,176.37	566,951.56	0.40
		Base		27.192585	2,203,224.81	34.190000	2,770,176.37	566,951.56	0.40
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	23,311.000	30.134162	702,457.45	39.190000	913,558.09	211,100.64	0.13
		Base		30.134162	702,457.45	39.190000	913,558.09	211,100.64	0.13
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	802,913.000	3.763443	3,021,717.31	7.500000	6,021,847.50	3,000,130.19	0.86
		Base		3.763443	3,021,717.31	7.500000	6,021,847.50	3,000,130.19	0.86
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,899.000	20.799319	538,681.55	34.280000	887,817.72	349,136.17	0.13
		Base		20.799319	538,681.55	34.280000	887,817.72	349,136.17	0.13
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	13,790.000	28.826033	397,510.99	42.680000	588,557.20	191,046.21	0.08
		Base		28.826033	397,510.99	42.680000	588,557.20	191,046.21	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	8,816.000	Local	53.888961	475,085.08	94.040000	829,056.64	353,971.56	0.12
		Base	53.888961	475,085.08	94.040000	829,056.64	353,971.56	0.12
858586100	STEPAN CO COMMON STOCK USD1.0							
	15,344.000	Local	65.175985	1,000,060.31	102.110000	1,566,775.84	566,715.53	0.22
		Base	65.175985	1,000,060.31	102.110000	1,566,775.84	566,715.53	0.22
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	19,376.000	Local	31.059087	601,800.87	51.600000	999,801.60	398,000.73	0.14
		Base	31.059087	601,800.87	51.600000	999,801.60	398,000.73	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	12,330.000	Local	37.251176	459,307.00	67.780000	835,727.40	376,420.40	0.12
		Base	37.251176	459,307.00	67.780000	835,727.40	376,420.40	0.12
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	16,307.000	Local	76.190057	1,242,431.26	64.600000	1,053,432.20	-188,999.06	0.15
		Base	76.190057	1,242,431.26	64.600000	1,053,432.20	-188,999.06	0.15
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	12,679.000	Local	43.630231	553,187.70	68.150000	864,073.85	310,886.15	0.12
		Base	43.630231	553,187.70	68.150000	864,073.85	310,886.15	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	76,702.000	Local	11.828415	907,263.05	9.870000	757,048.74	-150,214.31	0.11
		Base	11.828415	907,263.05	9.870000	757,048.74	-150,214.31	0.11
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	59,871.000	Local	9.817109	587,760.11	8.320000	498,126.72	-89,633.39	0.07
		Base	9.817109	587,760.11	8.320000	498,126.72	-89,633.39	0.07
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	38,319.000	Local	20.908285	801,184.59	27.900000	1,069,100.10	267,915.51	0.15
		Base	20.908285	801,184.59	27.900000	1,069,100.10	267,915.51	0.15
868873100	SURMODICS INC COMMON STOCK USD.05							
	10,070.000	Local	24.727700	249,007.94	38.660000	389,306.20	140,298.26	0.06
		Base	24.727700	249,007.94	38.660000	389,306.20	140,298.26	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
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
		Local	25,424.000	31.138949	791,676.64	44.650000	1,135,181.60	343,504.96	0.16
		Base		31.138949	791,676.64	44.650000	1,135,181.60	343,504.96	0.16
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	75,195.000	12.337407	927,711.29	13.950000	1,048,970.25	121,258.96	0.15
		Base		12.337407	927,711.29	13.950000	1,048,970.25	121,258.96	0.15
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	14,283.000	35.522649	507,369.99	16.880000	241,097.04	-266,272.95	0.03
		Base		35.522649	507,369.99	16.880000	241,097.04	-266,272.95	0.03
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	29,499.000	16.310107	481,131.86	18.170000	535,996.83	54,864.97	0.08
		Base		16.310107	481,131.86	18.170000	535,996.83	54,864.97	0.08
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	74,925.000	14.783005	1,107,616.66	16.130000	1,208,540.25	100,923.59	0.17
		Base		14.783005	1,107,616.66	16.130000	1,208,540.25	100,923.59	0.17
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	19,217.000	35.577234	683,687.70	67.310000	1,293,496.27	609,808.57	0.18
		Base		35.577234	683,687.70	67.310000	1,293,496.27	609,808.57	0.18
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	71,183.000	20.324824	1,446,781.94	18.320000	1,304,072.56	-142,709.38	0.19
		Base		20.324824	1,446,781.94	18.320000	1,304,072.56	-142,709.38	0.19
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,356.000	52.990813	707,745.30	64.580000	862,530.48	154,785.18	0.12
		Base		52.990813	707,745.30	64.580000	862,530.48	154,785.18	0.12
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	78,575.000	25.031784	1,966,872.43	43.030000	3,381,082.25	1,414,209.82	0.48
		Base		25.031784	1,966,872.43	43.030000	3,381,082.25	1,414,209.82	0.48
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	92,034.000	12.132839	1,116,633.69	11.340000	1,043,665.56	-72,968.13	0.15
		Base		12.132839	1,116,633.69	11.340000	1,043,665.56	-72,968.13	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
886029206	THRYV HOLDINGS INC COMMON STOCK								
		Local	12,237.000	37.012729	452,924.77	25.830000	316,081.71	-136,843.06	0.05
		Base		37.012729	452,924.77	25.830000	316,081.71	-136,843.06	0.05
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	29,632.000	14.737646	436,705.93	20.670000	612,493.44	175,787.51	0.09
		Base		14.737646	436,705.93	20.670000	612,493.44	175,787.51	0.09
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	36,857.000	15.561616	573,554.48	13.860000	510,838.02	-62,716.46	0.07
		Base		15.561616	573,554.48	13.860000	510,838.02	-62,716.46	0.07
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	31,904.000	18.266596	582,777.49	32.130000	1,025,075.52	442,298.03	0.15
		Base		18.266596	582,777.49	32.130000	1,025,075.52	442,298.03	0.15
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,556.000	55.663959	476,260.83	73.000000	624,588.00	148,327.17	0.09
		Base		55.663959	476,260.83	73.000000	624,588.00	148,327.17	0.09
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	12,844.030	35.279235	453,127.55	35.030000	449,926.37	-3,201.18	0.06
		Base		35.279235	453,127.55	35.030000	449,926.37	-3,201.18	0.06
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,477.000	17.932400	331,336.95	11.450000	211,561.65	-119,775.30	0.03
		Base		17.932400	331,336.95	11.450000	211,561.65	-119,775.30	0.03
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	40,195.000	38.309255	1,539,840.49	31.500000	1,266,142.50	-273,697.99	0.18
		Base		38.309255	1,539,840.49	31.500000	1,266,142.50	-273,697.99	0.18
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	17,040.000	49.250583	839,229.93	69.440000	1,183,257.60	344,027.67	0.17
		Base		49.250583	839,229.93	69.440000	1,183,257.60	344,027.67	0.17
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	46,556.000	22.568158	1,050,683.17	22.540000	1,049,372.24	-1,310.93	0.15
		Base		22.568158	1,050,683.17	22.540000	1,049,372.24	-1,310.93	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	25,565.000	18.921308	483,723.23	25.570000	653,697.05	169,973.82	0.09
		Base		18.921308	483,723.23	25.570000	653,697.05	169,973.82	0.09
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	24,724.000	82.079557	2,029,334.97	63.620000	1,572,940.88	-456,394.09	0.22
		Base		82.079557	2,029,334.97	63.620000	1,572,940.88	-456,394.09	0.22
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	13,848.000	29.391335	407,011.21	31.150000	431,365.20	24,353.99	0.06
		Base		29.391335	407,011.21	31.150000	431,365.20	24,353.99	0.06
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	44,421.000	31.249055	1,388,114.25	27.880000	1,238,457.48	-149,656.77	0.18
		Base		31.249055	1,388,114.25	27.880000	1,238,457.48	-149,656.77	0.18
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	13,204.000	33.819169	446,548.31	73.810000	974,587.24	528,038.93	0.14
		Base		33.819169	446,548.31	73.810000	974,587.24	528,038.93	0.14
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	35,220.000	13.427013	472,899.41	17.580000	619,167.60	146,268.19	0.09
		Base		13.427013	472,899.41	17.580000	619,167.60	146,268.19	0.09
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	247,797.000	7.152345	1,772,329.68	4.810000	1,191,903.57	-580,426.11	0.17
		Base		7.152345	1,772,329.68	4.810000	1,191,903.57	-580,426.11	0.17
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	61.210000	1,162,806.37	640,700.30	0.17
		Base		27.483606	522,106.07	61.210000	1,162,806.37	640,700.30	0.17
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	44,593.000	27.081261	1,207,634.68	77.370000	3,450,160.41	2,242,525.73	0.49
		Base		27.081261	1,207,634.68	77.370000	3,450,160.41	2,242,525.73	0.49
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	8,414.000	67.839361	570,800.38	76.660000	645,017.24	74,216.86	0.09
		Base		67.839361	570,800.38	76.660000	645,017.24	74,216.86	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
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,300.000	63.876475	594,051.22	103.770000	965,061.00	371,009.78	0.14
		Base		63.876475	594,051.22	103.770000	965,061.00	371,009.78	0.14
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	53,731.000	23.664469	1,271,515.59	18.580000	998,321.98	-273,193.61	0.14
		Base		23.664469	1,271,515.59	18.580000	998,321.98	-273,193.61	0.14
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	32,352.000	26.408096	854,354.72	31.170000	1,008,411.84	154,057.12	0.14
		Base		26.408096	854,354.72	31.170000	1,008,411.84	154,057.12	0.14
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	9,997.000	25.923981	259,162.04	14.670000	146,655.99	-112,506.05	0.02
		Base		25.923981	259,162.04	14.670000	146,655.99	-112,506.05	0.02
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	10,958.000	105.356658	1,154,498.26	172.300000	1,888,063.40	733,565.14	0.27
		Base		105.356658	1,154,498.26	172.300000	1,888,063.40	733,565.14	0.27
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	48,386.000	16.392958	793,189.65	14.210000	687,565.06	-105,624.59	0.10
		Base		16.392958	793,189.65	14.210000	687,565.06	-105,624.59	0.10
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	75,509.000	22.373355	1,689,389.68	30.140000	2,275,841.26	586,451.58	0.32
		Base		22.373355	1,689,389.68	30.140000	2,275,841.26	586,451.58	0.32
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,564.000	26.310089	409,490.22	29.290000	455,869.56	46,379.34	0.07
		Base		26.310089	409,490.22	29.290000	455,869.56	46,379.34	0.07
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	41,853.000	22.226615	930,250.51	42.930000	1,796,749.29	866,498.78	0.26
		Base		22.226615	930,250.51	42.930000	1,796,749.29	866,498.78	0.26
913259107	UNITIL CORP COMMON STOCK								
		Local	11,513.000	52.754610	607,363.83	51.000000	587,163.00	-20,200.83	0.08
		Base		52.754610	607,363.83	51.000000	587,163.00	-20,200.83	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	170,098.000	9.067453	1,542,355.62	12.390000	2,107,514.22	565,158.60	0.30
		Base		9.067453	1,542,355.62	12.390000	2,107,514.22	565,158.60	0.30
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,731.000	48.337545	857,073.01	57.850000	1,025,738.35	168,665.34	0.15
		Base		48.337545	857,073.01	57.850000	1,025,738.35	168,665.34	0.15
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	9,441.000	32.838221	310,025.64	29.500000	278,509.50	-31,516.14	0.04
		Base		32.838221	310,025.64	29.500000	278,509.50	-31,516.14	0.04
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,237.000	57.239403	528,720.37	50.190000	463,605.03	-65,115.34	0.07
		Base		57.239403	528,720.37	50.190000	463,605.03	-65,115.34	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	20,212.000	17.510574	353,923.72	12.560000	253,862.72	-100,061.00	0.04
		Base		17.510574	353,923.72	12.560000	253,862.72	-100,061.00	0.04
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	79,338.000	18.857850	1,496,144.14	18.690000	1,482,827.22	-13,316.92	0.21
		Base		18.857850	1,496,144.14	18.690000	1,482,827.22	-13,316.92	0.21
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,732.000	18.973852	412,339.76	17.350000	377,050.20	-35,289.56	0.05
		Base		18.973852	412,339.76	17.350000	377,050.20	-35,289.56	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01								
		Local	22,531.000	42.841380	965,259.13	47.990000	1,081,262.69	116,003.56	0.15
		Base		42.841380	965,259.13	47.990000	1,081,262.69	116,003.56	0.15
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,143.000	17.236033	691,906.07	9.920000	398,218.56	-293,687.51	0.06
		Base		17.236033	691,906.07	9.920000	398,218.56	-293,687.51	0.06
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	125,581.000	187.166628	23,504,572.25	182.510000	22,919,788.31	-584,783.94	3.27
		Base		187.166628	23,504,572.25	182.510000	22,919,788.31	-584,783.94	3.27

& 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
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	28,533.000	Local	27.253776	777,631.99	19.850000	566,380.05	-211,251.94	0.08
		Base	27.253776	777,631.99	19.850000	566,380.05	-211,251.94	0.08
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	94,293.000	Local	8.337064	786,126.79	12.720000	1,199,406.96	413,280.17	0.17
		Base	8.337064	786,126.79	12.720000	1,199,406.96	413,280.17	0.17
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	36,390.000	Local	28.680719	1,043,691.36	22.920000	834,058.80	-209,632.56	0.12
		Base	28.680719	1,043,691.36	22.920000	834,058.80	-209,632.56	0.12
92335C106	VERA BRADLEY INC COMMON STOCK							
	18,228.000	Local	12.635984	230,328.71	6.150000	112,102.20	-118,226.51	0.02
		Base	12.635984	230,328.71	6.150000	112,102.20	-118,226.51	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	35,543.000	Local	24.854262	883,395.02	32.850000	1,167,587.55	284,192.53	0.17
		Base	24.854262	883,395.02	32.850000	1,167,587.55	284,192.53	0.17
923454102	VERITIV CORP COMMON STOCK USD.01							
	9,989.000	Local	54.854466	547,941.26	140.540000	1,403,854.06	855,912.80	0.20
		Base	54.854466	547,941.26	140.540000	1,403,854.06	855,912.80	0.20
92346J108	VERICEL CORP COMMON STOCK							
	33,732.000	Local	51.392722	1,733,579.31	28.500000	961,362.00	-772,217.31	0.14
		Base	51.392722	1,733,579.31	28.500000	961,362.00	-772,217.31	0.14
92552R406	VIAD CORP COMMON STOCK USD1.5							
	14,793.000	Local	28.177658	416,832.09	32.750000	484,470.75	67,638.66	0.07
		Base	28.177658	416,832.09	32.750000	484,470.75	67,638.66	0.07
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	165,733.000	Local	9.052820	1,500,350.97	14.340000	2,376,611.22	876,260.25	0.34
		Base	9.052820	1,500,350.97	14.340000	2,376,611.22	876,260.25	0.34
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
	52,810.000	Local	23.184851	1,224,391.98	20.350000	1,074,683.50	-149,708.48	0.15
		Base	23.184851	1,224,391.98	20.350000	1,074,683.50	-149,708.48	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,139.000	122.027402	627,098.82	177.160000	910,425.24	283,326.42	0.13
		Base		122.027402	627,098.82	177.160000	910,425.24	283,326.42	0.13
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	40,537.000	19.273791	781,301.65	35.230000	1,428,118.51	646,816.86	0.20
		Base		19.273791	781,301.65	35.230000	1,428,118.51	646,816.86	0.20
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	181,917.000	10.540918	1,917,572.21	19.960000	3,631,063.32	1,713,491.11	0.52
		Base		10.540918	1,917,572.21	19.960000	3,631,063.32	1,713,491.11	0.52
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,862.000	103.073879	1,016,514.59	183.980000	1,814,410.76	797,896.17	0.26
		Base		103.073879	1,016,514.59	183.980000	1,814,410.76	797,896.17	0.26
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	47,180.000	48.348130	2,281,064.79	40.070000	1,890,502.60	-390,562.19	0.27
		Base		48.348130	2,281,064.79	40.070000	1,890,502.60	-390,562.19	0.27
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	35,273.000	13.257457	467,630.27	14.310000	504,756.63	37,126.36	0.07
		Base		13.257457	467,630.27	14.310000	504,756.63	37,126.36	0.07
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,238.000	40.134727	852,381.33	119.760000	2,543,462.88	1,691,081.55	0.36
		Base		40.134727	852,381.33	119.760000	2,543,462.88	1,691,081.55	0.36
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	37,044.000	19.292281	714,663.25	34.070000	1,262,089.08	547,425.83	0.18
		Base		19.292281	714,663.25	34.070000	1,262,089.08	547,425.83	0.18
939653101	WASHINGTON REIT REIT USD.01								
		Local	60,984.000	26.446037	1,612,785.12	24.090000	1,469,104.56	-143,680.56	0.21
		Base		26.446037	1,612,785.12	24.090000	1,469,104.56	-143,680.56	0.21
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,358.000	51.254065	992,176.19	58.920000	1,140,573.36	148,397.17	0.16
		Base		51.254065	992,176.19	58.920000	1,140,573.36	148,397.17	0.16

& 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
966084204	WHITESTONE REIT REIT USD.001								
		Local	33,265.000	11.581487	385,258.17	12.150000	404,169.75	18,911.58	0.06
		Base		11.581487	385,258.17	12.150000	404,169.75	18,911.58	0.06
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	24,026.000	28.347792	681,084.06	53.180000	1,277,702.68	596,618.62	0.18
		Base		28.347792	681,084.06	53.180000	1,277,702.68	596,618.62	0.18
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	78,416.000	7.211692	565,512.04	5.830000	457,165.28	-108,346.76	0.07
		Base		7.211692	565,512.04	5.830000	457,165.28	-108,346.76	0.07
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	59,350.000	21.902557	1,299,916.78	19.820000	1,176,317.00	-123,599.78	0.17
		Base		21.902557	1,299,916.78	19.820000	1,176,317.00	-123,599.78	0.17
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,971.000	93.044992	276,436.67	188.710000	560,657.41	284,220.74	0.08
		Base		93.044992	276,436.67	188.710000	560,657.41	284,220.74	0.08
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	45,516.000	31.451465	1,431,544.86	24.220000	1,102,397.52	-329,147.34	0.16
		Base		31.451465	1,431,544.86	24.220000	1,102,397.52	-329,147.34	0.16
98262P101	WW INTERNATIONAL INC COMMON STOCK								
		Local	38,344.000	16.864339	646,646.20	9.790000	375,387.76	-271,258.44	0.05
		Base		16.864339	646,646.20	9.790000	375,387.76	-271,258.44	0.05
98379L100	XPEL INC COMMON STOCK								
		Local	11,938.000	60.887510	726,875.09	43.270000	516,557.26	-210,317.83	0.07
		Base		60.887510	726,875.09	43.270000	516,557.26	-210,317.83	0.07
98390M103	XPERI HOLDING CORP COMMON STOCK								
		Local	75,318.000	22.611941	1,703,086.19	15.600000	1,174,960.80	-528,125.39	0.17
		Base		22.611941	1,703,086.19	15.600000	1,174,960.80	-528,125.39	0.17
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	82,292.000	19.250985	1,584,202.02	19.290000	1,587,412.68	3,210.66	0.23
		Base		19.250985	1,584,202.02	19.290000	1,587,412.68	3,210.66	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	42,139.000	39.886234	1,680,766.00	24.980000	1,052,632.22	-628,133.78	0.15
		Base		39.886234	1,680,766.00	24.980000	1,052,632.22	-628,133.78	0.15
98888T107	ZIMVIE INC COMMON STOCK USD.01								
		Local	15,045.000	24.212099	364,271.03	22.500000	338,512.50	-25,758.53	0.05
		Base		24.212099	364,271.03	22.500000	338,512.50	-25,758.53	0.05
989817101	ZUMIEZ INC COMMON STOCK								
		Local	14,073.000	27.697627	389,788.71	36.630000	515,493.99	125,705.28	0.07
		Base		27.697627	389,788.71	36.630000	515,493.99	125,705.28	0.07
98986M103	ZYNEX INC COMMON STOCK USD.001								
		Local	16,315.000	18.704992	305,171.95	6.370000	103,926.55	-201,245.40	0.01
		Base		18.704992	305,171.95	6.370000	103,926.55	-201,245.40	0.01
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	50,298.000	27.995934	1,408,139.47	55.150000	2,773,934.70	1,365,795.23	0.40
		Base		27.995934	1,408,139.47	55.150000	2,773,934.70	1,365,795.23	0.40
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	168,369.000	7.127476	1,200,045.94	2.000000	336,738.00	-863,307.94	0.05
		Base		7.127476	1,200,045.94	2.000000	336,738.00	-863,307.94	0.05
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,656.000	42.130640	1,123,034.33	98.190000	2,617,352.64	1,494,318.31	0.37
		Base		42.130640	1,123,034.33	98.190000	2,617,352.64	1,494,318.31	0.37
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	23,981.000	32.223945	772,762.42	26.050000	624,705.05	-148,057.37	0.09
		Base		32.223945	772,762.42	26.050000	624,705.05	-148,057.37	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	20,471.000	27.570342	564,392.48	29.110000	595,910.81	31,518.33	0.09
		Base		27.570342	564,392.48	29.110000	595,910.81	31,518.33	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	26,870.000	34.530250	927,827.81	23.710000	637,087.70	-290,740.11	0.09
		Base		34.530250	927,827.81	23.710000	637,087.70	-290,740.11	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
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	5,582.000	105.449842	588,621.02	154.620000	863,088.84	274,467.82	0.12
		Base		105.449842	588,621.02	154.620000	863,088.84	274,467.82	0.12
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	37,917.000	24.630510	933,915.04	70.200000	2,661,773.40	1,727,858.36	0.38
		Base		24.630510	933,915.04	70.200000	2,661,773.40	1,727,858.36	0.38
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	61,962.000	12.716898	787,964.41	6.280000	389,121.36	-398,843.05	0.06
		Base		12.716898	787,964.41	6.280000	389,121.36	-398,843.05	0.06
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	33,804.000	23.127748	781,810.38	22.660000	765,998.64	-15,811.74	0.11
		Base		23.127748	781,810.38	22.660000	765,998.64	-15,811.74	0.11
G9059U107	TRINSEO PLC COMMON STOCK								
		Local	52,676.000	41.820777	2,202,951.25	47.450000	2,499,476.20	296,524.95	0.36
		Base		41.820777	2,202,951.25	47.450000	2,499,476.20	296,524.95	0.36
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	33,344.000	18.685292	623,042.39	26.000000	866,944.00	243,901.61	0.12
		Base		18.685292	623,042.39	26.000000	866,944.00	243,901.61	0.12
N90064101	UNIQURE NV COMMON STOCK EUR.05								
		Local	25,973.000	27.816895	722,488.21	14.940000	388,036.62	-334,451.59	0.06
		Base		27.816895	722,488.21	14.940000	388,036.62	-334,451.59	0.06
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	19,956.000	12.602161	251,488.73	14.720000	293,752.32	42,263.59	0.04
		Base		12.602161	251,488.73	14.720000	293,752.32	42,263.59	0.04
US DOLLAR Total									
		Local	24,022,616.030		561,095,517.12		698,389,954.43	137,294,437.31	99.70
		Base			561,095,517.12		698,389,954.43	137,294,437.31	99.70
EQUITY Total									
		Base	24,022,616.030		561,095,517.12		698,389,954.43	137,294,437.31	99.70

& 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

& 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									
		26,148,719.970	Base		563,221,621.06		700,516,058.37	137,294,437.31	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									
			39,535.010	Local	1.000000	39,535.01	1.000000	39,535.01	0.00	0.00
				Base	1.000000	39,535.01	1.000000	39,535.01	0.00	0.00
US DOLLAR Total										
			39,535.010	Local		39,535.01		39,535.01	0.00	0.00
				Base		39,535.01		39,535.01	0.00	0.00
CASH Total										
			39,535.010	Base		39,535.01		39,535.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3FG0	AT+T INC						0.440000	16 Jun 2022		
			15,000,000.000	Local	99.943778	14,991,566.67	99.943778	14,991,566.67	0.00	0.58
				Base	99.943778	14,991,566.67	99.943778	14,991,566.67	0.00	0.58
0020A3JD3	AT+T INC						1.300000	13 Sep 2022		
			15,000,000.000	Local	99.512500	14,926,875.00	99.346000	14,901,900.00	-24,975.00	0.57
				Base	99.512500	14,926,875.00	99.346000	14,901,900.00	-24,975.00	0.57
0347M3ET7	ANGLESEA FDG PLC + ANG						0.250000	27 May 2022		
			10,000,000.000	Local	99.981944	9,998,194.44	99.981944	9,998,194.44	0.00	0.38
				Base	99.981944	9,998,194.44	99.981944	9,998,194.44	0.00	0.38
0347M3FT6	ANGLESEA FDG PLC + ANG						0.280000	27 Jun 2022		
			10,000,000.000	Local	99.955667	9,995,566.66	99.955667	9,995,566.66	0.00	0.38
				Base	99.955667	9,995,566.66	99.955667	9,995,566.66	0.00	0.38
0347M3GF5	ANGLESEA FDG PLC + ANG						0.710000	15 Jul 2022		
			15,000,000.000	Local	99.852083	14,977,812.50	99.852083	14,977,812.50	0.00	0.57
				Base	99.852083	14,977,812.50	99.852083	14,977,812.50	0.00	0.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05253CKB1	AUST + NEW ZEA				0.230000	11 Oct 2022		
	10,000,000.000	Local	99.895861	9,989,586.11	99.212500	9,921,250.00	-68,336.11	0.38
		Base	99.895861	9,989,586.11	99.212500	9,921,250.00	-68,336.11	0.38
05333UE97	AUTOZONE INC.				0.670000	09 May 2022		
	15,000,000.000	Local	99.985111	14,997,766.67	99.985111	14,997,766.67	0.00	0.58
		Base	99.985111	14,997,766.67	99.985111	14,997,766.67	0.00	0.58
06742XA23	BARCLAYS BK PLC				0.290000	21 Jun 2022		
	15,000,000.000	Local	99.958917	14,993,837.50	99.958917	14,993,837.50	0.00	0.58
		Base	99.958917	14,993,837.50	99.958917	14,993,837.50	0.00	0.58
17327BKH7	CITIGROUP GLOBAL MKTS INC S				0.230000	17 Oct 2022		
	12,000,000.000	Local	99.892028	11,987,043.33	99.115200	11,893,824.00	-93,219.33	0.46
		Base	99.892028	11,987,043.33	99.115200	11,893,824.00	-93,219.33	0.46
17327BR56	CITIGROUP GLOBAL MKTS INC S				2.230000	05 Apr 2023		
	10,000,000.000	Local	97.900083	9,790,008.34	97.589800	9,758,980.00	-31,028.34	0.37
		Base	97.900083	9,790,008.34	97.589800	9,758,980.00	-31,028.34	0.37
2063C1E22	CONCORD MIN CPTL CO				0.300000	02 May 2022		
	15,000,000.000	Local	99.999167	14,999,875.00	99.999167	14,999,875.00	0.00	0.58
		Base	99.999167	14,999,875.00	99.999167	14,999,875.00	0.00	0.58
2063C1FH8	CONCORD MIN CPTL CO				0.820000	17 Jun 2022		
	10,000,000.000	Local	99.892945	9,989,294.45	99.892945	9,989,294.45	0.00	0.38
		Base	99.892945	9,989,294.45	99.892945	9,989,294.45	0.00	0.38
2284K1GM9	CROWN POINT CAP CO.				1.220000	21 Jul 2022		
	10,000,000.000	Local	99.725500	9,972,550.00	99.725500	9,972,550.00	0.00	0.38
		Base	99.725500	9,972,550.00	99.725500	9,972,550.00	0.00	0.38
2284K1KC6	CROWN POINT CAP CO.				0.280000	12 Oct 2022		
	10,000,000.000	Local	99.872445	9,987,244.45	99.160500	9,916,050.00	-71,194.45	0.38
		Base	99.872445	9,987,244.45	99.160500	9,916,050.00	-71,194.45	0.38
2284K1KE2	CROWN POINT CAP CO.				0.280000	14 Oct 2022		
	10,000,000.000	Local	99.870889	9,987,088.89	99.719200	9,971,920.00	-15,168.89	0.38
		Base	99.870889	9,987,088.89	99.719200	9,971,920.00	-15,168.89	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
		Local	10,000,000.000	99.912472	9,991,247.22	99.403400	9,940,340.00	-50,907.22	0.38
		Base		99.912472	9,991,247.22	99.403400	9,940,340.00	-50,907.22	0.38
38346MGN8	GOTHAM FDG CORP					1.150000	22 Jul 2022		
		Local	15,000,000.000	99.738056	14,960,708.33	99.738056	14,960,708.33	0.00	0.57
		Base		99.738056	14,960,708.33	99.738056	14,960,708.33	0.00	0.57
40060XJF8	GTA FDG LLC DISC					1.480000	15 Sep 2022		
		Local	10,000,000.000	99.436778	9,943,677.77	99.383300	9,938,330.00	-5,347.77	0.38
		Base		99.436778	9,943,677.77	99.383300	9,938,330.00	-5,347.77	0.38
40588MF36	HALKIN FINANCE LLC USC					0.300000	03 Jun 2022		
		Local	10,000,000.000	99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.38
		Base		99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.38
40588MFV4	HALKIN FINANCE LLC USC					0.370000	29 Jun 2022		
		Local	15,000,000.000	99.939361	14,990,904.16	99.939361	14,990,904.16	0.00	0.58
		Base		99.939361	14,990,904.16	99.939361	14,990,904.16	0.00	0.58
41282KGN2	HARLEY DAVIDSON FND CP					1.660000	22 Jul 2022		
		Local	15,000,000.000	99.621889	14,943,283.34	99.621889	14,943,283.34	0.00	0.57
		Base		99.621889	14,943,283.34	99.621889	14,943,283.34	0.00	0.57
43851UL76	HONEYWELL INTERNATN					0.205000	07 Nov 2022		
		Local	15,000,000.000	99.891806	14,983,770.83	99.793200	14,968,980.00	-14,790.83	0.57
		Base		99.891806	14,983,770.83	99.793200	14,968,980.00	-14,790.83	0.57
4497W1F19	ING US FUNDING LLC					0.380000	01 Jun 2022		
		Local	10,000,000.000	99.967278	9,996,727.78	99.967278	9,996,727.78	0.00	0.38
		Base		99.967278	9,996,727.78	99.967278	9,996,727.78	0.00	0.38
4499929H1	ILA FINANCIAL SQUARE GOVT					0.313097	31 Dec 2030		
		Local	82,963,199.990	100.000000	82,963,199.99	100.000000	82,963,199.99	0.00	3.18
		Base		100.000000	82,963,199.99	100.000000	82,963,199.99	0.00	3.18
52953BH30	LEXINGTN PKR CAP CO LL					1.300000	03 Aug 2022		
		Local	12,700,000.000	99.660556	12,656,890.56	99.577500	12,646,342.50	-10,548.06	0.49
		Base		99.660556	12,656,890.56	99.577500	12,646,342.50	-10,548.06	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BJD8	MOUNTCLIFF				0.460000	13 Sep 2022		
	15,000,000.000	Local	99.827500	14,974,125.00	99.669000	14,950,350.00	-23,775.00	0.57
		Base	99.827500	14,974,125.00	99.669000	14,950,350.00	-23,775.00	0.57
63763QEB9	NATIONAL SECS CLEARING				0.400000	11 May 2022		
	15,000,000.000	Local	99.988889	14,998,333.33	99.988889	14,998,333.33	0.00	0.58
		Base	99.988889	14,998,333.33	99.988889	14,998,333.33	0.00	0.58
84262MES3	SOUTHERN COMPANY				0.900000	26 May 2022		
	13,610,000.000	Local	99.937500	13,601,493.75	99.937500	13,601,493.75	0.00	0.52
		Base	99.937500	13,601,493.75	99.937500	13,601,493.75	0.00	0.52
85520ME33	STARBIRD FDG. CORP				0.320000	03 May 2022		
	15,000,000.000	Local	99.998222	14,999,733.33	99.998222	14,999,733.33	0.00	0.58
		Base	99.998222	14,999,733.33	99.998222	14,999,733.33	0.00	0.58
92646LF88	VICTORY RECEIVABLES				0.700000	08 Jun 2022		
	10,000,000.000	Local	99.926111	9,992,611.11	99.926111	9,992,611.11	0.00	0.38
		Base	99.926111	9,992,611.11	99.926111	9,992,611.11	0.00	0.38
92646LG12	VICTORY RECEIVABLES				1.000000	01 Jul 2022		
	15,000,000.000	Local	99.830556	14,974,583.33	99.830556	14,974,583.33	0.00	0.57
		Base	99.830556	14,974,583.33	99.830556	14,974,583.33	0.00	0.57
94107NKD5	WASTE MANAGEMENT INC				0.310000	13 Oct 2022		
	26,000,000.000	Local	99.857917	25,963,058.33	99.146700	25,778,142.00	-184,916.33	0.99
		Base	99.857917	25,963,058.33	99.146700	25,778,142.00	-184,916.33	0.99
US DOLLAR Total								
	487,273,199.990	Local		486,515,908.17		485,921,700.84	-594,207.33	18.64
		Base		486,515,908.17		485,921,700.84	-594,207.33	18.64
CASH EQUIVALENT Total								
	487,273,199.990	Base		486,515,908.17		485,921,700.84	-594,207.33	18.64
EQUITY								
US DOLLAR							Exchange Rate:	1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	121.070000	34,289,687.54	-2,005,312.43	1.32
		Base	128.150355	36,294,999.97	121.070000	34,289,687.54	-2,005,312.43	1.32
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
	75,200.000	Local	114.608568	8,618,564.32	102.870000	7,735,824.00	-882,740.32	0.30
		Base	114.608568	8,618,564.32	102.870000	7,735,824.00	-882,740.32	0.30
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	52,100.000	Local	27.099445	1,411,881.07	26.690000	1,390,549.00	-21,332.07	0.05
		Base	27.099445	1,411,881.07	26.690000	1,390,549.00	-21,332.07	0.05
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	6,000,000.000	Local	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23
US DOLLAR Total								
	6,410,522.000	Local		52,325,445.36		49,416,060.54	-2,909,384.82	1.90
		Base		52,325,445.36		49,416,060.54	-2,909,384.82	1.90
EQUITY Total								
	6,410,522.000	Base		52,325,445.36		49,416,060.54	-2,909,384.82	1.90
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.925517	7,494,413.77	91.178248	6,838,368.60	-656,045.17	0.26
		Base	99.925517	7,494,413.77	91.178248	6,838,368.60	-656,045.17	0.26
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.172565	10,222,610.25	100.124844	10,217,740.33	-4,869.92	0.39
		Base	100.172565	10,222,610.25	100.124844	10,217,740.33	-4,869.92	0.39
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	104.999951	10,565,095.07	516,413.13	0.41
		Base	99.867640	10,048,681.94	104.999951	10,565,095.07	516,413.13	0.41

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.621975	9,962,197.48	82.448156	8,244,815.60	-1,717,381.88	0.32
		Base		99.621975	9,962,197.48	82.448156	8,244,815.60	-1,717,381.88	0.32
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.989318	9,998,931.75	91.089803	9,108,980.30	-889,951.45	0.35
		Base		99.989318	9,998,931.75	91.089803	9,108,980.30	-889,951.45	0.35
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	101.900319	5,095,015.96	101.229246	5,061,462.30	-33,553.66	0.19
		Base		101.900319	5,095,015.96	101.229246	5,061,462.30	-33,553.66	0.19
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.935773	9,993,577.34	92.239198	9,223,919.80	-769,657.54	0.35
		Base		99.935773	9,993,577.34	92.239198	9,223,919.80	-769,657.54	0.35
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.992789	17,998,702.02	97.902080	17,622,374.40	-376,327.62	0.68
		Base		99.992789	17,998,702.02	97.902080	17,622,374.40	-376,327.62	0.68
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.901157	9,990,115.69	95.498659	9,549,865.90	-440,249.79	0.37
		Base		99.901157	9,990,115.69	95.498659	9,549,865.90	-440,249.79	0.37
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.805666	4,990,283.32	137.820655	6,891,032.75	1,900,749.43	0.26
		Base		99.805666	4,990,283.32	137.820655	6,891,032.75	1,900,749.43	0.26
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					1.157860	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.104453	10,010,445.30	10,445.30	0.38
		Base		100.000000	10,000,000.00	100.104453	10,010,445.30	10,445.30	0.38
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR					0.395498	03 Nov 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.275000	9,927,500.00	-72,500.00	0.38
		Base		100.000000	10,000,000.00	99.275000	9,927,500.00	-72,500.00	0.38
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					0.816856	04 Nov 2026		
		Local	14,000,000.000	100.000000	14,000,000.00	98.999331	13,859,906.34	-140,093.66	0.53
		Base		100.000000	14,000,000.00	98.999331	13,859,906.34	-140,093.66	0.53

& 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
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.874140	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.159010	4,006,360.40	6,360.40	0.15
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.159010	4,006,360.40	6,360.40	0.15
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.958750	2,998,762.50	113.792685	3,413,780.55	415,018.05	0.13
		Base		99.958750	2,998,762.50	113.792685	3,413,780.55	415,018.05	0.13
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	98.209619	7,410,897.84	87.916988	6,634,215.91	-776,681.93	0.25
		Base		98.209619	7,410,897.84	87.916988	6,634,215.91	-776,681.93	0.25
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.929317	4,996,465.86	93.859241	4,692,962.05	-303,503.81	0.18
		Base		99.929317	4,996,465.86	93.859241	4,692,962.05	-303,503.81	0.18
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.833984	4,991,699.22	95.345287	4,767,264.35	-224,434.87	0.18
		Base		99.833984	4,991,699.22	95.345287	4,767,264.35	-224,434.87	0.18
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.997441	9,999,744.12	99.137360	9,913,736.00	-86,008.12	0.38
		Base		99.997441	9,999,744.12	99.137360	9,913,736.00	-86,008.12	0.38
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	89.409401	13,411,410.15	-1,588,589.85	0.51
		Base		100.000000	15,000,000.00	89.409401	13,411,410.15	-1,588,589.85	0.51
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	108.638664	11,407,059.71	98.221104	10,313,215.92	-1,093,843.79	0.40
		Base		108.638664	11,407,059.71	98.221104	10,313,215.92	-1,093,843.79	0.40
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	100.487273	5,024,363.65	99.777339	4,988,866.95	-35,496.70	0.19
		Base		100.487273	5,024,363.65	99.777339	4,988,866.95	-35,496.70	0.19
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.433310	5,071,665.51	97.096830	4,854,841.50	-216,824.01	0.19
		Base		101.433310	5,071,665.51	97.096830	4,854,841.50	-216,824.01	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.966889	14,995,033.36	99.169083	14,875,362.45	-119,670.91	0.57
		Base		99.966889	14,995,033.36	99.169083	14,875,362.45	-119,670.91	0.57
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.994554	14,999,183.04	99.959662	14,993,949.30	-5,233.74	0.58
		Base		99.994554	14,999,183.04	99.959662	14,993,949.30	-5,233.74	0.58
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.965060	2,998,951.80	99.345073	2,980,352.19	-18,599.61	0.11
		Base		99.965060	2,998,951.80	99.345073	2,980,352.19	-18,599.61	0.11
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.938053	9,993,805.25	89.592871	8,959,287.10	-1,034,518.15	0.34
		Base		99.938053	9,993,805.25	89.592871	8,959,287.10	-1,034,518.15	0.34
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	101.527549	30,458,264.70	458,264.70	1.17
		Base		100.000000	30,000,000.00	101.527549	30,458,264.70	458,264.70	1.17
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	115.879207	5,793,960.35	100.121881	5,006,094.05	-787,866.30	0.19
		Base		115.879207	5,793,960.35	100.121881	5,006,094.05	-787,866.30	0.19
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	100.579616	5,028,980.80	28,980.80	0.19
		Base		100.000000	5,000,000.00	100.579616	5,028,980.80	28,980.80	0.19
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	12,230,536.450	95.464120	11,675,773.95	89.119670	10,899,813.72	-775,960.23	0.42
Original Face:		Base	15,000,000.000	95.464120	11,675,773.95	89.119670	10,899,813.72	-775,960.23	0.42
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	9,905,292.340	98.111390	9,718,219.96	91.135970	9,027,284.26	-690,935.70	0.35
Original Face:		Base	10,000,000.000	98.111390	9,718,219.96	91.135970	9,027,284.26	-690,935.70	0.35
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	4,980,893.840	95.257746	4,744,687.20	90.178180	4,491,679.41	-253,007.79	0.17
Original Face:		Base	5,000,000.000	95.257746	4,744,687.20	90.178180	4,491,679.41	-253,007.79	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
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.079306	3,368,617.09	99.314200	3,277,368.60	-91,248.49	0.13
Original Face:		Base	3,300,000.000	102.079306	3,368,617.09	99.314200	3,277,368.60	-91,248.49	0.13
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	0.010	-87,200.000000	-8.72	100.662880	0.01	8.73	0.00
		Base		-87,200.000000	-8.72	100.662880	0.01	8.73	0.00
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.38
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.38
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.057464	3,001,723.92	1,723.92	0.12
		Base		100.000000	3,000,000.00	100.057464	3,001,723.92	1,723.92	0.12
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.628847	2,988,865.40	86.645390	2,599,361.70	-389,503.70	0.10
		Base		99.628847	2,988,865.40	86.645390	2,599,361.70	-389,503.70	0.10
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.977887	14,996,682.99	97.717763	14,657,664.45	-339,018.54	0.56
		Base		99.977887	14,996,682.99	97.717763	14,657,664.45	-339,018.54	0.56
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	20,000,000.000	100.159002	20,031,800.48	97.541224	19,508,244.80	-523,555.68	0.75
		Base		100.159002	20,031,800.48	97.541224	19,508,244.80	-523,555.68	0.75
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	97.863729	9,786,372.90	-213,627.10	0.38
		Base		100.000000	10,000,000.00	97.863729	9,786,372.90	-213,627.10	0.38
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.537199	2,010,743.98	10,743.98	0.08
		Base		100.000000	2,000,000.00	100.537199	2,010,743.98	10,743.98	0.08
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	107.083333	10,708,333.34	95.226984	9,522,698.40	-1,185,634.94	0.37
		Base		107.083333	10,708,333.34	95.226984	9,522,698.40	-1,185,634.94	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					1.321290	14 May 2029		
		Local	10,000,000.000	101.737462	10,173,746.20	99.530150	9,953,015.00	-220,731.20	0.38
Original Face:		Base	10,000,000.000	101.737462	10,173,746.20	99.530150	9,953,015.00	-220,731.20	0.38
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					0.924257	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	94.935848	14,240,377.20	-759,622.80	0.55
		Base		100.000000	15,000,000.00	94.935848	14,240,377.20	-759,622.80	0.55
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.337840	5,116,892.02	98.514400	4,925,720.00	-191,172.02	0.19
Original Face:		Base	5,000,000.000	102.337840	5,116,892.02	98.514400	4,925,720.00	-191,172.02	0.19
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.798053	9,979,805.27	115.311910	11,531,191.00	1,551,385.73	0.44
		Base		99.798053	9,979,805.27	115.311910	11,531,191.00	1,551,385.73	0.44
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.001705	8,477,073.12	99.532765	8,353,784.97	-123,288.15	0.32
		Base		101.001705	8,477,073.12	99.532765	8,353,784.97	-123,288.15	0.32
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.965531	4,998,276.56	91.126064	4,556,303.20	-441,973.36	0.17
		Base		99.965531	4,998,276.56	91.126064	4,556,303.20	-441,973.36	0.17
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.744853	12,966,830.95	87.259836	11,343,778.68	-1,623,052.27	0.44
		Base		99.744853	12,966,830.95	87.259836	11,343,778.68	-1,623,052.27	0.44
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					2.108860	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.099626	15,014,943.90	14,943.90	0.58
		Base		100.000000	15,000,000.00	100.099626	15,014,943.90	14,943.90	0.58
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	95.736342	4,786,817.10	-213,182.90	0.18
		Base		100.000000	5,000,000.00	95.736342	4,786,817.10	-213,182.90	0.18
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	32,661.500	100.120264	32,700.78	106.505631	34,786.34	2,085.56	0.00
Original Face:		Base	5,000,000.000	100.120264	32,700.78	106.505631	34,786.34	2,085.56	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,434,165.500	91.616904	1,313,938.03	95.029579	1,362,881.44	48,943.41	0.05
	Original Face:	Base	10,000,000.000	91.616904	1,313,938.03	95.029579	1,362,881.44	48,943.41	0.05
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	233,752.820	101.362084	236,936.73	102.870364	240,462.38	3,525.65	0.01
	Original Face:	Base	5,085,000.000	101.362084	236,936.73	102.870364	240,462.38	3,525.65	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	981,058.950	102.395324	1,004,558.49	102.181769	1,002,463.39	-2,095.10	0.04
	Original Face:	Base	5,000,000.000	102.395324	1,004,558.49	102.181769	1,002,463.39	-2,095.10	0.04
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	944,676.850	106.440747	1,005,521.10	102.959415	972,633.76	-32,887.34	0.04
	Original Face:	Base	5,000,000.000	106.440747	1,005,521.10	102.959415	972,633.76	-32,887.34	0.04
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	1,639,825.460	102.591768	1,682,325.93	97.109788	1,592,431.03	-89,894.90	0.06
	Original Face:	Base	7,000,000.000	102.591768	1,682,325.93	97.109788	1,592,431.03	-89,894.90	0.06
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	1,086,987.810	100.762590	1,095,277.07	96.801179	1,052,217.02	-43,060.05	0.04
	Original Face:	Base	3,550,000.000	100.762590	1,095,277.07	96.801179	1,052,217.02	-43,060.05	0.04
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	1,112,928.750	102.699608	1,142,973.46	99.058694	1,102,452.68	-40,520.78	0.04
	Original Face:	Base	5,000,000.000	102.699608	1,142,973.46	99.058694	1,102,452.68	-40,520.78	0.04
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	638,136.910	103.887515	662,944.58	107.190487	684,022.06	21,077.48	0.03
	Original Face:	Base	10,300,000.000	103.887515	662,944.58	107.190487	684,022.06	21,077.48	0.03
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	369,593.470	99.704348	368,500.76	106.244461	392,672.59	24,171.83	0.02
	Original Face:	Base	14,598,876.000	99.704348	368,500.76	106.244461	392,672.59	24,171.83	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	344,060.240	99.696826	343,017.14	105.609591	363,360.61	20,343.47	0.01
	Original Face:	Base	11,774,977.000	99.696826	343,017.14	105.609591	363,360.61	20,343.47	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	184,629.030	99.650272	183,983.33	105.126502	194,094.04	10,110.71	0.01
	Original Face:	Base	3,598,890.000	99.650272	183,983.33	105.126502	194,094.04	10,110.71	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	83,051.800	99.719657	82,818.97	105.290584	87,445.73	4,626.76	0.00
	Original Face:	Base	6,241,535.000	99.719657	82,818.97	105.290584	87,445.73	4,626.76	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	136,818.400	100.179230	137,063.62	105.153848	143,869.81	6,806.19	0.01
	Original Face:	Base	5,000,000.000	100.179230	137,063.62	105.153848	143,869.81	6,806.19	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	183,497.300	100.683699	184,751.87	105.891953	194,308.87	9,557.00	0.01
	Original Face:	Base	5,000,000.000	100.683699	184,751.87	105.891953	194,308.87	9,557.00	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	164,137.750	100.464847	164,900.74	106.543482	174,878.07	9,977.33	0.01
	Original Face:	Base	5,000,000.000	100.464847	164,900.74	106.543482	174,878.07	9,977.33	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.326000	01 Jan 2037		
		Local	450,812.520	102.989391	464,289.07	104.061993	469,124.49	4,835.42	0.02
	Original Face:	Base	6,000,000.000	102.989391	464,289.07	104.061993	469,124.49	4,835.42	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.020000	01 Oct 2036		
		Local	418,881.250	102.937747	431,186.92	103.307795	432,736.98	1,550.06	0.02
	Original Face:	Base	5,000,000.000	102.937747	431,186.92	103.307795	432,736.98	1,550.06	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,656,723.710	99.945320	1,655,817.82	98.990890	1,640,005.55	-15,812.27	0.06
	Original Face:	Base	8,208,821.000	99.945320	1,655,817.82	98.990890	1,640,005.55	-15,812.27	0.06
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
		Local	10,000,000.000	98.385338	9,838,533.80	91.656313	9,165,631.30	-672,902.50	0.35
		Base		98.385338	9,838,533.80	91.656313	9,165,631.30	-672,902.50	0.35
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125					0.125000	17 Mar 2023		
		Local	20,000,000.000	99.951715	19,990,342.93	98.333539	19,666,707.80	-323,635.13	0.75
		Base		99.951715	19,990,342.93	98.333539	19,666,707.80	-323,635.13	0.75

& 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
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62					0.620000	09 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.318051	9,431,805.10	-568,194.90	0.36
		Base		100.000000	10,000,000.00	94.318051	9,431,805.10	-568,194.90	0.36
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.729362	4,936,468.10	-63,531.90	0.19
		Base		100.000000	5,000,000.00	98.729362	4,936,468.10	-63,531.90	0.19
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	1,256,758.350	103.124335	1,296,023.69	98.390005	1,236,524.60	-59,499.09	0.05
Original Face:		Base	5,000,000.000	103.124335	1,296,023.69	98.390005	1,236,524.60	-59,499.09	0.05
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	1,370,387.740	109.289865	1,497,694.91	103.814206	1,422,657.15	-75,037.76	0.05
Original Face:		Base	7,231,153.000	109.289865	1,497,694.91	103.814206	1,422,657.15	-75,037.76	0.05
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	2,011,965.810	99.935968	2,010,677.51	95.954552	1,930,572.78	-80,104.73	0.07
Original Face:		Base	8,000,000.000	99.935968	2,010,677.51	95.954552	1,930,572.78	-80,104.73	0.07
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	1,538,052.720	102.839138	1,581,720.16	102.811508	1,581,295.20	-424.96	0.06
Original Face:		Base	6,000,000.000	102.839138	1,581,720.16	102.811508	1,581,295.20	-424.96	0.06
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	1,681,924.950	100.403568	1,688,712.66	96.803686	1,628,165.35	-60,547.31	0.06
Original Face:		Base	5,000,000.000	100.403568	1,688,712.66	96.803686	1,628,165.35	-60,547.31	0.06
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	105.555751	5,277,787.56	106.913843	5,345,692.15	67,904.59	0.21
		Base		105.555751	5,277,787.56	106.913843	5,345,692.15	67,904.59	0.21
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	104.503623	5,225,181.15	105.716097	5,285,804.85	60,623.70	0.20
		Base		104.503623	5,225,181.15	105.716097	5,285,804.85	60,623.70	0.20
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	114.791050	4,867,140.53	95.069104	4,030,930.01	-836,210.52	0.15
		Base		114.791050	4,867,140.53	95.069104	4,030,930.01	-836,210.52	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030		
	4,000,000.000	Local	85.959415	3,438,376.59	85.646479	3,425,859.16	-12,517.43	0.13
		Base	85.959415	3,438,376.59	85.646479	3,425,859.16	-12,517.43	0.13
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	87.898938	3,076,462.82	89.550821	3,134,278.74	57,815.92	0.12
		Base	87.898938	3,076,462.82	89.550821	3,134,278.74	57,815.92	0.12
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
	7,000,000.000	Local	99.934422	6,995,409.53	97.913540	6,853,947.80	-141,461.73	0.26
		Base	99.934422	6,995,409.53	97.913540	6,853,947.80	-141,461.73	0.26
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				0.305000	30 Nov 2023		
	10,000,000.000	Local	99.983997	9,998,399.69	99.952085	9,995,208.50	-3,191.19	0.38
		Base	99.983997	9,998,399.69	99.952085	9,995,208.50	-3,191.19	0.38
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				0.360000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.918847	9,991,884.70	-8,115.30	0.38
		Base	100.000000	10,000,000.00	99.918847	9,991,884.70	-8,115.30	0.38
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	90.094621	6,396,718.07	89.203933	6,333,479.24	-63,238.83	0.24
		Base	90.094621	6,396,718.07	89.203933	6,333,479.24	-63,238.83	0.24
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	131.945940	6,597,296.99	125.601014	6,280,050.70	-317,246.29	0.24
		Base	131.945940	6,597,296.99	125.601014	6,280,050.70	-317,246.29	0.24
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.747178	4,987,358.92	91.897280	4,594,864.00	-392,494.92	0.18
		Base	99.747178	4,987,358.92	91.897280	4,594,864.00	-392,494.92	0.18
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.617346	25 Mar 2052		
	315,402.280	Local	108.288177	341,543.38	106.417780	335,644.10	-5,899.28	0.01
Original Face:	4,261,779.000	Base	108.288177	341,543.38	106.417780	335,644.10	-5,899.28	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	636,872.150	Local	103.170336	657,063.14	98.991800	630,451.20	-26,611.94	0.02
Original Face:	5,000,000.000	Base	103.170336	657,063.14	98.991800	630,451.20	-26,611.94	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	4,210,008.000	98.463154	4,145,306.66	95.133960	4,005,147.33	-140,159.33	0.15
Original Face:		Base	30,000,000.000	98.463154	4,145,306.66	95.133960	4,005,147.33	-140,159.33	0.15
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	768,085.950	101.188829	777,217.18	97.116220	745,936.04	-31,281.14	0.03
Original Face:		Base	5,000,000.000	101.188829	777,217.18	97.116220	745,936.04	-31,281.14	0.03
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,176,351.360	99.932373	1,175,555.83	95.819080	1,127,169.05	-48,386.78	0.04
Original Face:		Base	6,000,000.000	99.932373	1,175,555.83	95.819080	1,127,169.05	-48,386.78	0.04
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,028,563.000	99.375633	1,022,140.99	96.779820	995,441.42	-26,699.57	0.04
Original Face:		Base	5,000,000.000	99.375633	1,022,140.99	96.779820	995,441.42	-26,699.57	0.04
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	594,606.360	100.750895	599,071.23	97.510410	579,803.10	-19,268.13	0.02
Original Face:		Base	6,000,000.000	100.750895	599,071.23	97.510410	579,803.10	-19,268.13	0.02
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	1,604.450	101.773817	1,632.91	99.967300	1,603.93	-28.98	0.00
Original Face:		Base	2,500,000.000	101.773817	1,632.91	99.967300	1,603.93	-28.98	0.00
3136AGDC3	FANNIE MAE FNR 2013 97 JF					1.017860	25 Apr 2038		
		Local	982,699.050	99.876310	981,483.55	99.767050	980,409.85	-1,073.70	0.04
Original Face:		Base	5,000,000.000	99.876310	981,483.55	99.767050	980,409.85	-1,073.70	0.04
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	407,406.550	105.306034	429,023.68	100.305670	408,651.87	-20,371.81	0.02
Original Face:		Base	5,000,000.000	105.306034	429,023.68	100.305670	408,651.87	-20,371.81	0.02
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	728,389.860	101.942925	742,541.93	100.464000	731,769.59	-10,772.34	0.03
Original Face:		Base	1,750,000.000	101.942925	742,541.93	100.464000	731,769.59	-10,772.34	0.03
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,172,948.990	94.788657	3,007,595.74	99.095080	3,144,236.34	136,640.60	0.12
Original Face:		Base	3,651,802.000	94.788657	3,007,595.74	99.095080	3,144,236.34	136,640.60	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
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	527,164.820	101.462677	534,875.54	100.671150	530,702.89	-4,172.65	0.02
Original Face:		Base	8,500,000.000	101.462677	534,875.54	100.671150	530,702.89	-4,172.65	0.02
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	178,792.050	102.433878	183,143.63	99.809600	178,451.63	-4,692.00	0.01
Original Face:		Base	5,000,000.000	102.433878	183,143.63	99.809600	178,451.63	-4,692.00	0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	647,257.850	101.940545	659,818.18	98.667200	638,631.20	-21,186.98	0.02
Original Face:		Base	5,000,000.000	101.940545	659,818.18	98.667200	638,631.20	-21,186.98	0.02
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	599,683.200	101.562645	609,054.12	99.476850	596,545.96	-12,508.16	0.02
Original Face:		Base	5,000,000.000	101.562645	609,054.12	99.476850	596,545.96	-12,508.16	0.02
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	803,172.960	101.825050	817,831.27	98.829760	793,773.91	-24,057.36	0.03
Original Face:		Base	6,000,000.000	101.825050	817,831.27	98.829760	793,773.91	-24,057.36	0.03
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	2,330,731.500	102.335971	2,385,176.71	100.391380	2,339,853.52	-45,323.19	0.09
Original Face:		Base	9,284,523.000	102.335971	2,385,176.71	100.391380	2,339,853.52	-45,323.19	0.09
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	85.868789	909,702.93	100.000000	1,059,410.46	149,707.53	0.04
Original Face:		Base	6,000,000.000	85.868789	909,702.93	100.000000	1,059,410.46	149,707.53	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	101.838992	10,888,903.05	97.882350	10,465,848.08	-423,054.97	0.40
Original Face:		Base	10,692,273.000	101.838992	10,888,903.05	97.882350	10,465,848.08	-423,054.97	0.40
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	78,004.050	101.904760	79,489.84	100.328650	78,260.41	-1,229.43	0.00
Original Face:		Base	15,000,000.000	101.904760	79,489.84	100.328650	78,260.41	-1,229.43	0.00
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	664,018.080	104.414681	693,332.36	100.429910	666,872.76	-26,459.60	0.03
Original Face:		Base	11,000,000.000	104.414681	693,332.36	100.429910	666,872.76	-26,459.60	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
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	677,579.430	102.001730	691,142.74	100.071700	678,065.25	-13,077.49	0.03
Original Face:		Base	2,304,044.000	102.001730	691,142.74	100.071700	678,065.25	-13,077.49	0.03
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	1,388,019.300	106.912402	1,483,964.77	97.470500	1,352,909.35	-131,055.42	0.05
Original Face:		Base	4,600,000.000	106.912402	1,483,964.77	97.470500	1,352,909.35	-131,055.42	0.05
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	3,510,778.100	102.513357	3,599,016.50	98.698930	3,465,100.42	-133,916.08	0.13
Original Face:		Base	6,976,000.000	102.513357	3,599,016.50	98.698930	3,465,100.42	-133,916.08	0.13
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	1,704,570.510	100.861493	1,719,255.26	97.669970	1,664,853.51	-54,401.75	0.06
Original Face:		Base	6,000,000.000	100.861493	1,719,255.26	97.669970	1,664,853.51	-54,401.75	0.06
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	1,534,134.480	101.211656	1,552,722.92	95.996270	1,472,711.88	-80,011.04	0.06
Original Face:		Base	6,000,000.000	101.211656	1,552,722.92	95.996270	1,472,711.88	-80,011.04	0.06
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	2,556,890.800	99.135401	2,534,783.95	96.297300	2,462,216.80	-72,567.15	0.09
Original Face:		Base	10,000,000.000	99.135401	2,534,783.95	96.297300	2,462,216.80	-72,567.15	0.09
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,278,445.400	99.873780	1,276,831.74	96.297300	1,231,108.40	-45,723.34	0.05
Original Face:		Base	5,000,000.000	99.873780	1,276,831.74	96.297300	1,231,108.40	-45,723.34	0.05
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	4,377,425.650	104.297515	4,565,546.17	93.488030	4,092,369.00	-473,177.17	0.16
Original Face:		Base	5,000,000.000	104.297515	4,565,546.17	93.488030	4,092,369.00	-473,177.17	0.16
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	6,127,951.970	104.612700	6,410,616.00	93.866070	5,752,067.69	-658,548.31	0.22
Original Face:		Base	7,000,000.000	104.612700	6,410,616.00	93.866070	5,752,067.69	-658,548.31	0.22
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	3,360,681.870	100.419525	3,374,780.77	86.257070	2,898,825.71	-475,955.06	0.11
Original Face:		Base	5,000,000.000	100.419525	3,374,780.77	86.257070	2,898,825.71	-475,955.06	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
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	5,076,454.290	Local	100.682637	5,111,108.03	97.577840	4,953,494.44	-157,613.59	0.19
Original Face:	5,173,000.000	Base	100.682637	5,111,108.03	97.577840	4,953,494.44	-157,613.59	0.19
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	132,547.700	Local	99.892061	132,404.63	106.402614	141,034.22	8,629.59	0.01
Original Face:	6,625,000.000	Base	99.892061	132,404.63	106.402614	141,034.22	8,629.59	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	138,012.120	Local	99.948686	137,941.30	106.360796	146,790.79	8,849.49	0.01
Original Face:	6,000,000.000	Base	99.948686	137,941.30	106.360796	146,790.79	8,849.49	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	306,705.190	Local	103.609717	317,776.38	101.629210	311,702.06	-6,074.32	0.01
Original Face:	7,703,000.000	Base	103.609717	317,776.38	101.629210	311,702.06	-6,074.32	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	582,917.800	Local	102.719121	598,768.04	100.802200	587,593.97	-11,174.07	0.02
Original Face:	10,000,000.000	Base	102.719121	598,768.04	100.802200	587,593.97	-11,174.07	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	1,006,276.440	Local	102.271008	1,029,129.06	95.600000	962,000.28	-67,128.78	0.04
Original Face:	13,000,000.000	Base	102.271008	1,029,129.06	95.600000	962,000.28	-67,128.78	0.04
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	212,407.560	Local	100.483584	213,434.73	98.714390	209,676.83	-3,757.90	0.01
Original Face:	3,000,000.000	Base	100.483584	213,434.73	98.714390	209,676.83	-3,757.90	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	386,320.510	Local	102.733955	396,882.34	100.623630	388,729.72	-8,152.62	0.01
Original Face:	12,500,000.000	Base	102.733955	396,882.34	100.623630	388,729.72	-8,152.62	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	581,331.700	Local	105.845979	615,316.23	98.691850	573,727.01	-41,589.22	0.02
Original Face:	5,000,000.000	Base	105.845979	615,316.23	98.691850	573,727.01	-41,589.22	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	2,522,108.720	Local	102.018836	2,573,025.95	100.137670	2,525,580.91	-47,445.04	0.10
Original Face:	8,000,000.000	Base	102.018836	2,573,025.95	100.137670	2,525,580.91	-47,445.04	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	746,328.150	101.974484	761,064.28	94.774190	707,326.46	-53,737.82	0.03
Original Face:		Base	5,000,000.000	101.974484	761,064.28	94.774190	707,326.46	-53,737.82	0.03
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	305,947.100	103.377162	316,279.43	99.652110	304,882.74	-11,396.69	0.01
Original Face:		Base	5,000,000.000	103.377162	316,279.43	99.652110	304,882.74	-11,396.69	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	996,754.950	100.637857	1,003,112.82	96.754750	964,407.76	-38,705.06	0.04
Original Face:		Base	5,000,000.000	100.637857	1,003,112.82	96.754750	964,407.76	-38,705.06	0.04
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,067,748.950	102.949685	1,099,244.18	97.662670	1,042,792.13	-56,452.05	0.04
Original Face:		Base	5,000,000.000	102.949685	1,099,244.18	97.662670	1,042,792.13	-56,452.05	0.04
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.421829	6,306,490.84	99.663630	6,258,875.96	-47,614.88	0.24
Original Face:		Base	6,280,000.000	100.421829	6,306,490.84	99.663630	6,258,875.96	-47,614.88	0.24
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	976,539.350	104.131080	1,016,880.97	99.600030	972,633.49	-44,247.48	0.04
Original Face:		Base	5,000,000.000	104.131080	1,016,880.97	99.600030	972,633.49	-44,247.48	0.04
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	107,888.230	100.709494	108,653.69	99.446140	107,290.68	-1,363.01	0.00
Original Face:		Base	1,000,000.000	100.709494	108,653.69	99.446140	107,290.68	-1,363.01	0.00
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	303,658.400	100.832304	306,185.76	100.220910	304,329.21	-1,856.55	0.01
Original Face:		Base	5,000,000.000	100.832304	306,185.76	100.220910	304,329.21	-1,856.55	0.01
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	147,579.010	101.769744	150,190.78	100.199840	147,873.93	-2,316.85	0.01
Original Face:		Base	7,500,000.000	101.769744	150,190.78	100.199840	147,873.93	-2,316.85	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	2,411,464.100	102.338300	2,467,851.37	98.040260	2,364,205.67	-103,645.70	0.09
Original Face:		Base	10,000,000.000	102.338300	2,467,851.37	98.040260	2,364,205.67	-103,645.70	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	654,701.050	101.393404	663,823.68	100.205990	656,049.67	-7,774.01	0.03
Original Face:		Base	5,000,000.000	101.393404	663,823.68	100.205990	656,049.67	-7,774.01	0.03
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	52,135.350	101.770565	53,058.44	100.092030	52,183.33	-875.11	0.00
Original Face:		Base	5,000,000.000	101.770565	53,058.44	100.092030	52,183.33	-875.11	0.00
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.013621	1,767,370.36	96.010950	1,713,773.37	-53,596.99	0.07
Original Face:		Base	1,784,977.000	99.013621	1,767,370.36	96.010950	1,713,773.37	-53,596.99	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	1,794,506.990	101.109477	1,814,416.64	98.463890	1,766,941.39	-47,475.25	0.07
Original Face:		Base	5,183,921.000	101.109477	1,814,416.64	98.463890	1,766,941.39	-47,475.25	0.07
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	591,197.200	100.896523	596,497.42	98.627160	583,081.01	-13,416.41	0.02
Original Face:		Base	5,000,000.000	100.896523	596,497.42	98.627160	583,081.01	-13,416.41	0.02
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	262,501.090	102.168814	268,194.25	100.145910	262,884.11	-5,310.14	0.01
Original Face:		Base	14,550,000.000	102.168814	268,194.25	100.145910	262,884.11	-5,310.14	0.01
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,488,854.220	102.572254	1,527,151.33	98.452330	1,465,811.67	-61,339.66	0.06
Original Face:		Base	3,000,000.000	102.572254	1,527,151.33	98.452330	1,465,811.67	-61,339.66	0.06
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	220,691.200	102.593651	226,415.16	99.927530	220,531.27	-5,883.89	0.01
Original Face:		Base	5,000,000.000	102.593651	226,415.16	99.927530	220,531.27	-5,883.89	0.01
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,111,859.610	102.112382	1,135,346.33	98.420850	1,094,301.68	-41,044.65	0.04
Original Face:		Base	2,579,263.000	102.112382	1,135,346.33	98.420850	1,094,301.68	-41,044.65	0.04
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	245,523.500	101.966044	250,350.60	99.949120	245,398.58	-4,952.02	0.01
Original Face:		Base	5,000,000.000	101.966044	250,350.60	99.949120	245,398.58	-4,952.02	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	426,280.300	Local	102.627947	437,482.72	99.501880	424,156.91	-13,325.81	0.02
Original Face:	5,000,000.000	Base	102.627947	437,482.72	99.501880	424,156.91	-13,325.81	0.02
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	90,850.550	Local	101.732086	92,424.16	100.015990	90,865.08	-1,559.08	0.00
Original Face:	5,000,000.000	Base	101.732086	92,424.16	100.015990	90,865.08	-1,559.08	0.00
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	99,508.260	Local	99.852866	99,361.85	99.739660	99,249.20	-112.65	0.00
Original Face:	3,650,000.000	Base	99.852866	99,361.85	99.739660	99,249.20	-112.65	0.00
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.795208	9,979,520.78	91.795057	9,179,505.70	-800,015.08	0.35
		Base	99.795208	9,979,520.78	91.795057	9,179,505.70	-800,015.08	0.35
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	443,427.650	Local	102.813609	455,903.97	100.035040	443,583.03	-12,320.94	0.02
Original Face:	5,000,000.000	Base	102.813609	455,903.97	100.035040	443,583.03	-12,320.94	0.02
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	791,401.820	Local	103.241297	817,053.50	100.057720	791,858.62	-25,194.88	0.03
Original Face:	9,629,000.000	Base	103.241297	817,053.50	100.057720	791,858.62	-25,194.88	0.03
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	2,510,118.800	Local	100.586430	2,524,838.89	97.344020	2,443,450.55	-81,388.34	0.09
Original Face:	5,000,000.000	Base	100.586430	2,524,838.89	97.344020	2,443,450.55	-81,388.34	0.09
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,272,211.800	Local	99.502014	4,250,936.80	97.757200	4,176,394.63	-74,542.17	0.16
Original Face:	6,000,000.000	Base	99.502014	4,250,936.80	97.757200	4,176,394.63	-74,542.17	0.16
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	1,939,523.500	Local	111.978440	2,171,848.15	108.863800	2,111,438.98	-60,409.17	0.08
Original Face:	10,000,000.000	Base	111.978440	2,171,848.15	108.863800	2,111,438.98	-60,409.17	0.08
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	7,869,533.070	Local	103.703611	8,160,989.96	100.031180	7,871,986.79	-289,003.17	0.30
Original Face:	11,739,000.000	Base	103.703611	8,160,989.96	100.031180	7,871,986.79	-289,003.17	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	2,458,744.450	Local	102.207249	2,513,015.06	97.377880	2,394,273.22	-118,741.84	0.09
Original Face:	5,000,000.000	Base	102.207249	2,513,015.06	97.377880	2,394,273.22	-118,741.84	0.09
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	9,663,169.100	Local	102.783906	9,932,182.69	91.624740	8,853,853.56	-1,078,329.13	0.34
Original Face:	10,000,000.000	Base	102.783906	9,932,182.69	91.624740	8,853,853.56	-1,078,329.13	0.34
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,208,615.200	Local	103.663790	1,252,896.32	101.087085	1,221,753.87	-31,142.45	0.05
Original Face:	10,000,000.000	Base	103.663790	1,252,896.32	101.087085	1,221,753.87	-31,142.45	0.05
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	586,024.950	Local	101.540153	595,050.63	100.357629	588,120.75	-6,929.88	0.02
Original Face:	7,000,000.000	Base	101.540153	595,050.63	100.357629	588,120.75	-6,929.88	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				2.115000	01 Nov 2035		
	367,067.200	Local	102.821159	377,422.75	103.464113	379,782.82	2,360.07	0.01
Original Face:	5,000,000.000	Base	102.821159	377,422.75	103.464113	379,782.82	2,360.07	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,829,051.600	Local	105.112240	1,922,557.11	104.356727	1,908,738.38	-13,818.73	0.07
Original Face:	20,000,000.000	Base	105.112240	1,922,557.11	104.356727	1,908,738.38	-13,818.73	0.07
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				2.085000	01 May 2036		
	446,369.600	Local	102.961207	459,587.53	103.683437	462,811.34	3,223.81	0.02
Original Face:	5,000,000.000	Base	102.961207	459,587.53	103.683437	462,811.34	3,223.81	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				1.851000	01 Oct 2037		
	143,616.160	Local	105.651293	151,732.33	101.838078	146,255.94	-5,476.39	0.01
Original Face:	4,000,000.000	Base	105.651293	151,732.33	101.838078	146,255.94	-5,476.39	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	916,871.600	Local	103.516567	949,114.00	100.654561	922,873.08	-26,240.92	0.04
Original Face:	8,000,000.000	Base	103.516567	949,114.00	100.654561	922,873.08	-26,240.92	0.04
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.058000	01 Aug 2037		
	75,694.950	Local	105.870484	80,138.61	99.635363	75,418.94	-4,719.67	0.00
Original Face:	5,000,000.000	Base	105.870484	80,138.61	99.635363	75,418.94	-4,719.67	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.710000	01 Apr 2023		
	1,946,459.050	Local	100.795203	1,961,937.35	99.952318	1,945,530.94	-16,406.41	0.07
Original Face:	4,950,000.000	Base	100.795203	1,961,937.35	99.952318	1,945,530.94	-16,406.41	0.07
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.436000	01 Feb 2023		
	1,474,038.550	Local	100.463845	1,480,875.80	99.913668	1,472,765.98	-8,109.82	0.06
Original Face:	6,575,000.000	Base	100.463845	1,480,875.80	99.913668	1,472,765.98	-8,109.82	0.06
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	693,107.760	Local	101.649550	704,540.92	99.362710	688,690.65	-15,850.27	0.03
Original Face:	6,000,000.000	Base	101.649550	704,540.92	99.362710	688,690.65	-15,850.27	0.03
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	732,491.300	Local	102.371448	749,861.95	100.318807	734,826.53	-15,035.42	0.03
Original Face:	10,000,000.000	Base	102.371448	749,861.95	100.318807	734,826.53	-15,035.42	0.03
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,136,555.640	Local	103.777647	1,179,490.70	99.712978	1,133,293.48	-46,197.22	0.04
Original Face:	6,000,000.000	Base	103.777647	1,179,490.70	99.712978	1,133,293.48	-46,197.22	0.04
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	1,903,811.450	Local	104.565223	1,990,724.68	98.895765	1,882,788.90	-107,935.78	0.07
Original Face:	6,750,000.000	Base	104.565223	1,990,724.68	98.895765	1,882,788.90	-107,935.78	0.07
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	1,088,735.060	Local	102.535862	1,116,343.88	101.530812	1,105,401.55	-10,942.33	0.04
Original Face:	7,000,000.000	Base	102.535862	1,116,343.88	101.530812	1,105,401.55	-10,942.33	0.04
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,072,480.830	Local	99.808348	8,057,009.78	99.056663	7,996,330.13	-60,679.65	0.31
Original Face:	8,500,000.000	Base	99.808348	8,057,009.78	99.056663	7,996,330.13	-60,679.65	0.31
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.831901	5,607,557.87	98.158201	5,513,546.15	-94,011.72	0.21
Original Face:	5,617,000.000	Base	99.831901	5,607,557.87	98.158201	5,513,546.15	-94,011.72	0.21
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,375,049.270	Local	101.030483	1,389,218.92	93.271177	1,282,524.64	-106,694.28	0.05
Original Face:	5,948,304.000	Base	101.030483	1,389,218.92	93.271177	1,282,524.64	-106,694.28	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	1,849,220.680	Local	101.928697	1,884,886.54	96.736297	1,788,867.61	-96,018.93	0.07
Original Face:	7,922,201.000	Base	101.928697	1,884,886.54	96.736297	1,788,867.61	-96,018.93	0.07
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,388,307.720	Local	101.886494	1,414,498.06	100.352701	1,393,204.30	-21,293.76	0.05
Original Face:	6,000,000.000	Base	101.886494	1,414,498.06	100.352701	1,393,204.30	-21,293.76	0.05
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	2,839,656.820	Local	103.787125	2,947,198.18	102.077987	2,898,664.52	-48,533.66	0.11
Original Face:	11,523,254.000	Base	103.787125	2,947,198.18	102.077987	2,898,664.52	-48,533.66	0.11
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	3,050,851.410	Local	115.747582	3,531,286.74	106.324980	3,243,817.15	-287,469.59	0.12
Original Face:	41,000,000.000	Base	115.747582	3,531,286.74	106.324980	3,243,817.15	-287,469.59	0.12
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	115,626.200	Local	101.273777	117,099.02	105.590230	122,089.97	4,990.95	0.00
Original Face:	5,000,000.000	Base	101.273777	117,099.02	105.590230	122,089.97	4,990.95	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	662,931.410	Local	107.342019	711,603.96	101.863000	675,281.82	-36,322.14	0.03
Original Face:	5,855,000.000	Base	107.342019	711,603.96	101.863000	675,281.82	-36,322.14	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.019448	25 Sep 2039		
	293,177.100	Local	104.379278	306,016.14	106.528920	312,318.40	6,302.26	0.01
Original Face:	5,000,000.000	Base	104.379278	306,016.14	106.528920	312,318.40	6,302.26	0.01
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	796.020	Local	100.689681	801.51	100.426740	799.42	-2.09	0.00
Original Face:	6,000,000.000	Base	100.689681	801.51	100.426740	799.42	-2.09	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.577512	25 Aug 2039		
	928,366.100	Local	102.348920	950,172.68	104.659470	971,623.04	21,450.36	0.04
Original Face:	10,000,000.000	Base	102.348920	950,172.68	104.659470	971,623.04	21,450.36	0.04
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,462,283.120	Local	102.000398	2,511,538.58	101.242400	2,492,874.53	-18,664.05	0.10
Original Face:	8,609,641.000	Base	102.000398	2,511,538.58	101.242400	2,492,874.53	-18,664.05	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	1,573,002.400	99.722813	1,568,642.24	100.416560	1,579,554.90	10,912.66	0.06
Original Face:		Base	5,000,000.000	99.722813	1,568,642.24	100.416560	1,579,554.90	10,912.66	0.06
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.005865	25 Oct 2040		
		Local	647,954.200	107.323423	695,406.63	107.084140	693,856.18	-1,550.45	0.03
Original Face:		Base	5,000,000.000	107.323423	695,406.63	107.084140	693,856.18	-1,550.45	0.03
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	705,447.920	99.702979	703,352.59	106.557185	751,705.45	48,352.86	0.03
Original Face:		Base	11,959,998.000	99.702979	703,352.59	106.557185	751,705.45	48,352.86	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	133,578.250	99.470146	132,870.48	106.051260	141,661.42	8,790.94	0.01
Original Face:		Base	5,000,000.000	99.470146	132,870.48	106.051260	141,661.42	8,790.94	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	121,543.050	100.498449	122,148.88	106.366972	129,281.66	7,132.78	0.00
Original Face:		Base	6,500,000.000	100.498449	122,148.88	106.366972	129,281.66	7,132.78	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	226,927.600	100.118602	227,196.74	106.360715	241,361.82	14,165.08	0.01
Original Face:		Base	8,000,000.000	100.118602	227,196.74	106.360715	241,361.82	14,165.08	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	97,761.160	100.392804	98,145.17	104.417798	102,080.05	3,934.88	0.00
Original Face:		Base	5,457,127.000	100.392804	98,145.17	104.417798	102,080.05	3,934.88	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	243,670.150	100.443206	244,750.11	104.962168	255,761.47	11,011.36	0.01
Original Face:		Base	5,000,000.000	100.443206	244,750.11	104.962168	255,761.47	11,011.36	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	536,461.220	100.814711	540,831.83	105.320606	565,004.21	24,172.38	0.02
Original Face:		Base	10,547,657.000	100.814711	540,831.83	105.320606	565,004.21	24,172.38	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	309,575.180	100.455046	310,983.89	105.736253	327,333.20	16,349.31	0.01
Original Face:		Base	17,500,000.000	100.455046	310,983.89	105.736253	327,333.20	16,349.31	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	83,057.960	Local	102.898482	85,465.38	105.476321	87,606.48	2,141.10	0.00
Original Face:	9,397,749.000	Base	102.898482	85,465.38	105.476321	87,606.48	2,141.10	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	3,974,376.140	Local	104.999918	4,173,091.69	100.779565	4,005,358.99	-167,732.70	0.15
Original Face:	15,243,777.000	Base	104.999918	4,173,091.69	100.779565	4,005,358.99	-167,732.70	0.15
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	604,995.870	Local	100.547093	608,305.76	93.879465	567,966.89	-40,338.87	0.02
Original Face:	4,744,826.000	Base	100.547093	608,305.76	93.879465	567,966.89	-40,338.87	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	693,408.960	Local	100.570753	697,366.61	93.675854	649,556.76	-47,809.85	0.02
Original Face:	4,166,154.000	Base	100.570753	697,366.61	93.675854	649,556.76	-47,809.85	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	2,658,871.300	Local	102.357678	2,721,558.92	98.436595	2,617,302.37	-104,256.55	0.10
Original Face:	10,000,000.000	Base	102.357678	2,721,558.92	98.436595	2,617,302.37	-104,256.55	0.10
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	4,491,061.730	Local	107.595049	4,832,160.08	102.792194	4,616,460.89	-215,699.19	0.18
Original Face:	9,938,165.000	Base	107.595049	4,832,160.08	102.792194	4,616,460.89	-215,699.19	0.18
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	3,258,629.340	Local	107.590961	3,505,990.63	102.788108	3,349,483.45	-156,507.18	0.13
Original Face:	6,864,195.000	Base	107.590961	3,505,990.63	102.788108	3,349,483.45	-156,507.18	0.13
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	1,271,796.190	Local	104.999644	1,335,381.47	102.444182	1,302,881.20	-32,500.27	0.05
Original Face:	11,668,342.000	Base	104.999644	1,335,381.47	102.444182	1,302,881.20	-32,500.27	0.05
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	2,897,683.300	Local	99.858395	2,893,580.05	99.345723	2,878,724.42	-14,855.63	0.11
Original Face:	10,000,000.000	Base	99.858395	2,893,580.05	99.345723	2,878,724.42	-14,855.63	0.11
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	11,314,948.910	Local	106.146419	12,010,413.03	93.185448	10,543,885.83	-1,466,527.20	0.40
Original Face:	12,784,918.000	Base	106.146419	12,010,413.03	93.185448	10,543,885.83	-1,466,527.20	0.40

& 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
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	1,584,496.080	Local	100.583461	1,593,740.99	98.185476	1,555,745.02	-37,995.97	0.06
Original Face:	6,000,000.000	Base	100.583461	1,593,740.99	98.185476	1,555,745.02	-37,995.97	0.06
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	479,773.480	Local	104.542037	501,564.97	106.438695	510,664.63	9,099.66	0.02
Original Face:	9,100,000.000	Base	104.542037	501,564.97	106.438695	510,664.63	9,099.66	0.02
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	251,099.350	Local	100.737720	252,951.76	101.813185	255,652.25	2,700.49	0.01
Original Face:	7,060,000.000	Base	100.737720	252,951.76	101.813185	255,652.25	2,700.49	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	273,892.800	Local	101.756600	278,704.00	102.038931	279,477.29	773.29	0.01
Original Face:	6,000,000.000	Base	101.756600	278,704.00	102.038931	279,477.29	773.29	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	840,742.050	Local	103.772005	872,454.88	101.244025	851,201.09	-21,253.79	0.03
Original Face:	5,000,000.000	Base	103.772005	872,454.88	101.244025	851,201.09	-21,253.79	0.03
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	1,999,710.510	Local	103.204038	2,063,781.99	96.475713	1,929,234.97	-134,547.02	0.07
Original Face:	7,000,000.000	Base	103.204038	2,063,781.99	96.475713	1,929,234.97	-134,547.02	0.07
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	89,446.070	Local	100.565916	89,952.26	101.715181	90,980.23	1,027.97	0.00
Original Face:	7,000,000.000	Base	100.565916	89,952.26	101.715181	90,980.23	1,027.97	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	585,566.940	Local	104.611715	612,571.62	101.147401	592,285.74	-20,285.88	0.02
Original Face:	6,100,000.000	Base	104.611715	612,571.62	101.147401	592,285.74	-20,285.88	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	1,650,844.170	Local	101.373831	1,673,523.98	99.229258	1,638,120.42	-35,403.56	0.06
Original Face:	9,500,000.000	Base	101.373831	1,673,523.98	99.229258	1,638,120.42	-35,403.56	0.06
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	863,308.150	Local	102.392323	883,961.27	99.711899	860,820.95	-23,140.32	0.03
Original Face:	5,000,000.000	Base	102.392323	883,961.27	99.711899	860,820.95	-23,140.32	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
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,437,078.290	Local	103.383753	1,485,705.47	101.646964	1,460,746.45	-24,959.02	0.06
Original Face:	7,899,440.000	Base	103.383753	1,485,705.47	101.646964	1,460,746.45	-24,959.02	0.06
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	1,595,372.400	Local	105.149863	1,677,531.90	102.892032	1,641,511.08	-36,020.82	0.06
Original Face:	8,000,000.000	Base	105.149863	1,677,531.90	102.892032	1,641,511.08	-36,020.82	0.06
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,814,014.200	Local	101.887630	1,848,256.08	99.451646	1,804,066.98	-44,189.10	0.07
Original Face:	6,000,000.000	Base	101.887630	1,848,256.08	99.451646	1,804,066.98	-44,189.10	0.07
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	1,278,720.050	Local	102.000184	1,304,296.80	99.219653	1,268,741.60	-35,555.20	0.05
Original Face:	5,000,000.000	Base	102.000184	1,304,296.80	99.219653	1,268,741.60	-35,555.20	0.05
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	1,002,504.750	Local	102.783116	1,030,405.62	102.429033	1,026,855.92	-3,549.70	0.04
Original Face:	5,000,000.000	Base	102.783116	1,030,405.62	102.429033	1,026,855.92	-3,549.70	0.04
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				2.071000	01 Feb 2037		
	336,127.000	Local	102.665296	345,085.78	103.897891	349,228.86	4,143.08	0.01
Original Face:	5,000,000.000	Base	102.665296	345,085.78	103.897891	349,228.86	4,143.08	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	271,925.960	Local	104.899551	285,249.11	103.315380	280,941.34	-4,307.77	0.01
Original Face:	3,262,241.000	Base	104.899551	285,249.11	103.315380	280,941.34	-4,307.77	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				2.594000	01 Jan 2037		
	416,256.960	Local	102.656172	427,313.46	103.719585	431,739.99	4,426.53	0.02
Original Face:	6,271,091.000	Base	102.656172	427,313.46	103.719585	431,739.99	4,426.53	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	361,829.640	Local	101.711709	368,023.11	100.318807	362,983.18	-5,039.93	0.01
Original Face:	12,000,000.000	Base	101.711709	368,023.11	100.318807	362,983.18	-5,039.93	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.116238	9,911,623.81	102.594000	10,259,400.00	347,776.19	0.39
		Base	99.116238	9,911,623.81	102.594000	10,259,400.00	347,776.19	0.39

& 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
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
		Local	4,000,000.000	107.783357	4,311,334.26	99.831055	3,993,242.20	-318,092.06	0.15
		Base		107.783357	4,311,334.26	99.831055	3,993,242.20	-318,092.06	0.15
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.714733	4,985,736.66	117.307051	5,865,352.55	879,615.89	0.22
		Base		99.714733	4,985,736.66	117.307051	5,865,352.55	879,615.89	0.22
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.425728	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.709680	14,956,452.00	-43,548.00	0.57
		Base		100.000000	15,000,000.00	99.709680	14,956,452.00	-43,548.00	0.57
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	4,000,000.000	94.855829	3,794,233.17	94.486490	3,779,459.60	-14,773.57	0.14
Original Face:		Base	4,000,000.000	94.855829	3,794,233.17	94.486490	3,779,459.60	-14,773.57	0.14
34528QHB3	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A2					1.154100	15 Sep 2024		
		Local	20,000,000.000	100.078125	20,015,625.00	100.079420	20,015,884.00	259.00	0.77
Original Face:		Base	20,000,000.000	100.078125	20,015,625.00	100.079420	20,015,884.00	259.00	0.77
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.926014	13,739,826.93	91.576060	12,591,708.25	-1,148,118.68	0.48
Original Face:		Base	13,750,000.000	99.926014	13,739,826.93	91.576060	12,591,708.25	-1,148,118.68	0.48
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	103.033757	6,274,755.83	99.252870	6,044,499.78	-230,256.05	0.23
Original Face:		Base	6,090,000.000	103.033757	6,274,755.83	99.252870	6,044,499.78	-230,256.05	0.23
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.537689	25 Jul 2022		
		Local	5,000,000.000	99.954520	4,997,726.02	100.101190	5,005,059.50	7,333.48	0.19
Original Face:		Base	5,000,000.000	99.954520	4,997,726.02	100.101190	5,005,059.50	7,333.48	0.19
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,194,682.580	109.978825	1,313,897.86	108.844315	1,300,344.07	-13,553.79	0.05
Original Face:		Base	8,707,929.000	109.978825	1,313,897.86	108.844315	1,300,344.07	-13,553.79	0.05
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	5,111,853.290	105.335008	5,384,571.07	101.665790	5,197,006.03	-187,565.04	0.20
Original Face:		Base	11,805,572.000	105.335008	5,384,571.07	101.665790	5,197,006.03	-187,565.04	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	993,615.000	100.000000	993,615.00	99.117485	984,846.20	-8,768.80	0.04
Original Face:		Base	10,000,000.000	100.000000	993,615.00	99.117485	984,846.20	-8,768.80	0.04
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	8,428,034.070	111.673909	9,411,915.08	102.382766	8,628,854.40	-783,060.68	0.33
Original Face:		Base	9,821,806.000	111.673909	9,411,915.08	102.382766	8,628,854.40	-783,060.68	0.33
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	12,493,382.710	106.593409	13,317,122.53	97.033313	12,122,743.15	-1,194,379.38	0.46
Original Face:		Base	12,889,444.000	106.593409	13,317,122.53	97.033313	12,122,743.15	-1,194,379.38	0.46
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	9,862,387.700	109.039821	10,753,929.90	98.968210	9,760,628.57	-993,301.33	0.37
Original Face:		Base	10,000,000.000	109.039821	10,753,929.90	98.968210	9,760,628.57	-993,301.33	0.37
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	9,710,598.370	106.294743	10,321,855.60	97.649995	9,482,398.82	-839,456.78	0.36
Original Face:		Base	10,204,176.000	106.294743	10,321,855.60	97.649995	9,482,398.82	-839,456.78	0.36
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	11,889,508.070	108.896267	12,947,230.45	99.515877	11,831,948.23	-1,115,282.22	0.45
Original Face:		Base	12,373,645.000	108.896267	12,947,230.45	99.515877	11,831,948.23	-1,115,282.22	0.45
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,044,938.100	108.233939	1,130,977.67	107.477090	1,123,069.06	-7,908.61	0.04
Original Face:		Base	6,000,000.000	108.233939	1,130,977.67	107.477090	1,123,069.06	-7,908.61	0.04
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,924,192.940	105.293892	2,026,057.63	102.189009	1,966,313.70	-59,743.93	0.08
Original Face:		Base	5,682,660.000	105.293892	2,026,057.63	102.189009	1,966,313.70	-59,743.93	0.08
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	789,334.420	105.517365	832,884.88	102.712892	810,748.21	-22,136.67	0.03
Original Face:		Base	5,271,946.000	105.517365	832,884.88	102.712892	810,748.21	-22,136.67	0.03
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	4,909,687.890	105.316790	5,170,725.68	101.272983	4,972,187.38	-198,538.30	0.19
Original Face:		Base	8,934,236.000	105.316790	5,170,725.68	101.272983	4,972,187.38	-198,538.30	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	112,807.800	100.771276	113,677.86	108.888629	122,834.87	9,157.01	0.00
	Original Face:	Base	7,000,000.000	100.771276	113,677.86	108.888629	122,834.87	9,157.01	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	946,935.920	102.744993	972,929.24	102.007763	965,948.15	-6,981.09	0.04
	Original Face:	Base	22,821,698.000	102.744993	972,929.24	102.007763	965,948.15	-6,981.09	0.04
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	92,602.700	102.436776	94,859.22	97.428298	90,221.23	-4,637.99	0.00
	Original Face:	Base	5,000,000.000	102.436776	94,859.22	97.428298	90,221.23	-4,637.99	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	1,679,900.820	100.827873	1,693,808.26	97.418484	1,636,533.91	-57,274.35	0.06
	Original Face:	Base	13,640,889.000	100.827873	1,693,808.26	97.418484	1,636,533.91	-57,274.35	0.06
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	771,132.940	107.390989	828,127.29	103.978632	801,813.48	-26,313.81	0.03
	Original Face:	Base	5,000,000.000	107.390989	828,127.29	103.978632	801,813.48	-26,313.81	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,441,629.400	105.839075	1,525,807.22	103.808947	1,496,540.30	-29,266.92	0.06
	Original Face:	Base	10,000,000.000	105.839075	1,525,807.22	103.808947	1,496,540.30	-29,266.92	0.06
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					2.701000	20 Mar 2070		
		Local	5,261,651.500	106.365660	5,596,590.33	102.515050	5,393,984.67	-202,605.66	0.21
	Original Face:	Base	6,631,731.000	106.365660	5,596,590.33	102.515050	5,393,984.67	-202,605.66	0.21
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					2.349000	20 Apr 2070		
		Local	6,523,315.630	111.889412	7,298,899.53	104.657170	6,827,117.53	-471,782.00	0.26
	Original Face:	Base	10,005,856.000	111.889412	7,298,899.53	104.657170	6,827,117.53	-471,782.00	0.26
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	4,673,898.630	106.698115	4,986,961.72	99.631805	4,656,689.57	-330,272.15	0.18
	Original Face:	Base	7,538,423.000	106.698115	4,986,961.72	99.631805	4,656,689.57	-330,272.15	0.18
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					2.818000	20 May 2070		
		Local	6,782,045.590	110.417017	7,488,532.43	103.252250	7,002,614.67	-485,917.76	0.27
	Original Face:	Base	10,000,000.000	110.417017	7,488,532.43	103.252250	7,002,614.67	-485,917.76	0.27

& 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
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					2.384000	20 Oct 2070		
		Local	7,314,391.490	108.498930	7,936,036.51	103.880697	7,598,240.86	-337,795.65	0.29
Original Face:		Base	10,000,000.000	108.498930	7,936,036.51	103.880697	7,598,240.86	-337,795.65	0.29
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.582000	20 Jan 2071		
		Local	4,829,396.420	112.410777	5,428,762.05	102.940530	4,971,406.27	-457,355.78	0.19
Original Face:		Base	6,168,892.000	112.410777	5,428,762.05	102.940530	4,971,406.27	-457,355.78	0.19
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.560000	20 Aug 2071		
		Local	9,083,796.990	109.462364	9,943,338.93	101.689565	9,237,273.64	-706,065.29	0.35
Original Face:		Base	10,000,000.000	109.462364	9,943,338.93	101.689565	9,237,273.64	-706,065.29	0.35
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					2.826000	20 Feb 2072		
		Local	9,999,130.100	108.113200	10,810,379.52	106.447492	10,643,823.21	-166,556.31	0.41
Original Face:		Base	10,000,000.000	108.113200	10,810,379.52	106.447492	10,643,823.21	-166,556.31	0.41
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	115,752.360	100.731493	116,599.08	108.164773	125,203.28	8,604.20	0.00
Original Face:		Base	7,322,535.000	100.731493	116,599.08	108.164773	125,203.28	8,604.20	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	516,966.300	104.632300	540,913.73	106.294350	549,505.97	8,592.24	0.02
Original Face:		Base	8,800,000.000	104.632300	540,913.73	106.294350	549,505.97	8,592.24	0.02
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					1.064943	10 Sep 2027		
		Local	10,000,000.000	99.578547	9,957,854.70	97.199367	9,719,936.70	-237,918.00	0.37
		Base		99.578547	9,957,854.70	97.199367	9,719,936.70	-237,918.00	0.37
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	89.240743	8,924,074.30	-1,075,925.70	0.34
		Base		100.000000	10,000,000.00	89.240743	8,924,074.30	-1,075,925.70	0.34
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45					1.450000	28 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	91.439522	9,143,952.20	-856,047.80	0.35
		Base		100.000000	10,000,000.00	91.439522	9,143,952.20	-856,047.80	0.35
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	466,488.100	105.851092	493,782.75	99.228700	462,890.08	-30,892.67	0.02
Original Face:		Base	2,500,000.000	105.851092	493,782.75	99.228700	462,890.08	-30,892.67	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
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,442,553.370	105.665145	2,580,927.55	99.585060	2,432,418.24	-148,509.31	0.09
Original Face:		Base	8,000,000.000	105.665145	2,580,927.55	99.585060	2,432,418.24	-148,509.31	0.09
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.968290	20 Apr 2067		
		Local	6,193,970.370	103.416514	6,405,588.23	99.290810	6,150,043.35	-255,544.88	0.24
Original Face:		Base	10,000,000.000	103.416514	6,405,588.23	99.290810	6,150,043.35	-255,544.88	0.24
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	253,645.740	103.166716	261,677.98	98.421120	249,640.98	-12,037.00	0.01
Original Face:		Base	10,000,000.000	103.166716	261,677.98	98.421120	249,640.98	-12,037.00	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					0.767250	20 Dec 2066		
		Local	6,498,441.010	100.990029	6,562,777.45	98.328590	6,389,825.42	-172,952.03	0.25
Original Face:		Base	10,000,000.000	100.990029	6,562,777.45	98.328590	6,389,825.42	-172,952.03	0.25
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.692140	20 Aug 2034		
		Local	539,987.990	106.105865	572,958.93	106.260210	573,792.37	833.44	0.02
Original Face:		Base	5,000,000.000	106.105865	572,958.93	106.260210	573,792.37	833.44	0.02
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.925650	20 Apr 2037		
		Local	1,069,456.130	107.250593	1,146,998.04	106.875290	1,142,984.34	-4,013.70	0.04
Original Face:		Base	10,000,000.000	107.250593	1,146,998.04	106.875290	1,142,984.34	-4,013.70	0.04
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	273,837.020	101.598473	278,214.23	100.112670	274,145.55	-4,068.68	0.01
Original Face:		Base	6,500,000.000	101.598473	278,214.23	100.112670	274,145.55	-4,068.68	0.01
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.709541	1,994,190.81	98.637780	1,972,755.60	-21,435.21	0.08
Original Face:		Base	2,000,000.000	99.709541	1,994,190.81	98.637780	1,972,755.60	-21,435.21	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	3,648,592.140	103.039996	3,759,509.21	100.082150	3,651,589.46	-107,919.75	0.14
Original Face:		Base	5,000,000.000	103.039996	3,759,509.21	100.082150	3,651,589.46	-107,919.75	0.14
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	520,290.460	100.256745	521,626.28	100.160370	521,124.85	-501.43	0.02
Original Face:		Base	12,000,000.000	100.256745	521,626.28	100.160370	521,124.85	-501.43	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.579454	5,243,298.57	99.142100	5,382,424.61	139,126.04	0.21
Original Face:		Base	5,429,000.000	96.579454	5,243,298.57	99.142100	5,382,424.61	139,126.04	0.21
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,690,120.770	101.920697	1,722,582.87	97.169900	1,642,288.66	-80,294.21	0.06
Original Face:		Base	3,000,000.000	101.920697	1,722,582.87	97.169900	1,642,288.66	-80,294.21	0.06
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,532,230.330	95.000000	1,455,618.81	93.422100	1,431,441.75	-24,177.06	0.05
Original Face:		Base	2,000,000.000	95.000000	1,455,618.81	93.422100	1,431,441.75	-24,177.06	0.05
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.090120	20 Nov 2042		
		Local	1,593,198.630	112.527801	1,792,791.39	103.485910	1,648,736.10	-144,055.29	0.06
Original Face:		Base	5,010,613.000	112.527801	1,792,791.39	103.485910	1,648,736.10	-144,055.29	0.06
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	32,606.660	99.602811	32,477.15	100.015670	32,611.77	134.62	0.00
Original Face:		Base	6,000,000.000	99.602811	32,477.15	100.015670	32,611.77	134.62	0.00
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	0.000	0.000000	-2.57	0.000000	0.00	2.57	0.00
		Base		0.000000	-2.57	0.000000	0.00	2.57	0.00
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,633,659.910	101.310861	3,681,292.14	96.036642	3,489,644.96	-191,647.18	0.13
Original Face:		Base	6,068,715.000	101.310861	3,681,292.14	96.036642	3,489,644.96	-191,647.18	0.13
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	11,848,660.390	101.805000	12,062,528.72	98.124227	11,626,406.42	-436,122.30	0.45
Original Face:		Base	23,575,000.000	101.805000	12,062,528.72	98.124227	11,626,406.42	-436,122.30	0.45
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
		Local	8,922,553.390	102.287988	9,126,700.38	98.488320	8,787,672.93	-339,027.45	0.34
Original Face:		Base	19,739,472.000	102.287988	9,126,700.38	98.488320	8,787,672.93	-339,027.45	0.34
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					1.242430	20 Aug 2069		
		Local	6,228,396.880	102.668071	6,394,574.95	101.644720	6,330,836.57	-63,738.38	0.24
Original Face:		Base	10,000,000.000	102.668071	6,394,574.95	101.644720	6,330,836.57	-63,738.38	0.24

& 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
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	4,592,082.730	101.913948	4,679,972.80	98.202514	4,509,540.69	-170,432.11	0.17
Original Face:		Base	10,000,000.000	101.913948	4,679,972.80	98.202514	4,509,540.69	-170,432.11	0.17
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	7,628,251.390	100.256369	7,647,807.85	96.622984	7,370,644.12	-277,163.73	0.28
Original Face:		Base	11,000,000.000	100.256369	7,647,807.85	96.622984	7,370,644.12	-277,163.73	0.28
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.401940	20 Jul 2070		
		Local	13,300,089.720	117.701088	15,654,350.37	98.372580	13,083,641.40	-2,570,708.97	0.50
Original Face:		Base	13,083,197.000	117.701088	15,654,350.37	98.372580	13,083,641.40	-2,570,708.97	0.50
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.242430	20 Aug 2070		
		Local	3,646,124.160	103.715340	3,781,590.06	101.861220	3,713,986.55	-67,603.51	0.14
Original Face:		Base	5,000,000.000	103.715340	3,781,590.06	101.861220	3,713,986.55	-67,603.51	0.14
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.392430	20 Aug 2070		
		Local	3,647,052.430	104.746588	3,820,163.00	102.634780	3,743,144.24	-77,018.76	0.14
Original Face:		Base	5,000,000.000	104.746588	3,820,163.00	102.634780	3,743,144.24	-77,018.76	0.14
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					1.292430	20 Sep 2070		
		Local	7,842,096.720	104.551582	8,199,036.19	102.084880	8,005,595.03	-193,441.16	0.31
Original Face:		Base	10,000,000.000	104.551582	8,199,036.19	102.084880	8,005,595.03	-193,441.16	0.31
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.500000	20 Jul 2044		
		Local	0.010	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
Original Face:		Base	10,000,000.000	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.623920	20 Jun 2048		
		Local	3,438,595.070	106.080188	3,647,668.11	106.109120	3,648,662.97	994.86	0.14
Original Face:		Base	10,000,000.000	106.080188	3,647,668.11	106.109120	3,648,662.97	994.86	0.14
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.507150	20 Feb 2049		
		Local	3,043,445.050	104.371028	3,176,474.88	101.631040	3,093,084.86	-83,390.02	0.12
Original Face:		Base	10,000,000.000	104.371028	3,176,474.88	101.631040	3,093,084.86	-83,390.02	0.12
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	1,072,024.770	101.747160	1,090,754.76	95.963390	1,028,751.31	-62,003.45	0.04
Original Face:		Base	10,000,000.000	101.747160	1,090,754.76	95.963390	1,028,751.31	-62,003.45	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
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.236380	20 Jun 2034		
		Local	1,603,606.670	104.126897	1,669,785.86	103.823810	1,664,925.54	-4,860.32	0.06
	Original Face:	Base	6,317,173.000	104.126897	1,669,785.86	103.823810	1,664,925.54	-4,860.32	0.06
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.617340	20 Dec 2041		
		Local	3,394,003.180	104.545768	3,548,286.70	102.385430	3,474,964.75	-73,321.95	0.13
	Original Face:	Base	11,457,930.000	104.545768	3,548,286.70	102.385430	3,474,964.75	-73,321.95	0.13
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.549980	20 Jan 2050		
		Local	4,690,499.860	112.867318	5,294,041.41	106.557970	4,998,101.43	-295,939.98	0.19
	Original Face:	Base	8,141,884.000	112.867318	5,294,041.41	106.557970	4,998,101.43	-295,939.98	0.19
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	6,472,892.010	100.320930	6,493,665.45	86.801470	5,618,565.42	-875,100.03	0.22
	Original Face:	Base	10,000,000.000	100.320930	6,493,665.45	86.801470	5,618,565.42	-875,100.03	0.22
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	7,211,881.300	102.604536	7,399,717.32	92.755300	6,689,402.14	-710,315.18	0.26
	Original Face:	Base	10,000,000.000	102.604536	7,399,717.32	92.755300	6,689,402.14	-710,315.18	0.26
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.899537	4,994,976.83	100.044312	5,002,215.60	7,238.77	0.19
		Base		99.899537	4,994,976.83	100.044312	5,002,215.60	7,238.77	0.19
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.957356	3,998,294.24	97.727808	3,909,112.32	-89,181.92	0.15
		Base		99.957356	3,998,294.24	97.727808	3,909,112.32	-89,181.92	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	112.045954	11,204,595.36	112.288929	11,228,892.90	24,297.54	0.43
		Base		112.045954	11,204,595.36	112.288929	11,228,892.90	24,297.54	0.43
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.382644	4,969,132.20	118.553236	5,927,661.80	958,529.60	0.23
		Base		99.382644	4,969,132.20	118.553236	5,927,661.80	958,529.60	0.23
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.965777	9,996,577.71	100.040272	10,004,027.20	7,449.49	0.38
		Base		99.965777	9,996,577.71	100.040272	10,004,027.20	7,449.49	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.623616	2,206,678.77	99.607180	2,184,388.30	-22,290.47	0.08
Original Face:		Base	4,840,000.000	100.623616	2,206,678.77	99.607180	2,184,388.30	-22,290.47	0.08
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					0.844940	10 Dec 2025		
		Local	10,000,000.000	100.130876	10,013,087.64	98.573739	9,857,373.90	-155,713.74	0.38
		Base		100.130876	10,013,087.64	98.573739	9,857,373.90	-155,713.74	0.38
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.655444	4,932,772.18	110.074813	5,503,740.65	570,968.47	0.21
		Base		98.655444	4,932,772.18	110.074813	5,503,740.65	570,968.47	0.21
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.948694	9,994,869.41	88.652412	8,865,241.20	-1,129,628.21	0.34
		Base		99.948694	9,994,869.41	88.652412	8,865,241.20	-1,129,628.21	0.34
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.392283	7,454,421.19	75.712758	5,678,456.85	-1,775,964.34	0.22
		Base		99.392283	7,454,421.19	75.712758	5,678,456.85	-1,775,964.34	0.22
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.877860	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.874336	4,993,716.80	-6,283.20	0.19
		Base		100.000000	5,000,000.00	99.874336	4,993,716.80	-6,283.20	0.19
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.959525	4,997,976.27	98.295946	4,914,797.30	-83,178.97	0.19
		Base		99.959525	4,997,976.27	98.295946	4,914,797.30	-83,178.97	0.19
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.731416	9,973,141.55	92.123739	9,212,373.90	-760,767.65	0.35
		Base		99.731416	9,973,141.55	92.123739	9,212,373.90	-760,767.65	0.35
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	2,425,000.000	100.757551	2,443,370.62	100.174617	2,429,234.46	-14,136.16	0.09
		Base		100.757551	2,443,370.62	100.174617	2,429,234.46	-14,136.16	0.09
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.704177	3,988,167.06	79.532383	3,181,295.32	-806,871.74	0.12
		Base		99.704177	3,988,167.06	79.532383	3,181,295.32	-806,871.74	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
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					1.186290	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.869405	14,980,410.75	-19,589.25	0.57
		Base		100.000000	15,000,000.00	99.869405	14,980,410.75	-19,589.25	0.57
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.847351	14,827,102.58	71.882000	10,782,300.00	-4,044,802.58	0.41
		Base		98.847351	14,827,102.58	71.882000	10,782,300.00	-4,044,802.58	0.41
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.943774	4,997,188.70	85.347317	4,267,365.85	-729,822.85	0.16
		Base		99.943774	4,997,188.70	85.347317	4,267,365.85	-729,822.85	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.753066	4,987,653.29	117.415337	5,870,766.85	883,113.56	0.23
		Base		99.753066	4,987,653.29	117.415337	5,870,766.85	883,113.56	0.23
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	110.668816	5,533,440.80	98.593535	4,929,676.75	-603,764.05	0.19
		Base		110.668816	5,533,440.80	98.593535	4,929,676.75	-603,764.05	0.19
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	20,000,000.000	102.621187	20,524,237.32	100.314622	20,062,924.40	-461,312.92	0.77
		Base		102.621187	20,524,237.32	100.314622	20,062,924.40	-461,312.92	0.77
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	112.816730	11,281,673.01	112.981875	11,298,187.50	16,514.49	0.43
		Base		112.816730	11,281,673.01	112.981875	11,298,187.50	16,514.49	0.43
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.795833	16,466,312.46	80.542444	13,289,503.26	-3,176,809.20	0.51
		Base		99.795833	16,466,312.46	80.542444	13,289,503.26	-3,176,809.20	0.51
63111XAC5	NASDAQ INC SR UNSECURED 12/22 0.445					0.445000	21 Dec 2022		
		Local	10,000,000.000	99.864440	9,986,443.95	98.610471	9,861,047.10	-125,396.85	0.38
		Base		99.864440	9,986,443.95	98.610471	9,861,047.10	-125,396.85	0.38
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.895917	9,989,591.71	97.235425	9,723,542.50	-266,049.21	0.37
		Base		99.895917	9,989,591.71	97.235425	9,723,542.50	-266,049.21	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
		Local	7,000,000.000	98.995133	6,929,659.32	98.711699	6,909,818.93	-19,840.39	0.27
		Base		98.995133	6,929,659.32	98.711699	6,909,818.93	-19,840.39	0.27
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.702633	4,985,131.65	89.465978	4,473,298.90	-511,832.75	0.17
		Base		99.702633	4,985,131.65	89.465978	4,473,298.90	-511,832.75	0.17
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.995742	9,999,574.23	98.430045	9,843,004.50	-156,569.73	0.38
		Base		99.995742	9,999,574.23	98.430045	9,843,004.50	-156,569.73	0.38
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					0.750360	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.881662	4,994,083.10	-5,916.90	0.19
		Base		100.000000	5,000,000.00	99.881662	4,994,083.10	-5,916.90	0.19
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.708077	6,979,565.37	93.588411	6,551,188.77	-428,376.60	0.25
		Base		99.708077	6,979,565.37	93.588411	6,551,188.77	-428,376.60	0.25
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.920776	4,996,038.81	96.709924	4,835,496.20	-160,542.61	0.19
		Base		99.920776	4,996,038.81	96.709924	4,835,496.20	-160,542.61	0.19
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.698651	4,984,932.54	87.092851	4,354,642.55	-630,289.99	0.17
		Base		99.698651	4,984,932.54	87.092851	4,354,642.55	-630,289.99	0.17
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	35,000,000.000	100.000000	35,000,000.00	97.584585	34,154,604.75	-845,395.25	1.31
		Base		100.000000	35,000,000.00	97.584585	34,154,604.75	-845,395.25	1.31
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.962753	9,996,275.26	90.386487	9,038,648.70	-957,626.56	0.35
		Base		99.962753	9,996,275.26	90.386487	9,038,648.70	-957,626.56	0.35
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR					1.086808	30 Mar 2025		
		Local	15,000,000.000	100.028221	15,004,233.14	100.145243	15,021,786.45	17,553.31	0.58
		Base		100.028221	15,004,233.14	100.145243	15,021,786.45	17,553.31	0.58

& 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
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.971585	4,998,579.26	101.076217	5,053,810.85	55,231.59	0.19
		Base		99.971585	4,998,579.26	101.076217	5,053,810.85	55,231.59	0.19
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.673860	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	108.832767	5,441,638.35	92.582122	4,629,106.10	-812,532.25	0.18
		Base		108.832767	5,441,638.35	92.582122	4,629,106.10	-812,532.25	0.18
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	111.886301	3,356,589.04	114.283284	3,428,498.52	71,909.48	0.13
		Base		111.886301	3,356,589.04	114.283284	3,428,498.52	71,909.48	0.13
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.756031	19,951,206.13	84.097398	16,819,479.60	-3,131,726.53	0.65
		Base		99.756031	19,951,206.13	84.097398	16,819,479.60	-3,131,726.53	0.65
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.958226	9,795,906.14	120.874049	11,845,656.80	2,049,750.66	0.45
		Base		99.958226	9,795,906.14	120.874049	11,845,656.80	2,049,750.66	0.45
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.733520	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	99.805158	7,485,386.85	-14,613.15	0.29
		Base		100.000000	7,500,000.00	99.805158	7,485,386.85	-14,613.15	0.29
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.968967	7,497,672.49	91.478558	6,860,891.85	-636,780.64	0.26
		Base		99.968967	7,497,672.49	91.478558	6,860,891.85	-636,780.64	0.26
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.897316	14,984,597.39	86.859602	13,028,940.30	-1,955,657.09	0.50
		Base		99.897316	14,984,597.39	86.859602	13,028,940.30	-1,955,657.09	0.50
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.220236	5,011,011.79	100.686223	5,034,311.15	23,299.36	0.19
		Base		100.220236	5,011,011.79	100.686223	5,034,311.15	23,299.36	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.805000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.281000	10,028,100.00	28,100.00	0.38
		Base		100.000000	10,000,000.00	100.281000	10,028,100.00	28,100.00	0.38
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					1.766000	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.29
		Base		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.29
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					1.583000	14 Feb 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	8,000,000.000	99.989606	7,999,168.48	94.781607	7,582,528.56	-416,639.92	0.29
		Base		99.989606	7,999,168.48	94.781607	7,582,528.56	-416,639.92	0.29
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.913615	9,991,361.45	96.346200	9,634,620.00	-356,741.45	0.37
		Base		99.913615	9,991,361.45	96.346200	9,634,620.00	-356,741.45	0.37
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					1.271419	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.047128	5,002,356.40	2,356.40	0.19
		Base		100.000000	5,000,000.00	100.047128	5,002,356.40	2,356.40	0.19
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR					3.625000	25 Dec 2041		
		Local	9,518,649.970	112.954712	10,751,763.67	112.533760	10,711,694.71	-40,068.96	0.41
Original Face:		Base	10,000,000.000	112.954712	10,751,763.67	112.533760	10,711,694.71	-40,068.96	0.41
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					4.375000	25 Feb 2032		
		Local	9,603,858.290	112.427214	10,797,350.32	112.059663	10,762,051.23	-35,299.09	0.41
Original Face:		Base	10,000,000.000	112.427214	10,797,350.32	112.059663	10,762,051.23	-35,299.09	0.41
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					3.625000	25 Jan 2032		
		Local	9,706,085.650	109.540571	10,632,101.64	108.979788	10,577,671.56	-54,430.08	0.41
Original Face:		Base	10,000,000.000	109.540571	10,632,101.64	108.979788	10,577,671.56	-54,430.08	0.41
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.987752	4,999,387.58	100.061296	5,003,064.80	3,677.22	0.19
		Base		99.987752	4,999,387.58	100.061296	5,003,064.80	3,677.22	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR					0.545729	10 May 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	99.696977	6,978,788.39	-21,211.61	0.27
		Base		100.000000	7,000,000.00	99.696977	6,978,788.39	-21,211.61	0.27
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	0.000	0.000000	2,166.04	0.000000	0.00	-2,166.04	0.00
		Base		0.000000	2,166.04	0.000000	0.00	-2,166.04	0.00
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.898558	4,994,927.89	83.067938	4,153,396.90	-841,530.99	0.16
		Base		99.898558	4,994,927.89	83.067938	4,153,396.90	-841,530.99	0.16
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	100.000000	4,999,999.99	100.104000	5,005,200.00	5,200.01	0.19
		Base		100.000000	4,999,999.99	100.104000	5,005,200.00	5,200.01	0.19
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.599126	14 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.093758	5,004,687.90	4,687.90	0.19
		Base		100.000000	5,000,000.00	100.093758	5,004,687.90	4,687.90	0.19
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.983215	4,999,160.75	100.465055	5,023,252.75	24,092.00	0.19
		Base		99.983215	4,999,160.75	100.465055	5,023,252.75	24,092.00	0.19
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	96.199867	4,809,993.35	-190,006.65	0.18
		Base		100.000000	5,000,000.00	96.199867	4,809,993.35	-190,006.65	0.18
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	106.159351	5,307,967.54	118.631654	5,931,582.70	623,615.16	0.23
		Base		106.159351	5,307,967.54	118.631654	5,931,582.70	623,615.16	0.23
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.965948	4,998,297.40	88.625716	4,431,285.80	-567,011.60	0.17
		Base		99.965948	4,998,297.40	88.625716	4,431,285.80	-567,011.60	0.17
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.962118	11,995,454.19	98.095320	11,771,438.40	-224,015.79	0.45
		Base		99.962118	11,995,454.19	98.095320	11,771,438.40	-224,015.79	0.45

& 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
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984				0.984000	01 Jul 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	89.475560	4,026,400.20	-473,599.80	0.15
		Base	100.000000	4,500,000.00	89.475560	4,026,400.20	-473,599.80	0.15
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.099089	2,377,353.36	86.609780	2,056,982.28	-320,371.08	0.08
		Base	100.099089	2,377,353.36	86.609780	2,056,982.28	-320,371.08	0.08
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.731364	4,986,568.22	120.569820	6,028,491.00	1,041,922.78	0.23
		Base	99.731364	4,986,568.22	120.569820	6,028,491.00	1,041,922.78	0.23
911312BJ4	UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR				1.416860	01 Apr 2023		
	10,000,000.000	Local	100.266001	10,026,600.12	100.207538	10,020,753.80	-5,846.32	0.38
		Base	100.266001	10,026,600.12	100.207538	10,020,753.80	-5,846.32	0.38
912796ZX0	CASH MGMT BILL 12/21 0.00000					15 Dec 2021		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	112.485994	5,624,299.72	111.460938	5,573,046.90	-51,252.82	0.21
		Base	112.485994	5,624,299.72	111.460938	5,573,046.90	-51,252.82	0.21
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	111.847422	13,980,927.71	112.472656	14,059,082.00	78,154.29	0.54
		Base	111.847422	13,980,927.71	112.472656	14,059,082.00	78,154.29	0.54
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	109.008884	13,626,110.46	111.011719	13,876,464.88	250,354.42	0.53
		Base	109.008884	13,626,110.46	111.011719	13,876,464.88	250,354.42	0.53
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	116.759679	23,351,935.86	115.265625	23,053,125.00	-298,810.86	0.88
		Base	116.759679	23,351,935.86	115.265625	23,053,125.00	-298,810.86	0.88
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	118.745877	14,843,234.57	114.980469	14,372,558.63	-470,675.94	0.55
		Base	118.745877	14,843,234.57	114.980469	14,372,558.63	-470,675.94	0.55

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	112.620284	16,893,042.55	116.648438	17,497,265.70	604,223.15	0.67
		Base	112.620284	16,893,042.55	116.648438	17,497,265.70	604,223.15	0.67
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	120.771934	18,115,790.08	116.093750	17,414,062.50	-701,727.58	0.67
		Base	120.771934	18,115,790.08	116.093750	17,414,062.50	-701,727.58	0.67
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	117.392063	26,413,214.13	114.527344	25,768,652.40	-644,561.73	0.99
		Base	117.392063	26,413,214.13	114.527344	25,768,652.40	-644,561.73	0.99
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	117.080204	20,489,035.64	113.636719	19,886,425.83	-602,609.81	0.76
		Base	117.080204	20,489,035.64	113.636719	19,886,425.83	-602,609.81	0.76
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	10,000,000.000	Local	100.593603	10,059,360.33	88.593750	8,859,375.00	-1,199,985.33	0.34
		Base	100.593603	10,059,360.33	88.593750	8,859,375.00	-1,199,985.33	0.34
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.180339	5,009,016.93	100.269531	5,013,476.55	4,459.62	0.19
		Base	100.180339	5,009,016.93	100.269531	5,013,476.55	4,459.62	0.19
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	102.519635	5,125,981.74	96.445312	4,822,265.60	-303,716.14	0.18
		Base	102.519635	5,125,981.74	96.445312	4,822,265.60	-303,716.14	0.18
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	100.627555	5,031,377.75	100.535156	5,026,757.80	-4,619.95	0.19
		Base	100.627555	5,031,377.75	100.535156	5,026,757.80	-4,619.95	0.19
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.305757	2,532,643.92	98.531250	2,463,281.25	-69,362.67	0.09
		Base	101.305757	2,532,643.92	98.531250	2,463,281.25	-69,362.67	0.09
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.910030	4,995,501.49	100.054688	5,002,734.40	7,232.91	0.19
		Base	99.910030	4,995,501.49	100.054688	5,002,734.40	7,232.91	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		Local	10,000,000.000	97.707087	9,770,708.73	95.964844	9,596,484.40	-174,224.33	0.37
		Base		97.707087	9,770,708.73	95.964844	9,596,484.40	-174,224.33	0.37
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		Local	10,000,000.000	99.912851	9,991,285.13	96.929688	9,692,968.80	-298,316.33	0.37
		Base		99.912851	9,991,285.13	96.929688	9,692,968.80	-298,316.33	0.37
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	5,000,000.000	99.912729	4,995,636.47	92.042969	4,602,148.45	-393,488.02	0.18
		Base		99.912729	4,995,636.47	92.042969	4,602,148.45	-393,488.02	0.18
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		Local	10,000,000.000	100.006421	10,000,642.12	99.912039	9,991,203.90	-9,438.22	0.38
		Base		100.006421	10,000,642.12	99.912039	9,991,203.90	-9,438.22	0.38
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	5,000,000.000	99.472788	4,973,639.39	91.167969	4,558,398.45	-415,240.94	0.17
		Base		99.472788	4,973,639.39	91.167969	4,558,398.45	-415,240.94	0.17
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
		Local	10,000,000.000	100.007597	10,000,759.70	98.718750	9,871,875.00	-128,884.70	0.38
		Base		100.007597	10,000,759.70	98.718750	9,871,875.00	-128,884.70	0.38
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	10,000,000.000	99.669927	9,966,992.74	96.320312	9,632,031.20	-334,961.54	0.37
		Base		99.669927	9,966,992.74	96.320312	9,632,031.20	-334,961.54	0.37
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.907396	4,995,369.80	81.063640	4,053,182.00	-942,187.80	0.16
		Base		99.907396	4,995,369.80	81.063640	4,053,182.00	-942,187.80	0.16
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					1.076710	20 Mar 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	99.665679	14,949,851.85	-50,148.15	0.57
		Base		100.000000	15,000,000.00	99.665679	14,949,851.85	-50,148.15	0.57
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	5,000,000.000	99.996217	4,999,810.86	96.093272	4,804,663.60	-195,147.26	0.18
		Base		99.996217	4,999,810.86	96.093272	4,804,663.60	-195,147.26	0.18

& 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
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	356,385.880	99.993863	356,364.01	100.215150	357,152.64	788.63	0.01
Original Face:		Base	5,000,000.000	99.993863	356,364.01	100.215150	357,152.64	788.63	0.01
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	10,000,000.000	99.989193	9,998,919.32	97.811320	9,781,132.00	-217,787.32	0.38
Original Face:		Base	10,000,000.000	99.989193	9,998,919.32	97.811320	9,781,132.00	-217,787.32	0.38
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.989698	7,999,175.87	99.387790	7,951,023.20	-48,152.67	0.30
Original Face:		Base	8,000,000.000	99.989698	7,999,175.87	99.387790	7,951,023.20	-48,152.67	0.30
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.081276	5,204,063.78	88.478255	4,423,912.75	-780,151.03	0.17
		Base		104.081276	5,204,063.78	88.478255	4,423,912.75	-780,151.03	0.17
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	4,484,217.900	106.279521	4,765,805.32	99.096620	4,443,708.37	-322,096.95	0.17
Original Face:		Base	9,250,000.000	106.279521	4,765,805.32	99.096620	4,443,708.37	-322,096.95	0.17
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.953922	4,997,696.11	111.224967	5,561,248.35	563,552.24	0.21
		Base		99.953922	4,997,696.11	111.224967	5,561,248.35	563,552.24	0.21
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.986994	4,999,349.70	99.606777	4,980,338.85	-19,010.85	0.19
		Base		99.986994	4,999,349.70	99.606777	4,980,338.85	-19,010.85	0.19
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.054354	5,002,717.70	2,717.70	0.19
		Base		100.000000	5,000,000.00	100.054354	5,002,717.70	2,717.70	0.19
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.843504	6,989,045.27	97.299628	6,810,973.96	-178,071.31	0.26
		Base		99.843504	6,989,045.27	97.299628	6,810,973.96	-178,071.31	0.26
98162VAE9	WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4					2.640000	16 Jun 2025		
		Local	12,000,000.000	101.309920	12,157,190.34	100.170590	12,020,470.80	-136,719.54	0.46
Original Face:		Base	12,000,000.000	101.309920	12,157,190.34	100.170590	12,020,470.80	-136,719.54	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total										
			2,093,980,663.550	Local		2,147,584,065.41		2,071,719,350.80	-75,864,714.61	79.46
	Original Face:		1,918,897,336.000	Base		2,147,584,065.41		2,071,719,350.80	-75,864,714.61	79.46
FIXED INCOME Total										
			2,093,980,663.550	Base		2,147,584,065.41		2,071,719,350.80	-75,864,714.61	79.46
	Original Face:		1,918,897,336.000							

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,587,703,920.550	Base		2,686,464,953.95		2,607,096,647.19	-79,368,306.76	100.00
	Original Face:	1,918,897,336.000							

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-5,529,727.590	1.000000	-5,529,727.59	1.000000	-5,529,727.59	0.00	0.82
		Base		1.000000	-5,529,727.59	1.000000	-5,529,727.59	0.00	0.82
US DOLLAR Total									
			-5,529,727.590		-5,529,727.59		-5,529,727.59	0.00	0.82
		Base			-5,529,727.59		-5,529,727.59	0.00	0.82
CASH Total									
			-5,529,727.590	Base	-5,529,727.59		-5,529,727.59	0.00	0.82
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A3EH9	AT+T INC					0.470000	17 May 2022		
			3,500,000.000	99.979111	3,499,268.89	99.979111	3,499,268.89	0.00	0.52
		Base		99.979111	3,499,268.89	99.979111	3,499,268.89	0.00	0.52
0020A3ES5	AT+T INC					0.450000	26 May 2022		
			5,000,000.000	99.968750	4,998,437.50	99.968750	4,998,437.50	0.00	0.74
		Base		99.968750	4,998,437.50	99.968750	4,998,437.50	0.00	0.74
0020A3FE5	AT+T INC					0.850000	14 Jun 2022		
			5,000,000.000	99.896111	4,994,805.55	99.896111	4,994,805.55	0.00	0.74
		Base		99.896111	4,994,805.55	99.896111	4,994,805.55	0.00	0.74
0020A3FG0	AT+T INC					0.440000	16 Jun 2022		
			3,000,000.000	99.943778	2,998,313.33	99.943778	2,998,313.33	0.00	0.45
		Base		99.943778	2,998,313.33	99.943778	2,998,313.33	0.00	0.45
05253CET9	AUST + NEW ZEA					0.385000	27 May 2022		
			3,000,000.000	99.972194	2,999,165.83	99.972194	2,999,165.83	0.00	0.45
		Base		99.972194	2,999,165.83	99.972194	2,999,165.83	0.00	0.45

& 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
05253CGU4	AUST + NEW ZEA				0.560000	28 Jul 2022		
	5,665,000.000	Local	99.863111	5,657,245.25	99.863111	5,657,245.25	0.00	0.84
		Base	99.863111	5,657,245.25	99.863111	5,657,245.25	0.00	0.84
05253CKB1	AUST + NEW ZEA				0.260000	11 Oct 2022		
	3,000,000.000	Local	99.882278	2,996,468.33	99.212500	2,976,375.00	-20,093.33	0.44
		Base	99.882278	2,996,468.33	99.212500	2,976,375.00	-20,093.33	0.44
05253CKB1	AUST + NEW ZEA				0.340000	11 Oct 2022		
	2,000,000.000	Local	99.846056	1,996,921.11	99.212500	1,984,250.00	-12,671.11	0.30
		Base	99.846056	1,996,921.11	99.212500	1,984,250.00	-12,671.11	0.30
05333UE22	AUTOZONE INC.				0.750000	02 May 2022		
	4,000,000.000	Local	99.997917	3,999,916.67	99.997917	3,999,916.67	0.00	0.60
		Base	99.997917	3,999,916.67	99.997917	3,999,916.67	0.00	0.60
06367CG35	BANK OF MONTREAL				0.440000	07 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
06367CN86	BANK OF MONTREAL				0.340000	02 Nov 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.170900	4,958,545.00	-41,455.00	0.74
		Base	100.000000	5,000,000.00	99.170900	4,958,545.00	-41,455.00	0.74
06367CRZ2	BANK OF MONTREAL				0.530000	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.847000	4,992,350.00	-7,650.00	0.74
		Base	100.000000	5,000,000.00	99.847000	4,992,350.00	-7,650.00	0.74
06417KGV5	BANK OF NOVA SCOTIA/THE				0.190000	29 Jul 2022		
	5,000,000.000	Local	99.953028	4,997,651.39	99.953028	4,997,651.39	0.00	0.74
		Base	99.953028	4,997,651.39	99.953028	4,997,651.39	0.00	0.74
06417KJV2	BANK OF NOVA SCOTIA/THE				0.220000	29 Sep 2022		
	4,000,000.000	Local	99.907722	3,996,308.89	99.341600	3,973,664.00	-22,644.89	0.59
		Base	99.907722	3,996,308.89	99.341600	3,973,664.00	-22,644.89	0.59
06417KJV2	BANK OF NOVA SCOTIA/THE				0.260000	29 Sep 2022		
	1,000,000.000	Local	99.890944	998,909.44	99.341600	993,416.00	-5,493.44	0.15
		Base	99.890944	998,909.44	99.341600	993,416.00	-5,493.44	0.15

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
06417MPH2	BANK OF NOVA SCOTIA					0.460000	11 May 2022		
		Local	4,000,000.000	100.000278	4,000,011.13	100.000278	4,000,011.13	0.00	0.60
		Base		100.000278	4,000,011.13	100.000278	4,000,011.13	0.00	0.60
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
		Local	3,000,000.000	99.997657	2,999,929.70	99.997657	2,999,929.70	0.00	0.45
		Base		99.997657	2,999,929.70	99.997657	2,999,929.70	0.00	0.45
138994009	CANTOR FITZGERALD REPO REPO					0.390000	02 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
138994009	CANTOR FITZGERALD REPO REPO					0.400000	09 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
138994009	CANTOR FITZGERALD REPO REPO					0.930000	18 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
15060YEL0	CEDAR SPRING CPTL CO					0.290000	20 May 2022		
		Local	5,000,000.000	99.984694	4,999,234.72	99.984694	4,999,234.72	0.00	0.74
		Base		99.984694	4,999,234.72	99.984694	4,999,234.72	0.00	0.74
17327BJW6	CITIGROUP GLOBAL MKTS INC S					0.200000	30 Sep 2022		
		Local	5,000,000.000	99.915556	4,995,777.78	99.266300	4,963,315.00	-32,462.78	0.74
		Base		99.915556	4,995,777.78	99.266300	4,963,315.00	-32,462.78	0.74
17327BKT1	CITIGROUP GLOBAL MKTS INC S					1.820000	27 Oct 2022		
		Local	5,000,000.000	99.095056	4,954,752.78	99.019500	4,950,975.00	-3,777.78	0.74
		Base		99.095056	4,954,752.78	99.019500	4,950,975.00	-3,777.78	0.74
2284K1H14	CROWN POINT CAP CO.					0.260000	01 Aug 2022		
		Local	5,000,000.000	99.933556	4,996,677.78	99.664800	4,983,240.00	-13,437.78	0.74
		Base		99.933556	4,996,677.78	99.664800	4,983,240.00	-13,437.78	0.74
2546R3FF6	DISNEY (WALT) CO THE					0.270000	15 Jun 2022		
		Local	250,000.000	99.966252	249,915.63	99.966252	249,915.63	0.00	0.04
		Base		99.966252	249,915.63	99.966252	249,915.63	0.00	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3FF6	DISNEY (WALT) CO THE					0.700000	15 Jun 2022		
		Local	3,000,000.000	99.912500	2,997,375.00	99.912500	2,997,375.00	0.00	0.45
		Base		99.912500	2,997,375.00	99.912500	2,997,375.00	0.00	0.45
2546R3FW9	DISNEY (WALT) CO THE					0.200000	30 Jun 2022		
		Local	250,000.000	99.966668	249,916.67	99.966668	249,916.67	0.00	0.04
		Base		99.966668	249,916.67	99.966668	249,916.67	0.00	0.04
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	2,000,000.000	99.965000	1,999,300.00	99.965000	1,999,300.00	0.00	0.30
		Base		99.965000	1,999,300.00	99.965000	1,999,300.00	0.00	0.30
2546R3FW9	DISNEY (WALT) CO THE					0.220000	30 Jun 2022		
		Local	3,000,000.000	99.963333	2,998,900.00	99.963333	2,998,900.00	0.00	0.45
		Base		99.963333	2,998,900.00	99.963333	2,998,900.00	0.00	0.45
2546R3FW9	DISNEY (WALT) CO THE					0.270000	30 Jun 2022		
		Local	250,000.000	99.955000	249,887.50	99.955000	249,887.50	0.00	0.04
		Base		99.955000	249,887.50	99.955000	249,887.50	0.00	0.04
2546R3JW5	DISNEY (WALT) CO THE					0.230000	30 Sep 2022		
		Local	2,500,000.000	99.902889	2,497,572.22	99.282300	2,482,057.50	-15,514.72	0.37
		Base		99.902889	2,497,572.22	99.282300	2,482,057.50	-15,514.72	0.37
26244JE54	DUKE ENERGY CORP					0.610000	05 May 2022		
		Local	5,000,000.000	99.993222	4,999,661.11	99.993222	4,999,661.11	0.00	0.74
		Base		99.993222	4,999,661.11	99.993222	4,999,661.11	0.00	0.74
30601WF12	FAIRWAY FINANCE CORP					0.400000	01 Jun 2022		
		Local	5,000,000.000	99.965556	4,998,277.78	99.965556	4,998,277.78	0.00	0.74
		Base		99.965556	4,998,277.78	99.965556	4,998,277.78	0.00	0.74
41282KF11	HARLEY DAVIDSON FND CP					0.650000	01 Jun 2022		
		Local	5,000,000.000	99.944028	4,997,201.39	99.944028	4,997,201.39	0.00	0.74
		Base		99.944028	4,997,201.39	99.944028	4,997,201.39	0.00	0.74
41282KFQ6	HARLEY DAVIDSON FND CP					1.500000	24 Jun 2022		
		Local	4,500,000.000	99.775000	4,489,875.00	99.775000	4,489,875.00	0.00	0.67
		Base		99.775000	4,489,875.00	99.775000	4,489,875.00	0.00	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56274MG14	MANHATTAN ASSET FDG.				0.490000	01 Jul 2022		
	1,000,000.000	Local	99.916972	999,169.72	99.916972	999,169.72	0.00	0.15
		Base	99.916972	999,169.72	99.916972	999,169.72	0.00	0.15
62455BF18	MOUNTCLIFF				0.200000	01 Jun 2022		
	5,000,000.000	Local	99.982778	4,999,138.89	99.982778	4,999,138.89	0.00	0.74
		Base	99.982778	4,999,138.89	99.982778	4,999,138.89	0.00	0.74
62455BF18	MOUNTCLIFF				0.220000	01 Jun 2022		
	500,000.000	Local	99.981056	499,905.28	99.981056	499,905.28	0.00	0.07
		Base	99.981056	499,905.28	99.981056	499,905.28	0.00	0.07
63307MEJ4	NATIONAL BK OF CANAD				0.280000	18 May 2022		
	5,000,000.000	Local	99.986778	4,999,338.89	99.986778	4,999,338.89	0.00	0.74
		Base	99.986778	4,999,338.89	99.986778	4,999,338.89	0.00	0.74
63307MF12	NATIONAL BK OF CANAD				0.170000	01 Jun 2022		
	4,000,000.000	Local	99.985361	3,999,414.44	99.985361	3,999,414.44	0.00	0.59
		Base	99.985361	3,999,414.44	99.985361	3,999,414.44	0.00	0.59
78012U2C8	ROYAL BK OF CANADA				0.530000	01 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.910000	4,995,500.00	-4,500.00	0.74
		Base	100.000000	5,000,000.00	99.910000	4,995,500.00	-4,500.00	0.74
78014XHE0	ROYAL BANK OF CANADA				0.710000	06 Apr 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
86563HE55	SUMITOMO MITSUI TRUST NY				0.240000	05 May 2022		
	5,000,000.000	Local	99.997333	4,999,866.67	99.997333	4,999,866.67	0.00	0.74
		Base	99.997333	4,999,866.67	99.997333	4,999,866.67	0.00	0.74
89119BE36	TORONTO DOMINION BANK				0.190000	03 May 2022		
	1,500,000.000	Local	99.998944	1,499,984.16	99.998944	1,499,984.16	0.00	0.22
		Base	99.998944	1,499,984.16	99.998944	1,499,984.16	0.00	0.22
91842KHP4	VW CR INC				0.320000	23 Aug 2022		
	5,000,000.000	Local	99.898667	4,994,933.33	99.504000	4,975,200.00	-19,733.33	0.74
		Base	99.898667	4,994,933.33	99.504000	4,975,200.00	-19,733.33	0.74

& 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
91842KHS8	VW CR INC					0.330000	26 Aug 2022		
		Local	2,050,000.000	99.892750	2,047,801.38	99.485400	2,039,450.70	-8,350.68	0.30
		Base		99.892750	2,047,801.38	99.485400	2,039,450.70	-8,350.68	0.30
92344MF99	VERIZON COMMNTN INC					0.950000	09 Jun 2022		
		Local	3,000,000.000	99.897083	2,996,912.50	99.897083	2,996,912.50	0.00	0.45
		Base		99.897083	2,996,912.50	99.897083	2,996,912.50	0.00	0.45
92344MG56	VERIZON COMMNTN INC					1.200000	05 Jul 2022		
		Local	5,000,000.000	99.783333	4,989,166.66	99.783333	4,989,166.66	0.00	0.74
		Base		99.783333	4,989,166.66	99.783333	4,989,166.66	0.00	0.74
92646LE97	VICTORY RECEIVABLES					0.360000	09 May 2022		
		Local	5,000,000.000	99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	0.74
		Base		99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	0.74
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	5,000,000.000	99.919917	4,995,995.83	99.626800	4,981,340.00	-14,655.83	0.74
		Base		99.919917	4,995,995.83	99.626800	4,981,340.00	-14,655.83	0.74
94107NKD5	WASTE MANAGEMENT INC					0.310000	13 Oct 2022		
		Local	4,000,000.000	99.857917	3,994,316.67	99.146700	3,965,868.00	-28,448.67	0.59
		Base		99.857917	3,994,316.67	99.146700	3,965,868.00	-28,448.67	0.59
94107NL36	WASTE MANAGEMENT INC					0.390000	03 Nov 2022		
		Local	4,500,000.000	99.798500	4,490,932.50	98.970600	4,453,677.00	-37,255.50	0.66
		Base		99.798500	4,490,932.50	98.970600	4,453,677.00	-37,255.50	0.66
94107PAE9	WASTE MANAGEMENT INC					0.010000	31 Aug 2022		
		Local	4,000,000.000	99.901722	3,996,068.89	99.702700	3,988,108.00	-7,960.89	0.59
		Base		99.901722	3,996,068.89	99.702700	3,988,108.00	-7,960.89	0.59
9612C1G19	WESTPAC BANKING CORP.					0.170000	01 Jul 2022		
		Local	3,000,000.000	99.971194	2,999,135.83	99.971194	2,999,135.83	0.00	0.45
		Base		99.971194	2,999,135.83	99.971194	2,999,135.83	0.00	0.45
979QHR003	SOUTH STREET REPO					0.290000	02 May 2022		
		Local	8,500,000.000	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	1.26
		Base		100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	1.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total								
	217,965,000.000	Local		217,809,360.01		217,513,254.28	-296,105.73	32.36
		Base		217,809,360.01		217,513,254.28	-296,105.73	32.36
CASH EQUIVALENT Total								
	217,965,000.000	Base		217,809,360.01		217,513,254.28	-296,105.73	32.36
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.925517	2,498,137.92	91.178248	2,279,456.20	-218,681.72	0.34
		Base	99.925517	2,498,137.92	91.178248	2,279,456.20	-218,681.72	0.34
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	96.080949	2,882,428.47	-117,571.53	0.43
		Base	100.000000	3,000,000.00	96.080949	2,882,428.47	-117,571.53	0.43
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.925169	2,997,755.08	92.405172	2,772,155.16	-225,599.92	0.41
		Base	99.925169	2,997,755.08	92.405172	2,772,155.16	-225,599.92	0.41
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.935773	2,998,073.20	92.239198	2,767,175.94	-230,897.26	0.41
		Base	99.935773	2,998,073.20	92.239198	2,767,175.94	-230,897.26	0.41
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.901157	3,996,046.27	95.498659	3,819,946.36	-176,099.91	0.57
		Base	99.901157	3,996,046.27	95.498659	3,819,946.36	-176,099.91	0.57
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	3,000,000.000	Local	99.795903	2,993,877.08	99.294587	2,978,837.61	-15,039.47	0.44
		Base	99.795903	2,993,877.08	99.294587	2,978,837.61	-15,039.47	0.44
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.855303	4,992,765.13	98.012667	4,900,633.35	-92,131.78	0.73
		Base	99.855303	4,992,765.13	98.012667	4,900,633.35	-92,131.78	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
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				1.210000	04 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.670277	3,020,108.31	20,108.31	0.45
		Base	100.000000	3,000,000.00	100.670277	3,020,108.31	20,108.31	0.45
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.874140	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.159010	4,006,360.40	6,360.40	0.60
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.159010	4,006,360.40	6,360.40	0.60
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				1.030140	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.049883	5,002,494.15	2,494.15	0.74
		Base	100.000000	5,000,000.00	100.049883	5,002,494.15	2,494.15	0.74
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.948356	1,998,967.12	94.644254	1,892,885.08	-106,082.04	0.28
		Base	99.948356	1,998,967.12	94.644254	1,892,885.08	-106,082.04	0.28
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	3,000,000.000	Local	99.928708	2,997,861.23	95.261363	2,857,840.89	-140,020.34	0.43
		Base	99.928708	2,997,861.23	95.261363	2,857,840.89	-140,020.34	0.43
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.727430	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000011	7,000,000.77	0.77	1.04
		Base	100.000000	7,000,000.00	100.000011	7,000,000.77	0.77	1.04
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.894252	1,997,885.03	97.750566	1,955,011.32	-42,873.71	0.29
		Base	99.894252	1,997,885.03	97.750566	1,955,011.32	-42,873.71	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.892759	4,994,637.97	94.317781	4,715,889.05	-278,748.92	0.70
		Base	99.892759	4,994,637.97	94.317781	4,715,889.05	-278,748.92	0.70
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.831031	4,991,551.53	91.413856	4,570,692.80	-420,858.73	0.68
		Base	99.831031	4,991,551.53	91.413856	4,570,692.80	-420,858.73	0.68
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.762143	2,992,864.28	89.492588	2,684,777.64	-308,086.64	0.40
		Base	99.762143	2,992,864.28	89.492588	2,684,777.64	-308,086.64	0.40

& 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
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026		
	3,000,000.000	Local	97.268387	2,918,051.61	87.289763	2,618,692.89	-299,358.72	0.39
		Base	97.268387	2,918,051.61	87.289763	2,618,692.89	-299,358.72	0.39
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.202945	1,984,058.90	-15,941.10	0.30
		Base	100.000000	2,000,000.00	99.202945	1,984,058.90	-15,941.10	0.30
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	101.406643	3,614,132.76	100.079466	3,566,832.17	-47,300.59	0.53
		Base	101.406643	3,614,132.76	100.079466	3,566,832.17	-47,300.59	0.53
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	93.127485	3,725,099.40	-274,900.60	0.55
		Base	100.000000	4,000,000.00	93.127485	3,725,099.40	-274,900.60	0.55
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				1.000000	18 Nov 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	90.509000	2,715,270.00	-284,730.00	0.40
		Base	100.000000	3,000,000.00	90.509000	2,715,270.00	-284,730.00	0.40
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.491000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.557000	3,016,710.00	16,710.00	0.45
		Base	100.000000	3,000,000.00	100.557000	3,016,710.00	16,710.00	0.45
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	92.611197	3,916,527.52	-312,472.48	0.58
		Base	100.000000	4,229,000.00	92.611197	3,916,527.52	-312,472.48	0.58
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.913123	2,997,393.68	97.774680	2,933,240.40	-64,153.28	0.44
		Base	99.913123	2,997,393.68	97.774680	2,933,240.40	-64,153.28	0.44
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.944239	1,998,884.78	95.956623	1,919,132.46	-79,752.32	0.29
		Base	99.944239	1,998,884.78	95.956623	1,919,132.46	-79,752.32	0.29
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	3,000,000.000	Local	99.930174	2,997,905.21	95.086081	2,852,582.43	-145,322.78	0.42
		Base	99.930174	2,997,905.21	95.086081	2,852,582.43	-145,322.78	0.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				0.900000	25 Apr 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.027000	3,000,810.00	810.00	0.45
		Base	100.000000	3,000,000.00	100.027000	3,000,810.00	810.00	0.45
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	100.000000	2,420,000.00	89.679937	2,170,254.48	-249,745.52	0.32
		Base	100.000000	2,420,000.00	89.679937	2,170,254.48	-249,745.52	0.32
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.994553	2,999,836.60	99.959662	2,998,789.86	-1,046.74	0.45
		Base	99.994553	2,999,836.60	99.959662	2,998,789.86	-1,046.74	0.45
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				0.740000	10 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.087714	2,972,631.42	-27,368.58	0.44
		Base	100.000000	3,000,000.00	99.087714	2,972,631.42	-27,368.58	0.44
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44				2.440000	11 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	98.354284	1,967,085.68	-32,914.32	0.29
		Base	100.000000	2,000,000.00	98.354284	1,967,085.68	-32,914.32	0.29
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.913012	4,995,650.60	97.259054	4,862,952.70	-132,697.90	0.72
		Base	99.913012	4,995,650.60	97.259054	4,862,952.70	-132,697.90	0.72
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.926496	2,997,794.87	97.073696	2,912,210.88	-85,583.99	0.43
		Base	99.926496	2,997,794.87	97.073696	2,912,210.88	-85,583.99	0.43
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	98.662789	1,973,255.78	-26,744.22	0.29
		Base	100.000000	2,000,000.00	98.662789	1,973,255.78	-26,744.22	0.29
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	967,649.020	Local	99.997605	967,625.84	99.696220	964,709.50	-2,916.34	0.14
Original Face:	2,250,000.000	Base	99.997605	967,625.84	99.696220	964,709.50	-2,916.34	0.14
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29

& 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
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	90.147000	2,704,410.00	-295,590.00	0.40
		Base		100.000000	3,000,000.00	90.147000	2,704,410.00	-295,590.00	0.40
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					1.604710	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.038732	3,001,161.96	1,161.96	0.45
		Base		100.000000	3,000,000.00	100.038732	3,001,161.96	1,161.96	0.45
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	96.128519	2,883,855.57	-116,144.43	0.43
		Base		100.000000	3,000,000.00	96.128519	2,883,855.57	-116,144.43	0.43
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	2,000,000.000	99.938556	1,998,771.11	95.403830	1,908,076.60	-90,694.51	0.28
		Base		99.938556	1,998,771.11	95.403830	1,908,076.60	-90,694.51	0.28
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	3,000,000.000	99.892393	2,996,771.80	94.542543	2,836,276.29	-160,495.51	0.42
		Base		99.892393	2,996,771.80	94.542543	2,836,276.29	-160,495.51	0.42
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	91.997608	4,599,880.40	-400,119.60	0.68
		Base		100.000000	5,000,000.00	91.997608	4,599,880.40	-400,119.60	0.68
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	91.997071	2,759,912.13	-240,087.87	0.41
		Base		100.000000	3,000,000.00	91.997071	2,759,912.13	-240,087.87	0.41
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	92.107256	4,605,362.80	-394,637.20	0.69
		Base		100.000000	5,000,000.00	92.107256	4,605,362.80	-394,637.20	0.69
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	96.685901	2,900,577.03	-99,422.97	0.43
		Base		100.000000	3,000,000.00	96.685901	2,900,577.03	-99,422.97	0.43
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5					0.500000	28 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	95.957703	2,878,731.09	-121,268.91	0.43
		Base		100.000000	3,000,000.00	95.957703	2,878,731.09	-121,268.91	0.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	3,000,000.000	99.957630	2,998,728.90	96.081592	2,882,447.76	-116,281.14	0.43
		Base		99.957630	2,998,728.90	96.081592	2,882,447.76	-116,281.14	0.43
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
		Local	2,000,000.000	99.948794	1,998,975.88	94.563434	1,891,268.68	-107,707.20	0.28
		Base		99.948794	1,998,975.88	94.563434	1,891,268.68	-107,707.20	0.28
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
		Local	3,000,000.000	99.997098	2,999,912.94	98.944580	2,968,337.40	-31,575.54	0.44
Original Face:		Base	3,000,000.000	99.997098	2,999,912.94	98.944580	2,968,337.40	-31,575.54	0.44
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	5,000,000.000	99.812762	4,990,638.11	96.837050	4,841,852.50	-148,785.61	0.72
		Base		99.812762	4,990,638.11	96.837050	4,841,852.50	-148,785.61	0.72
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	2,000,000.000	99.895769	1,997,915.37	91.076354	1,821,527.08	-176,388.29	0.27
		Base		99.895769	1,997,915.37	91.076354	1,821,527.08	-176,388.29	0.27
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019					2.019000	16 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	97.948095	4,897,404.75	-102,595.25	0.73
		Base		100.000000	5,000,000.00	97.948095	4,897,404.75	-102,595.25	0.73
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	337,795.890	102.988497	347,890.91	101.812463	343,918.32	-3,972.59	0.05
Original Face:		Base	2,090,000.000	102.988497	347,890.91	101.812463	343,918.32	-3,972.59	0.05
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
		Local	294.150	100.193779	294.72	101.825508	299.52	4.80	0.00
Original Face:		Base	250,000.000	100.193779	294.72	101.825508	299.52	4.80	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	7,518.560	100.039635	7,521.54	101.943560	7,664.69	143.15	0.00
Original Face:		Base	1,000,000.000	100.039635	7,521.54	101.943560	7,664.69	143.15	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
		Local	7,569.370	100.210453	7,585.30	101.928284	7,715.33	130.03	0.00
Original Face:		Base	2,206,300.000	100.210453	7,585.30	101.928284	7,715.33	130.03	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	252,850.600	100.810320	254,899.50	99.668656	252,012.79	-2,886.71	0.04
Original Face:		Base	5,000,000.000	100.810320	254,899.50	99.668656	252,012.79	-2,886.71	0.04
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	766,322.450	101.317791	776,420.98	98.866842	757,638.81	-18,782.17	0.11
Original Face:		Base	5,000,000.000	101.317791	776,420.98	98.866842	757,638.81	-18,782.17	0.11
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	8,572.670	100.401975	8,607.13	101.921015	8,737.35	130.22	0.00
Original Face:		Base	1,000,000.000	100.401975	8,607.13	101.921015	8,737.35	130.22	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	104,491.980	100.624191	105,144.21	101.821293	106,395.09	1,250.88	0.02
Original Face:		Base	6,000,000.000	100.624191	105,144.21	101.821293	106,395.09	1,250.88	0.02
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	97,777.750	100.840897	98,599.96	100.404887	98,173.64	-426.32	0.01
Original Face:		Base	5,000,000.000	100.840897	98,599.96	100.404887	98,173.64	-426.32	0.01
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	661,382.350	103.319711	683,338.33	99.050300	655,101.20	-28,237.13	0.10
Original Face:		Base	5,000,000.000	103.319711	683,338.33	99.050300	655,101.20	-28,237.13	0.10
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	607,396.160	103.175060	626,681.35	101.333938	615,498.45	-11,182.90	0.09
Original Face:		Base	5,700,000.000	103.175060	626,681.35	101.333938	615,498.45	-11,182.90	0.09
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	254,059.760	102.973450	261,614.10	101.800418	258,633.90	-2,980.20	0.04
Original Face:		Base	2,000,000.000	102.973450	261,614.10	101.800418	258,633.90	-2,980.20	0.04
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62					0.620000	26 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	92.268352	2,768,050.56	-231,949.44	0.41
		Base		100.000000	3,000,000.00	92.268352	2,768,050.56	-231,949.44	0.41
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	23 Mar 2026		
		Local	2,925,000.000	100.000000	2,925,000.00	92.493618	2,705,438.33	-219,561.67	0.40
Original Face:		Base	3,000,000.000	100.000000	2,925,000.00	92.493618	2,705,438.33	-219,561.67	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	93.471240	2,804,137.20	-195,862.80	0.42
		Base	100.000000	3,000,000.00	93.471240	2,804,137.20	-195,862.80	0.42
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	96.485322	2,894,559.66	-105,440.34	0.43
		Base	100.000000	3,000,000.00	96.485322	2,894,559.66	-105,440.34	0.43
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	97.042992	4,366,934.64	-133,065.36	0.65
		Base	100.000000	4,500,000.00	97.042992	4,366,934.64	-133,065.36	0.65
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	92.438651	2,773,159.53	-226,840.47	0.41
		Base	100.000000	3,000,000.00	92.438651	2,773,159.53	-226,840.47	0.41
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	93.026292	2,790,788.76	-209,211.24	0.42
		Base	100.000000	3,000,000.00	93.026292	2,790,788.76	-209,211.24	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	96.905000	2,907,150.00	-92,850.00	0.43
		Base	100.000000	3,000,000.00	96.905000	2,907,150.00	-92,850.00	0.43
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,679,210.140	Local	102.181903	1,715,848.88	91.729371	1,540,328.90	-175,519.98	0.23
Original Face:	2,000,000.000	Base	102.181903	1,715,848.88	91.729371	1,540,328.90	-175,519.98	0.23
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	93.207586	2,796,227.58	-203,772.42	0.42
		Base	100.000000	3,000,000.00	93.207586	2,796,227.58	-203,772.42	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.270408	4,613,520.40	-386,479.60	0.69
		Base	100.000000	5,000,000.00	92.270408	4,613,520.40	-386,479.60	0.69
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	91.820554	2,754,616.62	-245,383.38	0.41
		Base	100.000000	3,000,000.00	91.820554	2,754,616.62	-245,383.38	0.41

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
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
		Local	56,789.410	101.729513	57,771.59	100.025100	56,803.66	-967.93	0.01
	Original Face:	Base	5,300,000.000	101.729513	57,771.59	100.025100	56,803.66	-967.93	0.01
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	1,746,027.960	102.490787	1,789,517.79	95.538820	1,668,134.51	-121,383.28	0.25
	Original Face:	Base	3,000,000.000	102.490787	1,789,517.79	95.538820	1,668,134.51	-121,383.28	0.25
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	2,891,226.960	101.742110	2,941,595.30	92.081690	2,662,290.65	-279,304.65	0.40
	Original Face:	Base	3,000,000.000	101.742110	2,941,595.30	92.081690	2,662,290.65	-279,304.65	0.40
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	92.932400	2,787,972.00	-212,028.00	0.41
		Base		100.000000	3,000,000.00	92.932400	2,787,972.00	-212,028.00	0.41
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	1,359,190.050	99.851083	1,357,165.99	97.117260	1,320,008.13	-37,157.86	0.20
	Original Face:	Base	8,190,000.000	99.851083	1,357,165.99	97.117260	1,320,008.13	-37,157.86	0.20
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	311,662.580	102.402098	319,149.02	100.056500	311,838.67	-7,310.35	0.05
	Original Face:	Base	2,000,000.000	102.402098	319,149.02	100.056500	311,838.67	-7,310.35	0.05
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	1,507,111.320	102.537989	1,545,361.64	94.538190	1,424,795.76	-120,565.88	0.21
	Original Face:	Base	3,000,000.000	102.537989	1,545,361.64	94.538190	1,424,795.76	-120,565.88	0.21
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	208,842.420	100.839164	210,594.95	98.140651	204,959.31	-5,635.64	0.03
	Original Face:	Base	1,500,000.000	100.839164	210,594.95	98.140651	204,959.31	-5,635.64	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	28,561.780	101.290466	28,930.36	104.326594	29,797.53	867.17	0.00
	Original Face:	Base	983,845.000	101.290466	28,930.36	104.326594	29,797.53	867.17	0.00
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	1,664.770	100.036041	1,665.37	100.274398	1,669.34	3.97	0.00
	Original Face:	Base	1,800,000.000	100.036041	1,665.37	100.274398	1,669.34	3.97	0.00

& 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
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	654,718.740	103.281971	676,206.42	101.244628	662,867.55	-13,338.87	0.10
	Original Face:	Base	5,200,000.000	103.281971	676,206.42	101.244628	662,867.55	-13,338.87	0.10
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	250,191.340	100.891450	252,421.67	98.146736	245,554.63	-6,867.04	0.04
	Original Face:	Base	2,680,283.000	100.891450	252,421.67	98.146736	245,554.63	-6,867.04	0.04
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	1,850,419.800	101.387139	1,876,087.69	98.141615	1,816,031.88	-60,055.81	0.27
	Original Face:	Base	15,000,000.000	101.387139	1,876,087.69	98.141615	1,816,031.88	-60,055.81	0.27
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	711,179.620	100.802533	716,887.07	98.138445	697,940.62	-18,946.45	0.10
	Original Face:	Base	4,200,000.000	100.802533	716,887.07	98.138445	697,940.62	-18,946.45	0.10
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	19,203.980	100.896012	19,376.05	101.941696	19,576.86	200.81	0.00
	Original Face:	Base	1,500,000.000	100.896012	19,376.05	101.941696	19,576.86	200.81	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	40,889.630	100.567968	41,121.87	101.715181	41,590.96	469.09	0.01
	Original Face:	Base	3,200,000.000	100.567968	41,121.87	101.715181	41,590.96	469.09	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	52,528.530	101.744995	53,445.15	100.357825	52,716.49	-728.66	0.01
	Original Face:	Base	765,534.000	101.744995	53,445.15	100.357825	52,716.49	-728.66	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	469,774.830	101.384604	476,279.35	98.121614	460,950.65	-15,328.70	0.07
	Original Face:	Base	5,157,070.000	101.384604	476,279.35	98.121614	460,950.65	-15,328.70	0.07
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	49,419.850	100.693325	49,762.49	102.409576	50,610.66	848.17	0.01
	Original Face:	Base	5,000,000.000	100.693325	49,762.49	102.409576	50,610.66	848.17	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	110,559.000	101.027750	111,695.27	101.753615	112,497.78	802.51	0.02
	Original Face:	Base	5,000,000.000	101.027750	111,695.27	101.753615	112,497.78	802.51	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	157,384.780	Local	103.096487	162,258.18	101.240555	159,337.22	-2,920.96	0.02
Original Face:	2,000,000.000	Base	103.096487	162,258.18	101.240555	159,337.22	-2,920.96	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	70,387.050	Local	102.938850	72,455.62	103.324631	72,727.16	271.54	0.01
Original Face:	5,000,000.000	Base	102.938850	72,455.62	103.324631	72,727.16	271.54	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	958,150.560	Local	105.823207	1,013,945.65	104.261746	998,984.50	-14,961.15	0.15
Original Face:	14,750,000.000	Base	105.823207	1,013,945.65	104.261746	998,984.50	-14,961.15	0.15
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	60,416.100	Local	100.602224	60,779.94	98.580827	59,558.69	-1,221.25	0.01
Original Face:	2,000,000.000	Base	100.602224	60,779.94	98.580827	59,558.69	-1,221.25	0.01
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	95.820154	1,916,403.08	-83,596.92	0.29
		Base	100.000000	2,000,000.00	95.820154	1,916,403.08	-83,596.92	0.29
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.396950	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.709680	2,991,290.40	-8,709.60	0.45
		Base	100.000000	3,000,000.00	99.709680	2,991,290.40	-8,709.60	0.45
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.549032	2,926,470.96	-73,529.04	0.44
		Base	100.000000	3,000,000.00	97.549032	2,926,470.96	-73,529.04	0.44
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	90.372905	2,711,187.15	-288,812.85	0.40
		Base	100.000000	3,000,000.00	90.372905	2,711,187.15	-288,812.85	0.40
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	90.169794	2,705,093.82	-294,906.18	0.40
		Base	100.000000	3,000,000.00	90.169794	2,705,093.82	-294,906.18	0.40
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	89.240743	2,677,222.29	-322,777.71	0.40
		Base	100.000000	3,000,000.00	89.240743	2,677,222.29	-322,777.71	0.40

& 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
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024		
	3,000,000.000	Local	99.956438	2,998,693.14	94.082225	2,822,466.75	-176,226.39	0.42
		Base	99.956438	2,998,693.14	94.082225	2,822,466.75	-176,226.39	0.42
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1				1.000000	15 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	95.615714	4,780,785.70	-219,214.30	0.71
		Base	100.000000	5,000,000.00	95.615714	4,780,785.70	-219,214.30	0.71
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				1.013111	31 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.181450	2,975,443.50	-24,556.50	0.44
		Base	100.000000	3,000,000.00	99.181450	2,975,443.50	-24,556.50	0.44
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125				2.125000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.239064	4,811,953.20	-188,046.80	0.72
		Base	100.000000	5,000,000.00	96.239064	4,811,953.20	-188,046.80	0.72
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	429,703.990	Local	98.988459	425,357.36	99.424420	427,230.70	1,873.34	0.06
Original Face:	4,000,000.000	Base	98.988459	425,357.36	99.424420	427,230.70	1,873.34	0.06
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	179,018.840	Local	99.234444	177,648.35	98.854970	176,969.02	-679.33	0.03
Original Face:	1,900,000.000	Base	99.234444	177,648.35	98.854970	176,969.02	-679.33	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	75,251.460	Local	99.608380	74,956.76	99.964070	75,224.42	267.66	0.01
Original Face:	3,050,000.000	Base	99.608380	74,956.76	99.964070	75,224.42	267.66	0.01
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	710,107.530	Local	99.372830	705,653.95	98.568800	699,944.47	-5,709.48	0.10
Original Face:	3,000,000.000	Base	99.372830	705,653.95	98.568800	699,944.47	-5,709.48	0.10
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	972,387.590	Local	102.802830	999,641.96	97.189700	945,060.58	-54,581.38	0.14
Original Face:	3,000,000.000	Base	102.802830	999,641.96	97.189700	945,060.58	-54,581.38	0.14
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	502,594.290	Local	100.401509	504,612.25	98.124227	493,166.76	-11,445.49	0.07
Original Face:	1,000,000.000	Base	100.401509	504,612.25	98.124227	493,166.76	-11,445.49	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
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
	319,543.280	Local	99.993340	319,522.00	99.938470	319,346.67	-175.33	0.05
Original Face:	2,750,000.000	Base	99.993340	319,522.00	99.938470	319,346.67	-175.33	0.05
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.420480	06 Aug 2024		
	3,000,000.000	Local	100.044059	3,001,321.76	100.455610	3,013,668.30	12,346.54	0.45
		Base	100.044059	3,001,321.76	100.455610	3,013,668.30	12,346.54	0.45
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.986602	1,999,732.04	93.723115	1,874,462.30	-125,269.74	0.28
		Base	99.986602	1,999,732.04	93.723115	1,874,462.30	-125,269.74	0.28
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.627391	2,988,821.74	100.040272	3,001,208.16	12,386.42	0.45
		Base	99.627391	2,988,821.74	100.040272	3,001,208.16	12,386.42	0.45
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
	2,000,000.000	Local	99.978479	1,999,569.58	97.715100	1,954,302.00	-45,267.58	0.29
Original Face:	2,000,000.000	Base	99.978479	1,999,569.58	97.715100	1,954,302.00	-45,267.58	0.29
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.928140	1,998,562.79	92.108461	1,842,169.22	-156,393.57	0.27
		Base	99.928140	1,998,562.79	92.108461	1,842,169.22	-156,393.57	0.27
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	90.712069	1,814,241.38	-185,758.62	0.27
		Base	100.000000	2,000,000.00	90.712069	1,814,241.38	-185,758.62	0.27
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	99.858099	5,991,485.94	-8,514.06	0.89
		Base	100.000000	6,000,000.00	99.858099	5,991,485.94	-8,514.06	0.89
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5				2.500000	01 May 2023		
	6,000,000.000	Local	100.000000	6,000,000.00	99.682106	5,980,926.36	-19,073.64	0.89
		Base	100.000000	6,000,000.00	99.682106	5,980,926.36	-19,073.64	0.89
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.987232	2,999,616.96	98.888000	2,966,640.00	-32,976.96	0.44
		Base	99.987232	2,999,616.96	98.888000	2,966,640.00	-32,976.96	0.44

& 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
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
		Local	3,000,000.000	99.989917	2,999,697.50	99.550942	2,986,528.26	-13,169.24	0.44
		Base		99.989917	2,999,697.50	99.550942	2,986,528.26	-13,169.24	0.44
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	2,335,000.000	99.993493	2,334,848.07	96.954892	2,263,896.73	-70,951.34	0.34
		Base		99.993493	2,334,848.07	96.954892	2,263,896.73	-70,951.34	0.34
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	5,000,000.000	99.959167	4,997,958.35	95.341994	4,767,099.70	-230,858.65	0.71
		Base		99.959167	4,997,958.35	95.341994	4,767,099.70	-230,858.65	0.71
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
		Local	2,000,000.000	99.924568	1,998,491.35	94.381335	1,887,626.70	-110,864.65	0.28
		Base		99.924568	1,998,491.35	94.381335	1,887,626.70	-110,864.65	0.28
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
		Local	3,000,000.000	99.883995	2,996,519.84	94.569678	2,837,090.34	-159,429.50	0.42
		Base		99.883995	2,996,519.84	94.569678	2,837,090.34	-159,429.50	0.42
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	2,000,000.000	99.934859	1,998,697.18	95.933904	1,918,678.08	-80,019.10	0.29
		Base		99.934859	1,998,697.18	95.933904	1,918,678.08	-80,019.10	0.29
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	5,000,000.000	99.876430	4,993,821.52	95.977510	4,798,875.50	-194,946.02	0.71
		Base		99.876430	4,993,821.52	95.977510	4,798,875.50	-194,946.02	0.71
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
		Local	5,000,000.000	99.804092	4,990,204.62	96.086460	4,804,323.00	-185,881.62	0.71
		Base		99.804092	4,990,204.62	96.086460	4,804,323.00	-185,881.62	0.71
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	4,000,000.000	99.995742	3,999,829.69	98.430045	3,937,201.80	-62,627.89	0.59
		Base		99.995742	3,999,829.69	98.430045	3,937,201.80	-62,627.89	0.59
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					1.309573	21 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.077360	3,002,320.80	2,320.80	0.45
		Base		100.000000	3,000,000.00	100.077360	3,002,320.80	2,320.80	0.45

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
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.584585	4,879,229.25	-120,770.75	0.73
		Base	100.000000	5,000,000.00	97.584585	4,879,229.25	-120,770.75	0.73
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.031420	2,000,628.40	628.40	0.30
		Base	100.000000	2,000,000.00	100.031420	2,000,628.40	628.40	0.30
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.962753	1,999,255.05	90.386487	1,807,729.74	-191,525.31	0.27
		Base	99.962753	1,999,255.05	90.386487	1,807,729.74	-191,525.31	0.27
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.972723	1,999,454.46	97.333783	1,946,675.66	-52,778.80	0.29
		Base	99.972723	1,999,454.46	97.333783	1,946,675.66	-52,778.80	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.993809	2,999,814.27	92.500748	2,775,022.44	-224,791.83	0.41
		Base	99.993809	2,999,814.27	92.500748	2,775,022.44	-224,791.83	0.41
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.749999	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	99.805158	2,495,128.95	-4,871.05	0.37
		Base	100.000000	2,500,000.00	99.805158	2,495,128.95	-4,871.05	0.37
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.968967	1,999,379.33	91.478558	1,829,571.16	-169,808.17	0.27
		Base	99.968967	1,999,379.33	91.478558	1,829,571.16	-169,808.17	0.27
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.436407	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.795247	2,993,857.41	-6,142.59	0.45
		Base	100.000000	3,000,000.00	99.795247	2,993,857.41	-6,142.59	0.45
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				0.780019	10 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.294921	3,008,847.63	8,847.63	0.45
		Base	100.000000	3,000,000.00	100.294921	3,008,847.63	8,847.63	0.45
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.983140	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.766186	4,988,309.30	-11,690.70	0.74
		Base	100.000000	5,000,000.00	99.766186	4,988,309.30	-11,690.70	0.74

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	96.182000	2,885,460.00	-114,540.00	0.43
		Base		100.000000	3,000,000.00	96.182000	2,885,460.00	-114,540.00	0.43
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	92.878000	2,786,340.00	-213,660.00	0.41
		Base		100.000000	3,000,000.00	92.878000	2,786,340.00	-213,660.00	0.41
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					1.583000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	2,000,000.000	99.891838	1,997,836.75	93.881336	1,877,626.72	-120,210.03	0.28
		Base		99.891838	1,997,836.75	93.881336	1,877,626.72	-120,210.03	0.28
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	2,000,000.000	99.989606	1,999,792.12	94.781607	1,895,632.14	-104,159.98	0.28
		Base		99.989606	1,999,792.12	94.781607	1,895,632.14	-104,159.98	0.28
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					1.238707	03 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.047128	3,001,413.84	1,413.84	0.45
		Base		100.000000	3,000,000.00	100.047128	3,001,413.84	1,413.84	0.45
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.794860	13 Nov 2023		
		Local	1,950,000.000	100.128932	1,952,514.17	100.456726	1,958,906.16	6,391.99	0.29
		Base		100.128932	1,952,514.17	100.456726	1,958,906.16	6,391.99	0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	2,000,000.000	99.889464	1,997,789.28	97.122850	1,942,457.00	-55,332.28	0.29
		Base		99.889464	1,997,789.28	97.122850	1,942,457.00	-55,332.28	0.29
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.995090	2,999,852.70	100.610466	3,018,313.98	18,461.28	0.45
		Base		99.995090	2,999,852.70	100.610466	3,018,313.98	18,461.28	0.45
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
		Local	3,000,000.000	99.999449	2,999,983.48	99.999690	2,999,990.70	7.22	0.45
		Base		99.999449	2,999,983.48	99.999690	2,999,990.70	7.22	0.45

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
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.562476	14 Feb 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.093758	2,001,875.16	1,875.16	0.30
		Base		100.000000	2,000,000.00	100.093758	2,001,875.16	1,875.16	0.30
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					1.486290	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.037984	3,001,139.52	1,139.52	0.45
		Base		100.000000	3,000,000.00	100.037984	3,001,139.52	1,139.52	0.45
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	96.962367	2,908,871.01	-91,128.99	0.43
		Base		100.000000	3,000,000.00	96.962367	2,908,871.01	-91,128.99	0.43
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.547450	04 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.370925	2,981,127.75	-18,872.25	0.44
		Base		100.000000	3,000,000.00	99.370925	2,981,127.75	-18,872.25	0.44
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	92.912283	2,787,368.49	-212,631.51	0.41
		Base		100.000000	3,000,000.00	92.912283	2,787,368.49	-212,631.51	0.41
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	90.719074	2,721,572.22	-278,427.78	0.40
		Base		100.000000	3,000,000.00	90.719074	2,721,572.22	-278,427.78	0.40
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	3,000,000.000	99.970593	2,999,117.78	97.512121	2,925,363.63	-73,754.15	0.44
		Base		99.970593	2,999,117.78	97.512121	2,925,363.63	-73,754.15	0.44
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.962631	4,998,131.55	95.964332	4,798,216.60	-199,914.95	0.71
		Base		99.962631	4,998,131.55	95.964332	4,798,216.60	-199,914.95	0.71
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.580000	13 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.991000	2,999,730.00	-270.00	0.45
		Base		100.000000	3,000,000.00	99.991000	2,999,730.00	-270.00	0.45
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	5,000,000.000	99.962118	4,998,105.91	98.095320	4,904,766.00	-93,339.91	0.73
		Base		99.962118	4,998,105.91	98.095320	4,904,766.00	-93,339.91	0.73

& 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
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	3,000,000.000	99.991183	2,999,735.48	97.248561	2,917,456.83	-82,278.65	0.43
		Base		99.991183	2,999,735.48	97.248561	2,917,456.83	-82,278.65	0.43
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.883660	2,996,509.79	94.895586	2,846,867.58	-149,642.21	0.42
		Base		99.883660	2,996,509.79	94.895586	2,846,867.58	-149,642.21	0.42
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.959041	999,590.41	98.563609	985,636.09	-13,954.32	0.15
		Base		99.959041	999,590.41	98.563609	985,636.09	-13,954.32	0.15
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.067290	2,001,345.79	100.418949	2,008,378.98	7,033.19	0.30
		Base		100.067290	2,001,345.79	100.418949	2,008,378.98	7,033.19	0.30
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					1.042860	09 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.023998	5,001,199.90	1,199.90	0.74
		Base		100.000000	5,000,000.00	100.023998	5,001,199.90	1,199.90	0.74
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	5,000,000.000	99.955986	4,997,799.28	98.324234	4,916,211.70	-81,587.58	0.73
		Base		99.955986	4,997,799.28	98.324234	4,916,211.70	-81,587.58	0.73
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	3,000,000.000	99.931038	2,997,931.15	94.267448	2,828,023.44	-169,907.71	0.42
		Base		99.931038	2,997,931.15	94.267448	2,828,023.44	-169,907.71	0.42
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.596107	1,991,922.13	91.218750	1,824,375.00	-167,547.13	0.27
		Base		99.596107	1,991,922.13	91.218750	1,824,375.00	-167,547.13	0.27
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	3,000,000.000	99.988677	2,999,660.30	98.459001	2,953,770.03	-45,890.27	0.44
		Base		99.988677	2,999,660.30	98.459001	2,953,770.03	-45,890.27	0.44
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
		Local	3,250,000.000	99.986966	3,249,576.38	98.462380	3,200,027.35	-49,549.03	0.48
Original Face:		Base	3,250,000.000	99.986966	3,249,576.38	98.462380	3,200,027.35	-49,549.03	0.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					1.079570	20 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.665679	2,989,970.37	-10,029.63	0.44
		Base		100.000000	3,000,000.00	99.665679	2,989,970.37	-10,029.63	0.44
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	2,000,000.000	99.996217	1,999,924.34	96.093272	1,921,865.44	-78,058.90	0.29
		Base		99.996217	1,999,924.34	96.093272	1,921,865.44	-78,058.90	0.29
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	2,000,000.000	99.847424	1,996,948.47	91.722481	1,834,449.62	-162,498.85	0.27
		Base		99.847424	1,996,948.47	91.722481	1,834,449.62	-162,498.85	0.27
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	142,554.350	99.993855	142,545.59	100.215150	142,861.06	315.47	0.02
Original Face:		Base	2,000,000.000	99.993855	142,545.59	100.215150	142,861.06	315.47	0.02
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	1,395,807.990	99.994180	1,395,726.76	99.994790	1,395,735.27	8.51	0.21
Original Face:		Base	2,000,000.000	99.994180	1,395,726.76	99.994790	1,395,735.27	8.51	0.21
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	3,000,000.000	99.921775	2,997,653.24	96.033111	2,880,993.33	-116,659.91	0.43
		Base		99.921775	2,997,653.24	96.033111	2,880,993.33	-116,659.91	0.43
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.948777	1,998,975.53	100.095393	2,001,907.86	2,932.33	0.30
		Base		99.948777	1,998,975.53	100.095393	2,001,907.86	2,932.33	0.30
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
		Local	2,000,000.000	99.994823	1,999,896.45	100.207899	2,004,157.98	4,261.53	0.30
		Base		99.994823	1,999,896.45	100.207899	2,004,157.98	4,261.53	0.30
US DOLLAR Total									
		Local	466,219,161.230		466,432,879.94		449,146,741.22	-17,286,138.72	66.82
Original Face:		Base	182,673,032.000		466,432,879.94		449,146,741.22	-17,286,138.72	66.82
FIXED INCOME Total									
		Base	466,219,161.230		466,432,879.94		449,146,741.22	-17,286,138.72	66.82

& 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
Original Face:		182,673,032.000						

& 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									
		678,654,433.640	Base		678,712,512.36		661,130,267.91	-17,582,244.45	100.00
	Original Face:	182,673,032.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			94,120.560	1.000000	94,120.56	1.000000	94,120.56	0.00	0.04
		Base		1.000000	94,120.56	1.000000	94,120.56	0.00	0.04
US DOLLAR Total									
			94,120.560		94,120.56		94,120.56	0.00	0.04
		Base			94,120.56		94,120.56	0.00	0.04
CASH Total									
			94,120.560	Base	94,120.56		94,120.56	0.00	0.04
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912796M71	TREASURY BILL 09/22 0.00000					0.073000	08 Sep 2022		
			5,000,000.000	99.973639	4,998,681.94	99.612400	4,980,620.00	-18,061.94	1.92
		Base		99.973639	4,998,681.94	99.612400	4,980,620.00	-18,061.94	1.92
942PVNII4	WAM AZ 7 WAM AZR 7					0.250000	15 Dec 2022		
			2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.77
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.77
95763A914	WESTERN ALLIANCE BANCORP PP					0.250000	23 Jun 2022		
			5,004,983.710	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.93
		Base		100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.93
979QHR003	SOUTH STREET REPO					0.290000	02 May 2022		
			23,000,000.000	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	8.87
		Base		100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	8.87
US DOLLAR Total									
			35,004,983.710		35,003,665.65		34,985,603.71	-18,061.94	13.49
		Base			35,003,665.65		34,985,603.71	-18,061.94	13.49

& 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 Total									
			35,004,983.710		35,003,665.65		34,985,603.71	-18,061.94	13.49
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
			481,736.550	102.453777	493,557.29	98.546478	474,734.40	-18,822.89	0.18
Original Face:		Base	5,000,000.000	102.453777	493,557.29	98.546478	474,734.40	-18,822.89	0.18
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
			377,772.500	101.861252	384,803.80	97.414816	368,006.39	-16,797.41	0.14
Original Face:		Base	4,372,786.000	101.861252	384,803.80	97.414816	368,006.39	-16,797.41	0.14
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
			468,457.150	101.644558	476,161.20	97.414633	456,345.81	-19,815.39	0.18
Original Face:		Base	5,000,000.000	101.644558	476,161.20	97.414633	456,345.81	-19,815.39	0.18
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
			295,967.080	102.700902	303,960.86	100.359390	297,030.76	-6,930.10	0.11
Original Face:		Base	4,169,641.000	102.700902	303,960.86	100.359390	297,030.76	-6,930.10	0.11
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
			204,735.980	101.066603	206,919.70	95.171172	194,849.63	-12,070.07	0.08
Original Face:		Base	2,000,000.000	101.066603	206,919.70	95.171172	194,849.63	-12,070.07	0.08
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
			123,469.330	101.756258	125,637.77	98.415698	121,513.20	-4,124.57	0.05
Original Face:		Base	2,910,888.000	101.756258	125,637.77	98.415698	121,513.20	-4,124.57	0.05
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.625000	20 Sep 2040		
			389,012.460	102.822748	399,993.30	101.755915	395,843.19	-4,150.11	0.15
Original Face:		Base	9,450,000.000	102.822748	399,993.30	101.755915	395,843.19	-4,150.11	0.15
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
			253,020.870	100.847930	255,166.31	96.514976	244,203.03	-10,963.28	0.09
Original Face:		Base	2,500,000.000	100.847930	255,166.31	96.514976	244,203.03	-10,963.28	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	184,727.800	100.827872	186,257.11	97.418484	179,959.02	-6,298.09	0.07
	Original Face:	Base	1,500,000.000	100.827872	186,257.11	97.418484	179,959.02	-6,298.09	0.07
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	332,553.420	104.947082	349,005.11	103.826750	345,279.41	-3,725.70	0.13
	Original Face:	Base	5,872,458.000	104.947082	349,005.11	103.826750	345,279.41	-3,725.70	0.13
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	5,724.660	100.956214	5,779.40	101.813142	5,828.46	49.06	0.00
	Original Face:	Base	1,000,000.000	100.956214	5,779.40	101.813142	5,828.46	49.06	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	23,678.000	104.119225	24,653.35	104.379561	24,714.99	61.64	0.01
	Original Face:	Base	1,000,000.000	104.119225	24,653.35	104.379561	24,714.99	61.64	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	37.840	100.211416	37.92	100.390614	37.99	0.07	0.00
	Original Face:	Base	25,000.000	100.211416	37.92	100.390614	37.99	0.07	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	47,564.980	102.928793	48,958.06	106.693515	50,748.75	1,790.69	0.02
	Original Face:	Base	2,000,000.000	102.928793	48,958.06	106.693515	50,748.75	1,790.69	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB					0.942430	20 Sep 2063		
		Local	535,286.650	100.412394	537,494.14	99.931250	534,918.64	-2,575.50	0.21
	Original Face:	Base	1,500,000.000	100.412394	537,494.14	99.931250	534,918.64	-2,575.50	0.21
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB					0.892430	20 Feb 2064		
		Local	616,709.910	100.363800	618,953.50	99.863880	615,870.44	-3,083.06	0.24
	Original Face:	Base	1,530,000.000	100.363800	618,953.50	99.863880	615,870.44	-3,083.06	0.24
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB					1.031130	20 Jun 2067		
		Local	710,478.800	101.957629	724,387.34	100.120530	711,335.14	-13,052.20	0.27
	Original Face:	Base	1,200,000.000	101.957629	724,387.34	100.120530	711,335.14	-13,052.20	0.27
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	74,324.220	100.941752	75,024.17	100.191490	74,466.54	-557.63	0.03
	Original Face:	Base	2,720,000.000	100.941752	75,024.17	100.191490	74,466.54	-557.63	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
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,014,757.770	Local	101.908252	1,034,121.91	96.159030	975,781.23	-58,340.68	0.38
Original Face:	4,400,000.000	Base	101.908252	1,034,121.91	96.159030	975,781.23	-58,340.68	0.38
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	322,278.000	Local	99.406633	320,365.71	99.424420	320,423.03	57.32	0.12
Original Face:	3,000,000.000	Base	99.406633	320,365.71	99.424420	320,423.03	57.32	0.12
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	155,712.340	Local	100.566609	156,594.62	96.636200	150,474.49	-6,120.13	0.06
Original Face:	1,000,000.000	Base	100.566609	156,594.62	96.636200	150,474.49	-6,120.13	0.06
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	73,751.360	Local	101.217333	74,649.16	98.646670	72,753.26	-1,895.90	0.03
Original Face:	1,000,000.000	Base	101.217333	74,649.16	98.646670	72,753.26	-1,895.90	0.03
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	99.903920	0.01	0.00	0.00
		Base	100.000000	0.01	99.903920	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	237,238.050	Local	100.683971	238,860.69	95.792660	227,256.64	-11,604.05	0.09
Original Face:	1,000,000.000	Base	100.683971	238,860.69	95.792660	227,256.64	-11,604.05	0.09
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	124,416.130	Local	100.765496	125,368.53	97.741200	121,605.82	-3,762.71	0.05
Original Face:	1,000,000.000	Base	100.765496	125,368.53	97.741200	121,605.82	-3,762.71	0.05
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	681.660	Local	100.842062	687.40	99.915560	681.08	-6.32	0.00
Original Face:	1,000,000.000	Base	100.842062	687.40	99.915560	681.08	-6.32	0.00
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	97.438960	0.03	-0.06	0.00
		Base	300.000000	0.09	97.438960	0.03	-0.06	0.00
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	2,200,916.600	Local	100.793390	2,218,378.45	97.389739	2,143,466.93	-74,911.52	0.83
Original Face:	4,000,000.000	Base	100.793390	2,218,378.45	97.389739	2,143,466.93	-74,911.52	0.83

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	972,387.590	Local	102.802830	999,641.96	97.189700	945,060.58	-54,581.38	0.36
Original Face:	3,000,000.000	Base	102.802830	999,641.96	97.189700	945,060.58	-54,581.38	0.36
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,005,188.580	Local	100.338254	1,008,588.67	98.124227	986,333.52	-22,255.15	0.38
Original Face:	2,000,000.000	Base	100.338254	1,008,588.67	98.124227	986,333.52	-22,255.15	0.38
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	477,009.600	Local	100.065963	477,324.25	97.594900	465,537.04	-11,787.21	0.18
Original Face:	2,000,000.000	Base	100.065963	477,324.25	97.594900	465,537.04	-11,787.21	0.18
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.788620	20 Apr 2071		
	1,559,386.160	Local	107.667602	1,678,953.68	100.742545	1,570,965.30	-107,988.38	0.61
Original Face:	1,978,780.000	Base	107.667602	1,678,953.68	100.742545	1,570,965.30	-107,988.38	0.61
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	980,940.080	Local	102.149193	1,002,022.38	84.804180	831,878.19	-170,144.19	0.32
Original Face:	2,000,000.000	Base	102.149193	1,002,022.38	84.804180	831,878.19	-170,144.19	0.32
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	2,920,317.040	Local	101.377872	2,960,555.27	89.447510	2,612,150.88	-348,404.39	1.01
Original Face:	3,185,000.000	Base	101.377872	2,960,555.27	89.447510	2,612,150.88	-348,404.39	1.01
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,383,355.730	Local	102.280709	1,414,906.05	84.388860	1,167,398.13	-247,507.92	0.45
Original Face:	2,000,000.000	Base	102.280709	1,414,906.05	84.388860	1,167,398.13	-247,507.92	0.45
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.487950	20 Jun 2036		
	1,509,025.050	Local	104.190026	1,572,253.59	94.362880	1,423,959.50	-148,294.09	0.55
Original Face:	2,000,000.000	Base	104.190026	1,572,253.59	94.362880	1,423,959.50	-148,294.09	0.55
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
	2,838,462.080	Local	102.761582	2,916,848.53	94.064780	2,669,993.11	-246,855.42	1.03
Original Face:	3,000,000.000	Base	102.761582	2,916,848.53	94.064780	2,669,993.11	-246,855.42	1.03
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				0.400000	20 Jan 2027		
	3,958,333.320	Local	100.000000	3,958,333.33	100.000000	3,958,333.32	-0.01	1.53
Original Face:	5,000,000.000	Base	100.000000	3,958,333.33	100.000000	3,958,333.32	-0.01	1.53

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
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.410000	15 Sep 2026		
	4,125,000.040	Local	100.000000	4,125,000.04	100.000000	4,125,000.04	0.00	1.59
Original Face:	5,500,000.000	Base	100.000000	4,125,000.04	100.000000	4,125,000.04	0.00	1.59
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.932667	1,998,653.33	96.740701	1,934,814.02	-63,839.31	0.75
		Base	99.932667	1,998,653.33	96.740701	1,934,814.02	-63,839.31	0.75
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	101.053997	3,031,619.91	94.807260	2,844,217.80	-187,402.11	1.10
		Base	101.053997	3,031,619.91	94.807260	2,844,217.80	-187,402.11	1.10
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,900,000.000	Local	101.081893	3,942,193.82	94.011970	3,666,466.83	-275,726.99	1.41
		Base	101.081893	3,942,193.82	94.011970	3,666,466.83	-275,726.99	1.41
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.643717	2,012,874.33	96.651030	1,933,020.60	-79,853.73	0.75
		Base	100.643717	2,012,874.33	96.651030	1,933,020.60	-79,853.73	0.75
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	5,000,000.000	Local	100.404070	5,020,203.52	98.797000	4,939,850.00	-80,353.52	1.90
		Base	100.404070	5,020,203.52	98.797000	4,939,850.00	-80,353.52	1.90
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	100.768265	1,840,225.00	94.160860	1,719,560.90	-120,664.10	0.66
		Base	100.768265	1,840,225.00	94.160860	1,719,560.90	-120,664.10	0.66
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.289470	4,011,578.78	97.652113	3,906,084.52	-105,494.26	1.51
		Base	100.289470	4,011,578.78	97.652113	3,906,084.52	-105,494.26	1.51
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	100.618536	2,817,319.00	94.698507	2,651,558.20	-165,760.80	1.02
		Base	100.618536	2,817,319.00	94.698507	2,651,558.20	-165,760.80	1.02
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	100.783262	3,023,497.85	92.788773	2,783,663.19	-239,834.66	1.07
		Base	100.783262	3,023,497.85	92.788773	2,783,663.19	-239,834.66	1.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000				0.010000	23 Jul 2022		
	6,500,000.000	Local	100.115676	6,507,518.92	99.755269	6,484,092.49	-23,426.43	2.50
		Base	100.115676	6,507,518.92	99.755269	6,484,092.49	-23,426.43	2.50
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	100.557512	2,513,937.81	94.569660	2,364,241.50	-149,696.31	0.91
		Base	100.557512	2,513,937.81	94.569660	2,364,241.50	-149,696.31	0.91
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	5,000,000.000	Local	100.229933	5,011,496.64	97.340552	4,867,027.60	-144,469.04	1.88
		Base	100.229933	5,011,496.64	97.340552	4,867,027.60	-144,469.04	1.88
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	5,000,000.000	Local	100.216641	5,010,832.06	99.415914	4,970,795.70	-40,036.36	1.92
		Base	100.216641	5,010,832.06	99.415914	4,970,795.70	-40,036.36	1.92
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	5,000,000.000	Local	99.963572	4,998,178.61	99.495201	4,974,760.05	-23,418.56	1.92
		Base	99.963572	4,998,178.61	99.495201	4,974,760.05	-23,418.56	1.92
912796P86	TREASURY BILL 12/21 0.00000					28 Dec 2021		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912796R50	TREASURY BILL 06/22 0.00000				0.010000	30 Jun 2022		
	3,000,000.000	Local	99.970167	2,999,105.00	99.880330	2,996,409.90	-2,695.10	1.16
		Base	99.970167	2,999,105.00	99.880330	2,996,409.90	-2,695.10	1.16
912796V30	TREASURY BILL 05/22 0.00000					31 May 2022		
	3,000,000.000	Local	99.975417	2,999,262.50	99.973618	2,999,208.54	-53.96	1.16
		Base	99.975417	2,999,262.50	99.973618	2,999,208.54	-53.96	1.16
912796V97	TREASURY BILL 06/22 0.00000					14 Jun 2022		
	2,000,000.000	Local	99.947445	1,998,948.89	99.944906	1,998,898.12	-50.77	0.77
		Base	99.947445	1,998,948.89	99.944906	1,998,898.12	-50.77	0.77
912796Y94	CASH MGMT BILL 12/21 0.00000					31 Dec 2021		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128284L1	US TREASURY N/B 04/23 2.75					2.750000	30 Apr 2023		
		Local	2,000,000.000	102.555609	2,051,112.17	100.585938	2,011,718.76	-39,393.41	0.78
		Base		102.555609	2,051,112.17	100.585938	2,011,718.76	-39,393.41	0.78
9128286Z8	US TREASURY N/B 06/24 1.75					1.750000	30 Jun 2024		
		Local	2,000,000.000	102.839111	2,056,782.21	97.882812	1,957,656.24	-99,125.97	0.75
		Base		102.839111	2,056,782.21	97.882812	1,957,656.24	-99,125.97	0.75
912828Q29	US TREASURY N/B 03/23 1.5					1.500000	31 Mar 2023		
		Local	2,000,000.000	101.227028	2,024,540.56	99.519531	1,990,390.62	-34,149.94	0.77
		Base		101.227028	2,024,540.56	99.519531	1,990,390.62	-34,149.94	0.77
912828R69	US TREASURY N/B 05/23 1.625					1.625000	31 May 2023		
		Local	2,000,000.000	101.548829	2,030,976.57	99.355469	1,987,109.38	-43,867.19	0.77
		Base		101.548829	2,030,976.57	99.355469	1,987,109.38	-43,867.19	0.77
912828S35	US TREASURY N/B 06/23 1.375					1.375000	30 Jun 2023		
		Local	3,000,000.000	101.423821	3,042,714.64	98.960938	2,968,828.14	-73,886.50	1.14
		Base		101.423821	3,042,714.64	98.960938	2,968,828.14	-73,886.50	1.14
912828S92	US TREASURY N/B 07/23 1.25					1.250000	31 Jul 2023		
		Local	2,000,000.000	101.282500	2,025,650.00	98.644531	1,972,890.62	-52,759.38	0.76
		Base		101.282500	2,025,650.00	98.644531	1,972,890.62	-52,759.38	0.76
912828YN4	US TREASURY FRN 10/21 VAR					0.355008	31 Oct 2021		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
912828YZ7	US TREASURY N/B 12/21 1.625					1.625000	31 Dec 2021		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
912828ZK9	US TREASURY FRN 04/22 VAR					1.006010	30 Apr 2022		
		Local	3,000,000.000	100.000000	3,000,000.01	100.000000	3,000,000.00	-0.01	1.16
		Base		100.000000	3,000,000.01	100.000000	3,000,000.00	-0.01	1.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		Local	2,000,000.000	99.899554	1,997,991.07	92.867188	1,857,343.76	-140,647.31	0.72
		Base		99.899554	1,997,991.07	92.867188	1,857,343.76	-140,647.31	0.72
912828ZR4	US TREASURY N/B 05/22 0.125					0.125000	31 May 2022		
		Local	2,000,000.000	99.998140	1,999,962.79	99.972106	1,999,442.12	-520.67	0.77
		Base		99.998140	1,999,962.79	99.972106	1,999,442.12	-520.67	0.77
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	2,000,000.000	99.510062	1,990,201.23	92.253906	1,845,078.12	-145,123.11	0.71
		Base		99.510062	1,990,201.23	92.253906	1,845,078.12	-145,123.11	0.71
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
		Local	2,000,000.000	100.042281	2,000,845.61	97.812500	1,956,250.00	-44,595.61	0.75
		Base		100.042281	2,000,845.61	97.812500	1,956,250.00	-44,595.61	0.75
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	2,000,000.000	99.833891	1,996,677.81	92.042969	1,840,859.38	-155,818.43	0.71
		Base		99.833891	1,996,677.81	92.042969	1,840,859.38	-155,818.43	0.71
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		Local	5,000,000.000	99.995810	4,999,790.48	99.912039	4,995,601.95	-4,188.53	1.93
		Base		99.995810	4,999,790.48	99.912039	4,995,601.95	-4,188.53	1.93
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
		Local	2,000,000.000	99.879042	1,997,580.83	97.148438	1,942,968.76	-54,612.07	0.75
		Base		99.879042	1,997,580.83	97.148438	1,942,968.76	-54,612.07	0.75
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	7,000,000.000	99.992819	6,999,497.35	99.656250	6,975,937.50	-23,559.85	2.69
		Base		99.992819	6,999,497.35	99.656250	6,975,937.50	-23,559.85	2.69
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.501175	1,990,023.50	91.582031	1,831,640.62	-158,382.88	0.71
		Base		99.501175	1,990,023.50	91.582031	1,831,640.62	-158,382.88	0.71
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
		Local	2,000,000.000	99.842444	1,996,848.87	96.914062	1,938,281.24	-58,567.63	0.75
		Base		99.842444	1,996,848.87	96.914062	1,938,281.24	-58,567.63	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
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.831250	1,996,625.00	91.371094	1,827,421.88	-169,203.12	0.70
		Base	99.831250	1,996,625.00	91.371094	1,827,421.88	-169,203.12	0.70
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	5,000,000.000	Local	99.992274	4,999,613.70	99.523438	4,976,171.90	-23,441.80	1.92
		Base	99.992274	4,999,613.70	99.523438	4,976,171.90	-23,441.80	1.92
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.863526	1,997,270.52	96.648438	1,932,968.76	-64,301.76	0.75
		Base	99.863526	1,997,270.52	96.648438	1,932,968.76	-64,301.76	0.75
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	2,000,000.000	Local	99.998782	1,999,975.64	99.328125	1,986,562.50	-13,413.14	0.77
		Base	99.998782	1,999,975.64	99.328125	1,986,562.50	-13,413.14	0.77
91282CAS0	US TREASURY FRN 10/22 VAR				0.947007	31 Oct 2022		
	3,000,000.000	Local	99.996955	2,999,908.66	100.096783	3,002,903.49	2,994.83	1.16
		Base	99.996955	2,999,908.66	100.096783	3,002,903.49	2,994.83	1.16
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.298456	1,985,969.12	91.167969	1,823,359.38	-162,609.74	0.70
		Base	99.298456	1,985,969.12	91.167969	1,823,359.38	-162,609.74	0.70
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.005375	2,000,107.50	96.582031	1,931,640.62	-68,466.88	0.74
		Base	100.005375	2,000,107.50	96.582031	1,931,640.62	-68,466.88	0.74
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	10,000,000.000	Local	99.984817	9,998,481.74	99.148438	9,914,843.80	-83,637.94	3.82
		Base	99.984817	9,998,481.74	99.148438	9,914,843.80	-83,637.94	3.82
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.823390	1,996,467.80	91.359375	1,827,187.50	-169,280.30	0.70
		Base	99.823390	1,996,467.80	91.359375	1,827,187.50	-169,280.30	0.70
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.864027	1,997,280.53	96.136719	1,922,734.38	-74,546.15	0.74
		Base	99.864027	1,997,280.53	96.136719	1,922,734.38	-74,546.15	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
		Local	2,000,000.000	99.656810	1,993,136.19	91.179688	1,823,593.76	-169,542.43	0.70
		Base		99.656810	1,993,136.19	91.179688	1,823,593.76	-169,542.43	0.70
91282CBD2	US TREASURY N/B 12/22 0.125					0.125000	31 Dec 2022		
		Local	12,000,000.000	99.988164	11,998,579.68	98.933594	11,872,031.28	-126,548.40	4.58
		Base		99.988164	11,998,579.68	98.933594	11,872,031.28	-126,548.40	4.58
91282CBE0	US TREASURY N/B 01/24 0.125					0.125000	15 Jan 2024		
		Local	2,000,000.000	99.819514	1,996,390.28	95.878906	1,917,578.12	-78,812.16	0.74
		Base		99.819514	1,996,390.28	95.878906	1,917,578.12	-78,812.16	0.74
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
		Local	5,000,000.000	99.956132	4,997,806.62	98.718750	4,935,937.50	-61,869.12	1.90
		Base		99.956132	4,997,806.62	98.718750	4,935,937.50	-61,869.12	1.90
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.699694	1,993,993.88	90.960938	1,819,218.76	-174,775.12	0.70
		Base		99.699694	1,993,993.88	90.960938	1,819,218.76	-174,775.12	0.70
91282CBK6	US TREASURY FRN 01/23 VAR					0.941007	31 Jan 2023		
		Local	2,000,000.000	99.996186	1,999,923.72	100.110670	2,002,213.40	2,289.68	0.77
		Base		99.996186	1,999,923.72	100.110670	2,002,213.40	2,289.68	0.77
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	2,000,000.000	99.838479	1,996,769.57	95.636719	1,912,734.38	-84,035.19	0.74
		Base		99.838479	1,996,769.57	95.636719	1,912,734.38	-84,035.19	0.74
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
		Local	5,000,000.000	99.979997	4,998,999.87	98.492188	4,924,609.40	-74,390.47	1.90
		Base		99.979997	4,998,999.87	98.492188	4,924,609.40	-74,390.47	1.90
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.692720	1,993,854.39	91.218750	1,824,375.00	-169,479.39	0.70
		Base		99.692720	1,993,854.39	91.218750	1,824,375.00	-169,479.39	0.70
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
		Local	2,000,000.000	99.817018	1,996,340.35	95.617188	1,912,343.76	-83,996.59	0.74
		Base		99.817018	1,996,340.35	95.617188	1,912,343.76	-83,996.59	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026		
	2,000,000.000	Local	99.332749	1,986,654.97	91.960938	1,839,218.76	-147,436.21	0.71
		Base	99.332749	1,986,654.97	91.960938	1,839,218.76	-147,436.21	0.71
91282CBU4	US TREASURY N/B 03/23 0.125				0.125000	31 Mar 2023		
	3,000,000.000	Local	99.965298	2,998,958.95	98.269531	2,948,085.93	-50,873.02	1.14
		Base	99.965298	2,998,958.95	98.269531	2,948,085.93	-50,873.02	1.14
91282CBX8	US TREASURY N/B 04/23 0.125				0.125000	30 Apr 2023		
	4,000,000.000	Local	99.930274	3,997,210.94	98.019531	3,920,781.24	-76,429.70	1.51
		Base	99.930274	3,997,210.94	98.019531	3,920,781.24	-76,429.70	1.51
91282CCD1	US TREASURY N/B 05/23 0.125				0.125000	31 May 2023		
	3,000,000.000	Local	99.976686	2,999,300.58	97.792969	2,933,789.07	-65,511.51	1.13
		Base	99.976686	2,999,300.58	97.792969	2,933,789.07	-65,511.51	1.13
91282CCU3	US TREASURY N/B 08/23 0.125				0.125000	31 Aug 2023		
	2,000,000.000	Local	99.885023	1,997,700.46	96.984375	1,939,687.50	-58,012.96	0.75
		Base	99.885023	1,997,700.46	96.984375	1,939,687.50	-58,012.96	0.75
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024		
	2,000,000.000	Local	99.823231	1,996,464.62	94.417969	1,888,359.38	-108,105.24	0.73
		Base	99.823231	1,996,464.62	94.417969	1,888,359.38	-108,105.24	0.73
91282CDA6	US TREASURY N/B 09/23 0.25				0.250000	30 Sep 2023		
	3,000,000.000	Local	99.932261	2,997,967.83	96.937500	2,908,125.00	-89,842.83	1.12
		Base	99.932261	2,997,967.83	96.937500	2,908,125.00	-89,842.83	1.12
91282CDE8	US TREASURY FRN 10/23 VAR				0.927007	31 Oct 2023		
	3,000,000.000	Local	99.930265	2,997,907.94	100.184057	3,005,521.71	7,613.77	1.16
		Base	99.930265	2,997,907.94	100.184057	3,005,521.71	7,613.77	1.16
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	2,000,000.000	Local	97.289780	1,945,795.59	96.804688	1,936,093.76	-9,701.83	0.75
		Base	97.289780	1,945,795.59	96.804688	1,936,093.76	-9,701.83	0.75
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023		
	2,000,000.000	Local	96.866606	1,937,332.12	96.968750	1,939,375.00	2,042.88	0.75
		Base	96.866606	1,937,332.12	96.968750	1,939,375.00	2,042.88	0.75

& 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
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
			2,000,000.000	99.769207	1,995,384.13	99.191406	1,983,828.12	-11,556.01	0.76
		Base		99.769207	1,995,384.13	99.191406	1,983,828.12	-11,556.01	0.76
US DOLLAR Total									
			230,510,610.400		231,227,019.09		224,304,700.13	-6,922,318.96	86.48
	Original Face:		101,814,553.000	Base	231,227,019.09		224,304,700.13	-6,922,318.96	86.48
FIXED INCOME Total									
			230,510,610.400	Base	231,227,019.09		224,304,700.13	-6,922,318.96	86.48
	Original Face:		101,814,553.000						

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		265,609,714.670	Base		266,324,805.30		259,384,424.40	-6,940,380.90	100.00
	Original Face:	101,814,553.000							

& 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									
			-36,851.240	Local	1.000000	-36,851.24	1.000000	-36,851.24	0.00	0.00
				Base	1.000000	-36,851.24	1.000000	-36,851.24	0.00	0.00
US DOLLAR Total										
			-36,851.240	Local		-36,851.24		-36,851.24	0.00	0.00
				Base		-36,851.24		-36,851.24	0.00	0.00
CASH Total										
			-36,851.240	Base		-36,851.24		-36,851.24	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						0.313097	31 Dec 2030		
			4,713,924.590	Local	100.000000	4,713,924.59	100.000000	4,713,924.59	0.00	0.19
				Base	100.000000	4,713,924.59	100.000000	4,713,924.59	0.00	0.19
US DOLLAR Total										
			4,713,924.590	Local		4,713,924.59		4,713,924.59	0.00	0.19
				Base		4,713,924.59		4,713,924.59	0.00	0.19
CASH EQUIVALENT Total										
			4,713,924.590	Base		4,713,924.59		4,713,924.59	0.00	0.19
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1									
			42,926.000	Local	21.580555	926,366.90	57.280000	2,458,801.28	1,532,434.38	0.10
				Base	21.580555	926,366.90	57.280000	2,458,801.28	1,532,434.38	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	47,587.000	19.673309	936,193.75	20.420000	971,726.54	35,532.79	0.04
		Base		19.673309	936,193.75	20.420000	971,726.54	35,532.79	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	509,692.000	25.931077	13,216,862.69	18.860000	9,612,791.12	-3,604,071.57	0.38
		Base		25.931077	13,216,862.69	18.860000	9,612,791.12	-3,604,071.57	0.38
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	126,211.000	35.194451	4,441,926.81	113.500000	14,324,948.50	9,883,021.69	0.57
		Base		35.194451	4,441,926.81	113.500000	14,324,948.50	9,883,021.69	0.57
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	126,183.000	46.063921	5,812,483.73	146.880000	18,533,759.04	12,721,275.31	0.74
		Base		46.063921	5,812,483.73	146.880000	18,533,759.04	12,721,275.31	0.74
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,247.000	363.828596	1,181,351.45	286.580000	930,525.26	-250,826.19	0.04
		Base		363.828596	1,181,351.45	286.580000	930,525.26	-250,826.19	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	55,594.000	40.357502	2,243,634.96	75.600000	4,202,906.40	1,959,271.44	0.17
		Base		40.357502	2,243,634.96	75.600000	4,202,906.40	1,959,271.44	0.17
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	33,749.000	70.220653	2,369,876.82	395.950000	13,362,916.55	10,993,039.73	0.53
		Base		70.220653	2,369,876.82	395.950000	13,362,916.55	10,993,039.73	0.53
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	4,461.000	158.521307	707,163.55	199.630000	890,549.43	183,385.88	0.04
		Base		158.521307	707,163.55	199.630000	890,549.43	183,385.88	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	116,685.000	26.486557	3,090,583.95	85.520000	9,978,901.20	6,888,317.25	0.40
		Base		26.486557	3,090,583.95	85.520000	9,978,901.20	6,888,317.25	0.40
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	21,491.000	37.075182	796,782.74	119.270000	2,563,231.57	1,766,448.83	0.10
		Base		37.075182	796,782.74	119.270000	2,563,231.57	1,766,448.83	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	15,816.000	90.703948	1,434,573.64	234.070000	3,702,051.12	2,267,477.48	0.15
		Base		90.703948	1,434,573.64	234.070000	3,702,051.12	2,267,477.48	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	11,597.000	49.604259	575,260.59	112.280000	1,302,111.16	726,850.57	0.05
		Base		49.604259	575,260.59	112.280000	1,302,111.16	726,850.57	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	8,981.000	63.600696	571,197.85	54.390000	488,476.59	-82,721.26	0.02
		Base		63.600696	571,197.85	54.390000	488,476.59	-82,721.26	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,349.000	94.152247	786,077.11	192.830000	1,609,937.67	823,860.56	0.06
		Base		94.152247	786,077.11	192.830000	1,609,937.67	823,860.56	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	10,383.000	136.760757	1,419,986.94	182.160000	1,891,367.28	471,380.34	0.08
		Base		136.760757	1,419,986.94	182.160000	1,891,367.28	471,380.34	0.08
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,234.000	183.253445	959,148.53	289.910000	1,517,388.94	558,240.41	0.06
		Base		183.253445	959,148.53	289.910000	1,517,388.94	558,240.41	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	17,870.000	41.905258	748,846.96	58.810000	1,050,934.70	302,087.74	0.04
		Base		41.905258	748,846.96	58.810000	1,050,934.70	302,087.74	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	20,076.000	44.888827	901,188.10	126.540000	2,540,417.04	1,639,228.94	0.10
		Base		44.888827	901,188.10	126.540000	2,540,417.04	1,639,228.94	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	19,873.000	451.836080	8,979,338.42	2,299.330000	45,694,585.09	36,715,246.67	1.82
		Base		451.836080	8,979,338.42	2,299.330000	45,694,585.09	36,715,246.67	1.82
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	21,470.000	457.507607	9,822,688.33	2,282.190000	48,998,619.30	39,175,930.97	1.95
		Base		457.507607	9,822,688.33	2,282.190000	48,998,619.30	39,175,930.97	1.95

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
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	130,444.000	Local	21.240292	2,770,668.61	55.570000	7,248,773.08	4,478,104.47	0.29
		Base	21.240292	2,770,668.61	55.570000	7,248,773.08	4,478,104.47	0.29
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	31,217.000	Local	536.444723	16,746,194.92	2,485.630000	77,593,911.71	60,847,716.79	3.09
		Base	536.444723	16,746,194.92	2,485.630000	77,593,911.71	60,847,716.79	3.09
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	18,387.000	Local	45.675092	839,827.92	92.900000	1,708,152.30	868,324.38	0.07
		Base	45.675092	839,827.92	92.900000	1,708,152.30	868,324.38	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
	46,217.000	Local	20.532389	948,945.41	18.770000	867,493.09	-81,452.32	0.03
		Base	20.532389	948,945.41	18.770000	867,493.09	-81,452.32	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	35,948.000	Local	44.302493	1,592,586.03	99.110000	3,562,806.28	1,970,220.25	0.14
		Base	44.302493	1,592,586.03	99.110000	3,562,806.28	1,970,220.25	0.14
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	44,007.000	Local	50.819242	2,236,402.39	174.710000	7,688,462.97	5,452,060.58	0.31
		Base	50.819242	2,236,402.39	174.710000	7,688,462.97	5,452,060.58	0.31
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	59,263.000	Local	101.208896	5,997,942.79	58.510000	3,467,478.13	-2,530,464.66	0.14
		Base	101.208896	5,997,942.79	58.510000	3,467,478.13	-2,530,464.66	0.14
03027X100	AMERICAN TOWER CORP REIT USD.01							
	32,505.000	Local	81.020934	2,633,585.47	241.020000	7,834,355.10	5,200,769.63	0.31
		Base	81.020934	2,633,585.47	241.020000	7,834,355.10	5,200,769.63	0.31
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	12,957.000	Local	75.751785	981,515.88	154.080000	1,996,414.56	1,014,898.68	0.08
		Base	75.751785	981,515.88	154.080000	1,996,414.56	1,014,898.68	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	10,741.000	Local	36.258217	389,449.51	151.290000	1,625,005.89	1,235,556.38	0.06
		Base	36.258217	389,449.51	151.290000	1,625,005.89	1,235,556.38	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	7,935.000	Local	49.193936	390,353.88	265.490000	2,106,663.15	1,716,309.27	0.08
		Base	49.193936	390,353.88	265.490000	2,106,663.15	1,716,309.27	0.08
031100100	AMETEK INC COMMON STOCK USD.01							
	16,511.000	Local	52.823036	872,161.14	126.260000	2,084,678.86	1,212,517.72	0.08
		Base	52.823036	872,161.14	126.260000	2,084,678.86	1,212,517.72	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
	40,203.000	Local	78.105261	3,140,065.81	233.190000	9,374,937.57	6,234,871.76	0.37
		Base	78.105261	3,140,065.81	233.190000	9,374,937.57	6,234,871.76	0.37
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	42,727.000	Local	15.825043	676,156.61	71.500000	3,054,980.50	2,378,823.89	0.12
		Base	15.825043	676,156.61	71.500000	3,054,980.50	2,378,823.89	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	37,586.000	Local	66.766659	2,509,491.66	154.380000	5,802,526.68	3,293,035.02	0.23
		Base	66.766659	2,509,491.66	154.380000	5,802,526.68	3,293,035.02	0.23
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,228.000	Local	145.383823	905,450.45	275.690000	1,716,997.32	811,546.87	0.07
		Base	145.383823	905,450.45	275.690000	1,716,997.32	811,546.87	0.07
036752103	ANTHEM INC COMMON STOCK USD.01							
	17,324.000	Local	84.727453	1,467,818.40	501.930000	8,695,435.32	7,227,616.92	0.35
		Base	84.727453	1,467,818.40	501.930000	8,695,435.32	7,227,616.92	0.35
03743Q108	APA CORP COMMON STOCK USD.625							
	25,929.000	Local	62.121930	1,610,759.53	40.930000	1,061,273.97	-549,485.56	0.04
		Base	62.121930	1,610,759.53	40.930000	1,061,273.97	-549,485.56	0.04
037833100	APPLE INC COMMON STOCK USD.00001							
	1,107,453.000	Local	13.091915	14,498,681.05	157.650000	174,589,965.45	160,091,284.40	6.94
		Base	13.091915	14,498,681.05	157.650000	174,589,965.45	160,091,284.40	6.94
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	63,534.000	Local	26.203834	1,664,834.42	110.350000	7,010,976.90	5,346,142.48	0.28
		Base	26.203834	1,664,834.42	110.350000	7,010,976.90	5,346,142.48	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
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	39,930.000	Local	26.942207	1,075,802.34	89.560000	3,576,130.80	2,500,328.46	0.14
		Base	26.942207	1,075,802.34	89.560000	3,576,130.80	2,500,328.46	0.14
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	16,011.000	Local	73.524524	1,177,201.15	115.570000	1,850,391.27	673,190.12	0.07
		Base	73.524524	1,177,201.15	115.570000	1,850,391.27	673,190.12	0.07
04621X108	ASSURANT INC COMMON STOCK USD.01							
	4,067.000	Local	70.617691	287,202.15	181.880000	739,705.96	452,503.81	0.03
		Base	70.617691	287,202.15	181.880000	739,705.96	452,503.81	0.03
046353108	ASTRAZENECA PLC SPONS ADR ADR							
	35,885.000	Local	58.150000	2,086,712.75	66.400000	2,382,764.00	296,051.25	0.09
		Base	58.150000	2,086,712.75	66.400000	2,382,764.00	296,051.25	0.09
049560105	ATMOS ENERGY CORP COMMON STOCK							
	9,661.000	Local	98.478846	951,404.13	113.400000	1,095,557.40	144,153.27	0.04
		Base	98.478846	951,404.13	113.400000	1,095,557.40	144,153.27	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
	15,692.000	Local	59.561510	934,639.21	189.280000	2,970,181.76	2,035,542.55	0.12
		Base	59.561510	934,639.21	189.280000	2,970,181.76	2,035,542.55	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	30,053.000	Local	50.526170	1,518,463.00	218.180000	6,556,963.54	5,038,500.54	0.26
		Base	50.526170	1,518,463.00	218.180000	6,556,963.54	5,038,500.54	0.26
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,476.000	Local	285.703123	421,697.81	1,955.470000	2,886,273.72	2,464,575.91	0.11
		Base	285.703123	421,697.81	1,955.470000	2,886,273.72	2,464,575.91	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	9,974.000	Local	139.819199	1,394,556.69	227.480000	2,268,885.52	874,328.83	0.09
		Base	139.819199	1,394,556.69	227.480000	2,268,885.52	874,328.83	0.09
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	5,910.000	Local	58.423731	345,284.25	180.600000	1,067,346.00	722,061.75	0.04
		Base	58.423731	345,284.25	180.600000	1,067,346.00	722,061.75	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	64,608.000	Local	37.184878	2,402,440.62	31.020000	2,004,140.16	-398,300.46	0.08
		Base	37.184878	2,402,440.62	31.020000	2,004,140.16	-398,300.46	0.08
058498106	BALL CORP COMMON STOCK							
	23,118.000	Local	21.637857	500,223.98	81.160000	1,876,256.88	1,376,032.90	0.07
		Base	21.637857	500,223.98	81.160000	1,876,256.88	1,376,032.90	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	508,595.000	Local	24.420532	12,420,160.53	35.680000	18,146,669.60	5,726,509.07	0.72
		Base	24.420532	12,420,160.53	35.680000	18,146,669.60	5,726,509.07	0.72
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	52,932.000	Local	36.210889	1,916,714.76	42.060000	2,226,319.92	309,605.16	0.09
		Base	36.210889	1,916,714.76	42.060000	2,226,319.92	309,605.16	0.09
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	18,440.000	Local	29.841432	550,276.01	52.890000	975,291.60	425,015.59	0.04
		Base	29.841432	550,276.01	52.890000	975,291.60	425,015.59	0.04
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	35,737.000	Local	37.133021	1,327,022.77	71.060000	2,539,471.22	1,212,448.45	0.10
		Base	37.133021	1,327,022.77	71.060000	2,539,471.22	1,212,448.45	0.10
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	20,375.000	Local	141.763104	2,888,423.24	247.190000	5,036,496.25	2,148,073.01	0.20
		Base	141.763104	2,888,423.24	247.190000	5,036,496.25	2,148,073.01	0.20
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	14,944.000	Local	46.171303	689,983.95	66.490000	993,626.56	303,642.61	0.04
		Base	46.171303	689,983.95	66.490000	993,626.56	303,642.61	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	130,715.000	Local	101.059225	13,209,956.59	322.830000	42,198,723.45	28,988,766.86	1.68
		Base	101.059225	13,209,956.59	322.830000	42,198,723.45	28,988,766.86	1.68
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	15,490.000	Local	36.813119	570,235.22	89.930000	1,393,015.70	822,780.48	0.06
		Base	36.813119	570,235.22	89.930000	1,393,015.70	822,780.48	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
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,542.000	463.158625	714,190.60	512.060000	789,596.52	75,405.92	0.03
		Base		463.158625	714,190.60	512.060000	789,596.52	75,405.92	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	10,485.000	108.772913	1,140,483.99	207.440000	2,175,008.40	1,034,524.41	0.09
		Base		108.772913	1,140,483.99	207.440000	2,175,008.40	1,034,524.41	0.09
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	2,805.000	509.070360	1,427,942.36	379.690000	1,065,030.45	-362,911.91	0.04
		Base		509.070360	1,427,942.36	379.690000	1,065,030.45	-362,911.91	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,193.000	316.383678	3,224,898.83	624.680000	6,367,363.24	3,142,464.41	0.25
		Base		316.383678	3,224,898.83	624.680000	6,367,363.24	3,142,464.41	0.25
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	39,210.000	91.308160	3,580,192.94	148.840000	5,836,016.40	2,255,823.46	0.23
		Base		91.308160	3,580,192.94	148.840000	5,836,016.40	2,255,823.46	0.23
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,931.000	481.043849	1,409,939.52	2,210.310000	6,478,418.61	5,068,479.09	0.26
		Base		481.043849	1,409,939.52	2,210.310000	6,478,418.61	5,068,479.09	0.26
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,114.000	34.992855	598,867.72	36.830000	630,308.62	31,440.90	0.03
		Base		34.992855	598,867.72	36.830000	630,308.62	31,440.90	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,146.000	94.494670	958,742.92	117.600000	1,193,169.60	234,426.68	0.05
		Base		94.494670	958,742.92	117.600000	1,193,169.60	234,426.68	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	101,709.000	20.211719	2,055,713.72	42.110000	4,282,965.99	2,227,252.27	0.17
		Base		20.211719	2,055,713.72	42.110000	4,282,965.99	2,227,252.27	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	155,954.000	47.470426	7,403,202.77	75.270000	11,738,657.58	4,335,454.81	0.47
		Base		47.470426	7,403,202.77	75.270000	11,738,657.58	4,335,454.81	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
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
	8,330.000	Local	117.448472	978,345.77	144.130000	1,200,602.90	222,257.13	0.05
		Base	117.448472	978,345.77	144.130000	1,200,602.90	222,257.13	0.05
11135F101	BROADCOM INC COMMON STOCK							
	29,453.000	Local	205.839824	6,062,600.33	554.390000	16,328,448.67	10,265,848.34	0.65
		Base	205.839824	6,062,600.33	554.390000	16,328,448.67	10,265,848.34	0.65
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	16,731.000	Local	57.544737	962,780.99	61.980000	1,036,987.38	74,206.39	0.04
		Base	57.544737	962,780.99	61.980000	1,036,987.38	74,206.39	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
	13,043.000	Local	28.649033	373,669.34	67.440000	879,619.92	505,950.58	0.03
		Base	28.649033	373,669.34	67.440000	879,619.92	505,950.58	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
	7,612.000	Local	86.171094	655,934.37	112.980000	860,003.76	204,069.39	0.03
		Base	86.171094	655,934.37	112.980000	860,003.76	204,069.39	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
	23,887.000	Local	29.156791	696,468.26	83.040000	1,983,576.48	1,287,108.22	0.08
		Base	29.156791	696,468.26	83.040000	1,983,576.48	1,287,108.22	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01							
	9,687.000	Local	122.384779	1,185,541.35	163.180000	1,580,724.66	395,183.31	0.06
		Base	122.384779	1,185,541.35	163.180000	1,580,724.66	395,183.31	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
	15,308.000	Local	28.745562	440,037.06	96.830000	1,482,273.64	1,042,236.58	0.06
		Base	28.745562	440,037.06	96.830000	1,482,273.64	1,042,236.58	0.06
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
	9,278.000	Local	56.586015	525,005.05	106.150000	984,859.70	459,854.65	0.04
		Base	56.586015	525,005.05	106.150000	984,859.70	459,854.65	0.04
125523100	CIGNA CORP COMMON STOCK USD.01							
	23,106.000	Local	77.063845	1,780,637.21	246.780000	5,702,098.68	3,921,461.47	0.23
		Base	77.063845	1,780,637.21	246.780000	5,702,098.68	3,921,461.47	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
12572Q105	CME GROUP INC COMMON STOCK USD.01							
	25,652.000	Local	104.336285	2,676,434.37	219.340000	5,626,509.68	2,950,075.31	0.22
		Base	104.336285	2,676,434.37	219.340000	5,626,509.68	2,950,075.31	0.22
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	20,677.000	Local	25.774941	532,948.46	68.690000	1,420,303.13	887,354.67	0.06
		Base	25.774941	532,948.46	68.690000	1,420,303.13	887,354.67	0.06
126408103	CSX CORP COMMON STOCK USD1.0							
	158,309.000	Local	6.454363	1,021,783.74	34.340000	5,436,331.06	4,414,547.32	0.22
		Base	6.454363	1,021,783.74	34.340000	5,436,331.06	4,414,547.32	0.22
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	93,907.000	Local	48.777083	4,580,509.57	96.130000	9,027,279.91	4,446,770.34	0.36
		Base	48.777083	4,580,509.57	96.130000	9,027,279.91	4,446,770.34	0.36
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
	58,069.000	Local	19.856447	1,153,044.01	28.790000	1,671,806.51	518,762.50	0.07
		Base	19.856447	1,153,044.01	28.790000	1,671,806.51	518,762.50	0.07
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	19,781.000	Local	43.984077	870,049.03	150.850000	2,983,963.85	2,113,914.82	0.12
		Base	43.984077	870,049.03	150.850000	2,983,963.85	2,113,914.82	0.12
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	15,258.000	Local	88.282562	1,347,015.33	66.280000	1,011,300.24	-335,715.09	0.04
		Base	88.282562	1,347,015.33	66.280000	1,011,300.24	-335,715.09	0.04
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	7,296.000	Local	169.726001	1,238,320.90	156.890000	1,144,669.44	-93,651.46	0.05
		Base	169.726001	1,238,320.90	156.890000	1,144,669.44	-93,651.46	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	14,447.000	Local	39.500213	570,659.58	47.220000	682,187.34	111,527.76	0.03
		Base	39.500213	570,659.58	47.220000	682,187.34	111,527.76	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	29,614.000	Local	60.052199	1,778,385.83	124.620000	3,690,496.68	1,912,110.85	0.15
		Base	60.052199	1,778,385.83	124.620000	3,690,496.68	1,912,110.85	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	19,823.000	43.504893	862,397.50	58.050000	1,150,725.15	288,327.65	0.05
		Base		43.504893	862,397.50	58.050000	1,150,725.15	288,327.65	0.05
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	11,568.000	30.179241	349,113.46	85.780000	992,303.04	643,189.58	0.04
		Base		30.179241	349,113.46	85.780000	992,303.04	643,189.58	0.04
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	57,699.000	29.201057	1,684,871.79	17.300000	998,192.70	-686,679.09	0.04
		Base		29.201057	1,684,871.79	17.300000	998,192.70	-686,679.09	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	61,210.000	14.430786	883,308.40	38.270000	2,342,506.70	1,459,198.30	0.09
		Base		14.430786	883,308.40	38.270000	2,342,506.70	1,459,198.30	0.09
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	12,776.000	87.083483	1,112,578.58	90.560000	1,156,994.56	44,415.98	0.05
		Base		87.083483	1,112,578.58	90.560000	1,156,994.56	44,415.98	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	38,610.000	69.238495	2,673,298.29	210.540000	8,128,949.40	5,455,651.11	0.32
		Base		69.238495	2,673,298.29	210.540000	8,128,949.40	5,455,651.11	0.32
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	7,729.000	86.615354	669,450.07	146.940000	1,135,699.26	466,249.19	0.05
		Base		86.615354	669,450.07	146.940000	1,135,699.26	466,249.19	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	41,649.000	51.890046	2,161,168.51	80.550000	3,354,826.95	1,193,658.44	0.13
		Base		51.890046	2,161,168.51	80.550000	3,354,826.95	1,193,658.44	0.13
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	44,886.000	20.969607	941,241.77	30.610000	1,373,960.46	432,718.69	0.05
		Base		20.969607	941,241.77	30.610000	1,373,960.46	432,718.69	0.05
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01								
		Local	9,758.000	114.894451	1,121,140.05	56.130000	547,716.54	-573,423.51	0.02
		Base		114.894451	1,121,140.05	56.130000	547,716.54	-573,423.51	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
156782104	CERNER CORP COMMON STOCK USD.01							
	21,000.000	Local	36.460321	765,666.74	93.640000	1,966,440.00	1,200,773.26	0.08
		Base	36.460321	765,666.74	93.640000	1,966,440.00	1,200,773.26	0.08
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	3,602.000	Local	367.241746	1,322,804.77	241.510000	869,919.02	-452,885.75	0.03
		Base	367.241746	1,322,804.77	241.510000	869,919.02	-452,885.75	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
	8,528.000	Local	290.549420	2,477,805.45	428.490000	3,654,162.72	1,176,357.27	0.15
		Base	290.549420	2,477,805.45	428.490000	3,654,162.72	1,176,357.27	0.15
166764100	CHEVRON CORP COMMON STOCK USD.75							
	137,589.000	Local	76.571073	10,535,337.31	156.670000	21,556,068.63	11,020,731.32	0.86
		Base	76.571073	10,535,337.31	156.670000	21,556,068.63	11,020,731.32	0.86
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	2,008.000	Local	454.030747	911,693.74	1,455.610000	2,922,864.88	2,011,171.14	0.12
		Base	454.030747	911,693.74	1,455.610000	2,922,864.88	2,011,171.14	0.12
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	17,315.000	Local	47.321379	819,369.68	97.560000	1,689,251.40	869,881.72	0.07
		Base	47.321379	819,369.68	97.560000	1,689,251.40	869,881.72	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	10,696.000	Local	47.039567	503,135.21	122.660000	1,311,971.36	808,836.15	0.05
		Base	47.039567	503,135.21	122.660000	1,311,971.36	808,836.15	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	301,035.000	Local	29.840633	8,983,074.90	48.980000	14,744,694.30	5,761,619.40	0.59
		Base	29.840633	8,983,074.90	48.980000	14,744,694.30	5,761,619.40	0.59
172908105	CINTAS CORP COMMON STOCK							
	6,290.000	Local	76.535752	481,409.88	397.260000	2,498,765.40	2,017,355.52	0.10
		Base	76.535752	481,409.88	397.260000	2,498,765.40	2,017,355.52	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01							
	141,628.000	Local	79.885288	11,313,993.57	48.210000	6,827,885.88	-4,486,107.69	0.27
		Base	79.885288	11,313,993.57	48.210000	6,827,885.88	-4,486,107.69	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
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	35,340.000	Local	24.176139	854,384.75	39.400000	1,392,396.00	538,011.25	0.06
		Base	24.176139	854,384.75	39.400000	1,392,396.00	538,011.25	0.06
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	8,902.000	Local	52.540883	467,718.94	100.100000	891,090.20	423,371.26	0.04
		Base	52.540883	467,718.94	100.100000	891,090.20	423,371.26	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	8,778.000	Local	71.742250	629,753.47	143.470000	1,259,379.66	629,626.19	0.05
		Base	71.742250	629,753.47	143.470000	1,259,379.66	629,626.19	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	277,470.000	Local	31.450468	8,726,561.41	64.610000	17,927,336.70	9,200,775.29	0.71
		Base	31.450468	8,726,561.41	64.610000	17,927,336.70	9,200,775.29	0.71
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	37,490.000	Local	28.215334	1,057,792.86	80.900000	3,032,941.00	1,975,148.14	0.12
		Base	28.215334	1,057,792.86	80.900000	3,032,941.00	1,975,148.14	0.12
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	60,159.000	Local	38.831578	2,336,068.90	77.050000	4,635,250.95	2,299,182.05	0.18
		Base	38.831578	2,336,068.90	77.050000	4,635,250.95	2,299,182.05	0.18
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	323,667.000	Local	17.691444	5,726,136.76	39.760000	12,868,999.92	7,142,863.16	0.51
		Base	17.691444	5,726,136.76	39.760000	12,868,999.92	7,142,863.16	0.51
200340107	COMERICA INC COMMON STOCK USD5.0							
	9,350.000	Local	46.526645	435,024.13	81.900000	765,765.00	330,740.87	0.03
		Base	46.526645	435,024.13	81.900000	765,765.00	330,740.87	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	34,238.000	Local	23.080367	790,225.60	34.930000	1,195,933.34	405,707.74	0.05
		Base	23.080367	790,225.60	34.930000	1,195,933.34	405,707.74	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	93,173.000	Local	47.846399	4,457,992.53	95.520000	8,899,884.96	4,441,892.43	0.35
		Base	47.846399	4,457,992.53	95.520000	8,899,884.96	4,441,892.43	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
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	25,249.000	56.044982	1,415,079.75	92.740000	2,341,592.26	926,512.51	0.09
		Base		56.044982	1,415,079.75	92.740000	2,341,592.26	926,512.51	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	11,724.000	58.434672	685,088.09	246.090000	2,885,159.16	2,200,071.07	0.11
		Base		58.434672	685,088.09	246.090000	2,885,159.16	2,200,071.07	0.11
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	23,292.000	36.073754	840,229.88	59.210000	1,379,119.32	538,889.44	0.05
		Base		36.073754	840,229.88	59.210000	1,379,119.32	538,889.44	0.05
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	3,519.000	202.619247	713,017.13	361.040000	1,270,499.76	557,482.63	0.05
		Base		202.619247	713,017.13	361.040000	1,270,499.76	557,482.63	0.05
217204106	COPART INC COMMON STOCK								
		Local	15,231.000	63.271996	963,695.77	113.650000	1,731,003.15	767,307.38	0.07
		Base		63.271996	963,695.77	113.650000	1,731,003.15	767,307.38	0.07
219350105	CORNING INC COMMON STOCK USD.5								
		Local	53,446.000	23.125282	1,235,953.83	35.190000	1,880,764.74	644,810.91	0.07
		Base		23.125282	1,235,953.83	35.190000	1,880,764.74	644,810.91	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	52,017.000	22.516646	1,171,248.36	57.690000	3,000,860.73	1,829,612.37	0.12
		Base		22.516646	1,171,248.36	57.690000	3,000,860.73	1,829,612.37	0.12
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	31,633.000	95.346674	3,016,101.34	531.720000	16,819,898.76	13,803,797.42	0.67
		Base		95.346674	3,016,101.34	531.720000	16,819,898.76	13,803,797.42	0.67
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	30,849.000	80.342857	2,478,496.81	185.210000	5,713,543.29	3,235,046.48	0.23
		Base		80.342857	2,478,496.81	185.210000	5,713,543.29	3,235,046.48	0.23
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	10,190.000	64.889017	661,219.08	189.190000	1,927,846.10	1,266,627.02	0.08
		Base		64.889017	661,219.08	189.190000	1,927,846.10	1,266,627.02	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23331A109	DR HORTON INC COMMON STOCK USD.01								
			23,072.000	30.436885	702,239.82	69.590000	1,605,580.48	903,340.66	0.06
		Base		30.436885	702,239.82	69.590000	1,605,580.48	903,340.66	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
			13,827.000	52.162886	721,256.22	131.040000	1,811,890.08	1,090,633.86	0.07
		Base		52.162886	721,256.22	131.040000	1,811,890.08	1,090,633.86	0.07
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
			17,492.000	51.920610	908,195.31	28.700000	502,020.40	-406,174.91	0.02
		Base		51.920610	908,195.31	28.700000	502,020.40	-406,174.91	0.02
235851102	DANAHER CORP COMMON STOCK USD.01								
			45,395.000	53.832498	2,443,726.25	251.130000	11,400,046.35	8,956,320.10	0.45
		Base		53.832498	2,443,726.25	251.130000	11,400,046.35	8,956,320.10	0.45
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
			9,138.000	41.758051	381,585.07	131.730000	1,203,748.74	822,163.67	0.05
		Base		41.758051	381,585.07	131.730000	1,203,748.74	822,163.67	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
			4,410.000	39.894785	175,936.00	108.370000	477,911.70	301,975.70	0.02
		Base		39.894785	175,936.00	108.370000	477,911.70	301,975.70	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
			20,066.000	71.496902	1,434,656.83	377.550000	7,575,918.30	6,141,261.47	0.30
		Base		71.496902	1,434,656.83	377.550000	7,575,918.30	6,141,261.47	0.30
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
			45,681.000	25.142834	1,148,549.80	43.030000	1,965,653.43	817,103.63	0.08
		Base		25.142834	1,148,549.80	43.030000	1,965,653.43	817,103.63	0.08
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
			15,603.000	46.019341	718,039.77	39.990000	623,963.97	-94,075.80	0.02
		Base		46.019341	718,039.77	39.990000	623,963.97	-94,075.80	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
			44,939.000	34.475529	1,549,295.81	58.170000	2,614,101.63	1,064,805.82	0.10
		Base		34.475529	1,549,295.81	58.170000	2,614,101.63	1,064,805.82	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
252131107	DEXCOM INC COMMON STOCK USD.001							
	6,918.000	Local	406.109439	2,809,465.10	408.580000	2,826,556.44	17,091.34	0.11
		Base	406.109439	2,809,465.10	408.580000	2,826,556.44	17,091.34	0.11
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	12,156.000	Local	102.282279	1,243,343.38	126.230000	1,534,451.88	291,108.50	0.06
		Base	102.282279	1,243,343.38	126.230000	1,534,451.88	291,108.50	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	20,255.000	Local	108.286483	2,193,342.72	146.120000	2,959,660.60	766,317.88	0.12
		Base	108.286483	2,193,342.72	146.120000	2,959,660.60	766,317.88	0.12
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	176,477.000	Local	56.996154	10,058,510.19	111.630000	19,700,127.51	9,641,617.32	0.78
		Base	56.996154	10,058,510.19	111.630000	19,700,127.51	9,641,617.32	0.78
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	20,606.000	Local	26.049209	536,770.01	112.460000	2,317,350.76	1,780,580.75	0.09
		Base	26.049209	536,770.01	112.460000	2,317,350.76	1,780,580.75	0.09
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	17,823.000	Local	54.744163	975,705.21	28.510000	508,133.73	-467,571.48	0.02
		Base	54.744163	975,705.21	28.510000	508,133.73	-467,571.48	0.02
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	16,578.000	Local	64.244453	1,065,044.54	237.530000	3,937,772.34	2,872,727.80	0.16
		Base	64.244453	1,065,044.54	237.530000	3,937,772.34	2,872,727.80	0.16
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	16,053.000	Local	53.459973	858,192.94	162.450000	2,607,809.85	1,749,616.91	0.10
		Base	53.459973	858,192.94	162.450000	2,607,809.85	1,749,616.91	0.10
25746U109	DOMINION ENERGY INC COMMON STOCK							
	57,846.000	Local	53.261433	3,080,960.85	81.640000	4,722,547.44	1,641,586.59	0.19
		Base	53.261433	3,080,960.85	81.640000	4,722,547.44	1,641,586.59	0.19
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,597.000	Local	380.058379	987,011.61	338.000000	877,786.00	-109,225.61	0.03
		Base	380.058379	987,011.61	338.000000	877,786.00	-109,225.61	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
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,277.000	Local	40.843348	419,747.09	133.300000	1,369,924.10	950,177.01	0.05
		Base	40.843348	419,747.09	133.300000	1,369,924.10	950,177.01	0.05
260557103	DOW INC COMMON STOCK USD.01							
	52,641.000	Local	36.798676	1,937,119.10	66.500000	3,500,626.50	1,563,507.40	0.14
		Base	36.798676	1,937,119.10	66.500000	3,500,626.50	1,563,507.40	0.14
264411505	DUKE REALTY CORP REIT USD.01							
	27,183.000	Local	30.123512	818,847.43	54.750000	1,488,269.25	669,421.82	0.06
		Base	30.123512	818,847.43	54.750000	1,488,269.25	669,421.82	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	54,903.000	Local	60.917753	3,344,567.41	110.160000	6,048,114.48	2,703,547.07	0.24
		Base	60.917753	3,344,567.41	110.160000	6,048,114.48	2,703,547.07	0.24
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	36,697.000	Local	53.141554	1,950,135.62	65.930000	2,419,433.21	469,297.59	0.10
		Base	53.141554	1,950,135.62	65.930000	2,419,433.21	469,297.59	0.10
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	41,761.000	Local	45.000679	1,879,273.34	116.760000	4,876,014.36	2,996,741.02	0.19
		Base	45.000679	1,879,273.34	116.760000	4,876,014.36	2,996,741.02	0.19
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	9,230.000	Local	38.952116	359,528.03	102.670000	947,644.10	588,116.07	0.04
		Base	38.952116	359,528.03	102.670000	947,644.10	588,116.07	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	44,681.000	Local	18.274429	816,519.74	51.920000	2,319,837.52	1,503,317.78	0.09
		Base	18.274429	816,519.74	51.920000	2,319,837.52	1,503,317.78	0.09
278865100	ECOLAB INC COMMON STOCK USD1.0							
	17,795.000	Local	64.275145	1,143,776.21	169.340000	3,013,405.30	1,869,629.09	0.12
		Base	64.275145	1,143,776.21	169.340000	3,013,405.30	1,869,629.09	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
	27,116.000	Local	42.629576	1,155,943.58	68.790000	1,865,309.64	709,366.06	0.07
		Base	42.629576	1,155,943.58	68.790000	1,865,309.64	709,366.06	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
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	44,562.000	23.617192	1,052,429.30	105.780000	4,713,768.36	3,661,339.06	0.19
		Base		23.617192	1,052,429.30	105.780000	4,713,768.36	3,661,339.06	0.19
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	20,121.000	44.335565	892,075.90	118.050000	2,375,284.05	1,483,208.15	0.09
		Base		44.335565	892,075.90	118.050000	2,375,284.05	1,483,208.15	0.09
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	42,499.000	41.918460	1,781,492.65	90.180000	3,832,559.82	2,051,067.17	0.15
		Base		41.918460	1,781,492.65	90.180000	3,832,559.82	2,051,067.17	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	9,583.000	196.149380	1,879,699.51	161.400000	1,546,696.20	-333,003.31	0.06
		Base		196.149380	1,879,699.51	161.400000	1,546,696.20	-333,003.31	0.06
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	14,345.000	69.871971	1,002,313.42	118.850000	1,704,903.25	702,589.83	0.07
		Base		69.871971	1,002,313.42	118.850000	1,704,903.25	702,589.83	0.07
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001								
		Local	4,048.000	667.790978	2,703,217.88	264.990000	1,072,679.52	-1,630,538.36	0.04
		Base		667.790978	2,703,217.88	264.990000	1,072,679.52	-1,630,538.36	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	8,708.000	115.018909	1,001,584.66	203.520000	1,772,252.16	770,667.50	0.07
		Base		115.018909	1,001,584.66	203.520000	1,772,252.16	770,667.50	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	6,427.000	329.306096	2,116,450.28	719.080000	4,621,527.16	2,505,076.88	0.18
		Base		329.306096	2,116,450.28	719.080000	4,621,527.16	2,505,076.88	0.18
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	24,378.000	48.237896	1,175,943.44	81.500000	1,986,807.00	810,863.56	0.08
		Base		48.237896	1,175,943.44	81.500000	1,986,807.00	810,863.56	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	4,654.000	191.386263	890,711.67	329.270000	1,532,422.58	641,710.91	0.06
		Base		191.386263	890,711.67	329.270000	1,532,422.58	641,710.91	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
29786A106	ETSY INC COMMON STOCK USD.001							
	9,049.000	Local	124.448200	1,126,131.76	93.190000	843,276.31	-282,855.45	0.03
		Base	124.448200	1,126,131.76	93.190000	843,276.31	-282,855.45	0.03
30034W106	EVERGY INC COMMON STOCK							
	16,367.000	Local	54.686239	895,049.68	67.850000	1,110,500.95	215,451.27	0.04
		Base	54.686239	895,049.68	67.850000	1,110,500.95	215,451.27	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	24,539.000	Local	40.075164	983,404.45	87.400000	2,144,708.60	1,161,304.15	0.09
		Base	40.075164	983,404.45	87.400000	2,144,708.60	1,161,304.15	0.09
30161N101	EXELON CORP COMMON STOCK							
	69,875.000	Local	29.623357	2,069,932.08	46.780000	3,268,752.50	1,198,820.42	0.13
		Base	29.623357	2,069,932.08	46.780000	3,268,752.50	1,198,820.42	0.13
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,717.000	Local	82.978097	889,276.27	174.750000	1,872,795.75	983,519.48	0.07
		Base	82.978097	889,276.27	174.750000	1,872,795.75	983,519.48	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	12,091.000	Local	46.120648	557,644.76	99.070000	1,197,855.37	640,210.61	0.05
		Base	46.120648	557,644.76	99.070000	1,197,855.37	640,210.61	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	9,557.000	Local	92.678841	885,731.68	190.000000	1,815,830.00	930,098.32	0.07
		Base	92.678841	885,731.68	190.000000	1,815,830.00	930,098.32	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
	302,173.000	Local	59.141733	17,871,034.83	85.250000	25,760,248.25	7,889,213.42	1.02
		Base	59.141733	17,871,034.83	85.250000	25,760,248.25	7,889,213.42	1.02
302491303	FMC CORP COMMON STOCK USD.1							
	9,047.000	Local	32.962738	298,213.89	132.540000	1,199,089.38	900,875.49	0.05
		Base	32.962738	298,213.89	132.540000	1,199,089.38	900,875.49	0.05
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	164,725.000	Local	111.888031	18,430,755.88	200.470000	33,022,420.75	14,591,664.87	1.31
		Base	111.888031	18,430,755.88	200.470000	33,022,420.75	14,591,664.87	1.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,696.000	Local	484.428691	1,306,019.75	403.490000	1,087,809.04	-218,210.71	0.04
		Base	484.428691	1,306,019.75	403.490000	1,087,809.04	-218,210.71	0.04
311900104	FASTENAL CO COMMON STOCK USD.01							
	41,058.000	Local	18.172949	746,144.92	55.310000	2,270,917.98	1,524,773.06	0.09
		Base	18.172949	746,144.92	55.310000	2,270,917.98	1,524,773.06	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,047.000	Local	143.796923	725,743.07	117.060000	590,801.82	-134,941.25	0.02
		Base	143.796923	725,743.07	117.060000	590,801.82	-134,941.25	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	17,441.000	Local	94.236956	1,643,586.75	198.740000	3,466,224.34	1,822,637.59	0.14
		Base	94.236956	1,643,586.75	198.740000	3,466,224.34	1,822,637.59	0.14
315616102	F5 INC COMMON STOCK							
	4,332.000	Local	131.353740	569,024.40	167.410000	725,220.12	156,195.72	0.03
		Base	131.353740	569,024.40	167.410000	725,220.12	156,195.72	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	43,463.000	Local	86.609551	3,764,310.93	99.150000	4,309,356.45	545,045.52	0.17
		Base	86.609551	3,764,310.93	99.150000	4,309,356.45	545,045.52	0.17
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	48,803.000	Local	24.751427	1,207,943.90	37.530000	1,831,576.59	623,632.69	0.07
		Base	24.751427	1,207,943.90	37.530000	1,831,576.59	623,632.69	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	12,795.000	Local	94.302695	1,206,602.98	149.220000	1,909,269.90	702,666.92	0.08
		Base	94.302695	1,206,602.98	149.220000	1,909,269.90	702,666.92	0.08
337738108	FISERV INC COMMON STOCK USD.01							
	42,412.000	Local	50.376653	2,136,574.60	97.920000	4,152,983.04	2,016,408.44	0.17
		Base	50.376653	2,136,574.60	97.920000	4,152,983.04	2,016,408.44	0.17
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	40,676.000	Local	43.684593	1,776,914.51	43.310000	1,761,677.56	-15,236.95	0.07
		Base	43.684593	1,776,914.51	43.310000	1,761,677.56	-15,236.95	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	5,796.000	214.212202	1,241,573.92	249.520000	1,446,217.92	204,644.00	0.06
		Base		214.212202	1,241,573.92	249.520000	1,446,217.92	204,644.00	0.06
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	280,600.000	12.108973	3,397,777.82	14.160000	3,973,296.00	575,518.18	0.16
		Base		12.108973	3,397,777.82	14.160000	3,973,296.00	575,518.18	0.16
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	9,686.000	90.560300	877,167.07	289.010000	2,799,350.86	1,922,183.79	0.11
		Base		90.560300	877,167.07	289.010000	2,799,350.86	1,922,183.79	0.11
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	25,594.000	28.746005	735,725.26	57.500000	1,471,655.00	735,929.74	0.06
		Base		28.746005	735,725.26	57.500000	1,471,655.00	735,929.74	0.06
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	9,688.000	57.573674	557,773.75	71.250000	690,270.00	132,496.25	0.03
		Base		57.573674	557,773.75	71.250000	690,270.00	132,496.25	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	22,595.000	40.578929	916,880.89	35.840000	809,804.80	-107,076.09	0.03
		Base		40.578929	916,880.89	35.840000	809,804.80	-107,076.09	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	10,431.000	40.374559	421,147.03	33.240000	346,726.44	-74,420.59	0.01
		Base		40.374559	421,147.03	33.240000	346,726.44	-74,420.59	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	20,059.000	25.714342	515,803.98	24.590000	493,250.81	-22,553.17	0.02
		Base		25.714342	515,803.98	24.590000	493,250.81	-22,553.17	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	104,813.000	23.779054	2,492,354.00	40.550000	4,250,167.15	1,757,813.15	0.17
		Base		23.779054	2,492,354.00	40.550000	4,250,167.15	1,757,813.15	0.17
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	14,870.000	62.779971	933,538.17	168.490000	2,505,446.30	1,571,908.13	0.10
		Base		62.779971	933,538.17	168.490000	2,505,446.30	1,571,908.13	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
366651107	GARTNER INC COMMON STOCK USD.0005							
	5,870.000	Local	113.683944	667,324.75	290.550000	1,705,528.50	1,038,203.75	0.07
		Base	113.683944	667,324.75	290.550000	1,705,528.50	1,038,203.75	0.07
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,503.000	Local	304.186149	1,369,750.23	219.380000	987,868.14	-381,882.09	0.04
		Base	304.186149	1,369,750.23	219.380000	987,868.14	-381,882.09	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	16,491.000	Local	72.964897	1,203,264.11	236.530000	3,900,616.23	2,697,352.12	0.16
		Base	72.964897	1,203,264.11	236.530000	3,900,616.23	2,697,352.12	0.16
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
	78,423.000	Local	230.446517	18,072,307.24	74.550000	5,846,434.65	-12,225,872.59	0.23
		Base	230.446517	18,072,307.24	74.550000	5,846,434.65	-12,225,872.59	0.23
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	43,158.000	Local	32.763789	1,414,019.61	70.730000	3,052,565.34	1,638,545.73	0.12
		Base	32.763789	1,414,019.61	70.730000	3,052,565.34	1,638,545.73	0.12
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	103,655.000	Local	38.290075	3,968,957.73	37.910000	3,929,561.05	-39,396.68	0.16
		Base	38.290075	3,968,957.73	37.910000	3,929,561.05	-39,396.68	0.16
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	10,165.000	Local	47.445412	482,282.61	130.050000	1,321,958.25	839,675.64	0.05
		Base	47.445412	482,282.61	130.050000	1,321,958.25	839,675.64	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	89,532.000	Local	26.871534	2,405,862.21	59.340000	5,312,828.88	2,906,966.67	0.21
		Base	26.871534	2,405,862.21	59.340000	5,312,828.88	2,906,966.67	0.21
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	20,373.000	Local	110.016225	2,241,360.55	136.980000	2,790,693.54	549,332.99	0.11
		Base	110.016225	2,241,360.55	136.980000	2,790,693.54	549,332.99	0.11
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	6,631.000	Local	26.132811	173,286.67	98.080000	650,368.48	477,081.81	0.03
		Base	26.132811	173,286.67	98.080000	650,368.48	477,081.81	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
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	24,229.000	Local	136.283374	3,302,009.86	305.490000	7,401,717.21	4,099,707.35	0.29
		Base	136.283374	3,302,009.86	305.490000	7,401,717.21	4,099,707.35	0.29
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,089.000	Local	123.154859	380,425.36	500.030000	1,544,592.67	1,164,167.31	0.06
		Base	123.154859	380,425.36	500.030000	1,544,592.67	1,164,167.31	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	17,094.000	Local	79.288708	1,355,361.17	214.550000	3,667,517.70	2,312,156.53	0.15
		Base	79.288708	1,355,361.17	214.550000	3,667,517.70	2,312,156.53	0.15
40434L105	HP INC COMMON STOCK USD.01							
	77,466.000	Local	15.955136	1,235,980.57	36.630000	2,837,579.58	1,601,599.01	0.11
		Base	15.955136	1,235,980.57	36.630000	2,837,579.58	1,601,599.01	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	64,102.000	Local	30.686726	1,967,080.52	35.620000	2,283,313.24	316,232.72	0.09
		Base	30.686726	1,967,080.52	35.620000	2,283,313.24	316,232.72	0.09
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	23,961.000	Local	45.005082	1,078,366.77	69.930000	1,675,592.73	597,225.96	0.07
		Base	45.005082	1,078,366.77	69.930000	1,675,592.73	597,225.96	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
	9,255.000	Local	45.265184	418,929.28	88.060000	814,995.30	396,066.02	0.03
		Base	45.265184	418,929.28	88.060000	814,995.30	396,066.02	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	38,476.000	Local	34.431818	1,324,798.62	32.810000	1,262,397.56	-62,401.06	0.05
		Base	34.431818	1,324,798.62	32.810000	1,262,397.56	-62,401.06	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,210.000	Local	127.835983	666,025.47	189.580000	987,711.80	321,686.33	0.04
		Base	127.835983	666,025.47	189.580000	987,711.80	321,686.33	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	10,377.000	Local	65.416818	678,830.32	225.770000	2,342,815.29	1,663,984.97	0.09
		Base	65.416818	678,830.32	225.770000	2,342,815.29	1,663,984.97	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
42809H107	HESS CORP COMMON STOCK USD1.0							
	19,675.000	Local	52.570426	1,034,323.13	103.070000	2,027,902.25	993,579.12	0.08
		Base	52.570426	1,034,323.13	103.070000	2,027,902.25	993,579.12	0.08
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	92,543.000	Local	11.017660	1,019,607.31	15.410000	1,426,087.63	406,480.32	0.06
		Base	11.017660	1,019,607.31	15.410000	1,426,087.63	406,480.32	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	19,894.000	Local	73.051301	1,453,282.59	155.290000	3,089,339.26	1,636,056.67	0.12
		Base	73.051301	1,453,282.59	155.290000	3,089,339.26	1,636,056.67	0.12
436440101	HOLOGIC INC COMMON STOCK USD.01							
	17,886.000	Local	39.505910	706,602.71	71.990000	1,287,613.14	581,010.43	0.05
		Base	39.505910	706,602.71	71.990000	1,287,613.14	581,010.43	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	74,713.000	Local	61.042262	4,560,650.50	300.400000	22,443,785.20	17,883,134.70	0.89
		Base	61.042262	4,560,650.50	300.400000	22,443,785.20	17,883,134.70	0.89
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	49,069.000	Local	55.870437	2,741,506.48	193.510000	9,495,342.19	6,753,835.71	0.38
		Base	55.870437	2,741,506.48	193.510000	9,495,342.19	6,753,835.71	0.38
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	20,137.000	Local	15.964304	321,473.18	52.390000	1,054,977.43	733,504.25	0.04
		Base	15.964304	321,473.18	52.390000	1,054,977.43	733,504.25	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	50,965.000	Local	18.381908	936,833.93	20.350000	1,037,137.75	100,303.82	0.04
		Base	18.381908	936,833.93	20.350000	1,037,137.75	100,303.82	0.04
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	27,154.000	Local	33.444265	908,145.58	34.120000	926,494.48	18,348.90	0.04
		Base	33.444265	908,145.58	34.120000	926,494.48	18,348.90	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666							
	9,174.000	Local	80.445751	738,009.32	444.560000	4,078,393.44	3,340,384.12	0.16
		Base	80.445751	738,009.32	444.560000	4,078,393.44	3,340,384.12	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	5,996.000	87.926704	527,208.52	170.850000	1,024,416.60	497,208.08	0.04
		Base		87.926704	527,208.52	170.850000	1,024,416.60	497,208.08	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	102,867.000	11.654416	1,198,854.81	13.150000	1,352,701.05	153,846.24	0.05
		Base		11.654416	1,198,854.81	13.150000	1,352,701.05	153,846.24	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,859.000	225.232767	643,940.48	212.740000	608,223.66	-35,716.82	0.02
		Base		225.232767	643,940.48	212.740000	608,223.66	-35,716.82	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	2,549.000	230.358976	587,185.03	94.480000	240,829.52	-346,355.51	0.01
		Base		230.358976	587,185.03	94.480000	240,829.52	-346,355.51	0.01
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	5,427.000	161.492276	876,418.58	189.820000	1,030,153.14	153,734.56	0.04
		Base		161.492276	876,418.58	189.820000	1,030,153.14	153,734.56	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	6,052.000	144.527619	874,681.15	430.480000	2,605,264.96	1,730,583.81	0.10
		Base		144.527619	874,681.15	430.480000	2,605,264.96	1,730,583.81	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	20,387.000	57.563411	1,173,545.25	197.110000	4,018,481.57	2,844,936.32	0.16
		Base		57.563411	1,173,545.25	197.110000	4,018,481.57	2,844,936.32	0.16
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	11,156.000	209.639958	2,338,743.37	296.650000	3,309,427.40	970,684.03	0.13
		Base		209.639958	2,338,743.37	296.650000	3,309,427.40	970,684.03	0.13
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	13,420.000	124.547092	1,671,421.97	74.960000	1,005,963.20	-665,458.77	0.04
		Base		124.547092	1,671,421.97	74.960000	1,005,963.20	-665,458.77	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	29,092.000	22.271132	647,911.77	43.960000	1,278,884.32	630,972.55	0.05
		Base		22.271132	647,911.77	43.960000	1,278,884.32	630,972.55	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
458140100	INTEL CORP COMMON STOCK USD.001							
	290,488.000	Local	30.943685	8,988,769.07	43.590000	12,662,371.92	3,673,602.85	0.50
		Base	30.943685	8,988,769.07	43.590000	12,662,371.92	3,673,602.85	0.50
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	40,199.000	Local	37.615720	1,512,114.33	115.810000	4,655,446.19	3,143,331.86	0.19
		Base	37.615720	1,512,114.33	115.810000	4,655,446.19	3,143,331.86	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	64,009.000	Local	114.877890	7,353,218.85	132.210000	8,462,629.89	1,109,411.04	0.34
		Base	114.877890	7,353,218.85	132.210000	8,462,629.89	1,109,411.04	0.34
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	18,167.000	Local	107.504053	1,953,026.13	121.300000	2,203,657.10	250,630.97	0.09
		Base	107.504053	1,953,026.13	121.300000	2,203,657.10	250,630.97	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	27,641.000	Local	33.409364	923,468.22	46.280000	1,279,225.48	355,757.26	0.05
		Base	33.409364	923,468.22	46.280000	1,279,225.48	355,757.26	0.05
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	28,104.000	Local	18.609179	522,992.38	32.620000	916,752.48	393,760.10	0.04
		Base	18.609179	522,992.38	32.620000	916,752.48	393,760.10	0.04
461202103	INTUIT INC COMMON STOCK USD.01							
	20,211.000	Local	115.661497	2,337,634.52	418.750000	8,463,356.25	6,125,721.73	0.34
		Base	115.661497	2,337,634.52	418.750000	8,463,356.25	6,125,721.73	0.34
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	25,520.000	Local	67.637399	1,726,106.42	239.300000	6,106,936.00	4,380,829.58	0.24
		Base	67.637399	1,726,106.42	239.300000	6,106,936.00	4,380,829.58	0.24
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	13,636.000	Local	112.801205	1,538,157.23	217.990000	2,972,511.64	1,434,354.41	0.12
		Base	112.801205	1,538,157.23	217.990000	2,972,511.64	1,434,354.41	0.12
46284V101	IRON MOUNTAIN INC REIT USD.01							
	20,667.000	Local	31.327961	647,454.98	53.730000	1,110,437.91	462,982.93	0.04
		Base	31.327961	647,454.98	53.730000	1,110,437.91	462,982.93	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	210,933.000	Local	48.430516	10,215,593.95	119.360000	25,176,962.88	14,961,368.93	1.00
		Base	48.430516	10,215,593.95	119.360000	25,176,962.88	14,961,368.93	1.00
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	9,245.000	Local	79.580941	735,725.80	138.550000	1,280,894.75	545,168.95	0.05
		Base	79.580941	735,725.80	138.550000	1,280,894.75	545,168.95	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	187,903.000	Local	70.262257	13,202,488.81	180.460000	33,908,975.38	20,706,486.57	1.35
		Base	70.262257	13,202,488.81	180.460000	33,908,975.38	20,706,486.57	1.35
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	23,210.000	Local	20.921482	485,587.60	31.520000	731,579.20	245,991.60	0.03
		Base	20.921482	485,587.60	31.520000	731,579.20	245,991.60	0.03
482480100	KLA CORP COMMON STOCK USD.001							
	10,783.000	Local	62.889664	678,139.25	319.260000	3,442,580.58	2,764,441.33	0.14
		Base	62.889664	678,139.25	319.260000	3,442,580.58	2,764,441.33	0.14
487836108	KELLOGG CO COMMON STOCK USD.25							
	18,261.000	Local	47.603880	869,294.46	68.500000	1,250,878.50	381,584.04	0.05
		Base	47.603880	869,294.46	68.500000	1,250,878.50	381,584.04	0.05
493267108	KEYCORP COMMON STOCK USD1.0							
	66,455.000	Local	13.725965	912,158.99	19.310000	1,283,246.05	371,087.06	0.05
		Base	13.725965	912,158.99	19.310000	1,283,246.05	371,087.06	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	13,096.000	Local	63.492581	831,498.84	140.270000	1,836,975.92	1,005,477.08	0.07
		Base	63.492581	831,498.84	140.270000	1,836,975.92	1,005,477.08	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	24,033.000	Local	68.654731	1,649,979.14	138.830000	3,336,501.39	1,686,522.25	0.13
		Base	68.654731	1,649,979.14	138.830000	3,336,501.39	1,686,522.25	0.13
49446R109	KIMCO REALTY CORP REIT USD.01							
	43,998.000	Local	22.619413	995,208.93	25.330000	1,114,469.34	119,260.41	0.04
		Base	22.619413	995,208.93	25.330000	1,114,469.34	119,260.41	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
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	139,181.000	Local	33.085347	4,604,851.62	18.150000	2,526,135.15	-2,078,716.47	0.10
		Base	33.085347	4,604,851.62	18.150000	2,526,135.15	-2,078,716.47	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	50,673.000	Local	32.449912	1,644,334.41	42.630000	2,160,189.99	515,855.58	0.09
		Base	32.449912	1,644,334.41	42.630000	2,160,189.99	515,855.58	0.09
501044101	KROGER CO COMMON STOCK USD1.0							
	47,871.000	Local	15.801547	756,435.85	53.960000	2,583,119.16	1,826,683.31	0.10
		Base	15.801547	756,435.85	53.960000	2,583,119.16	1,826,683.31	0.10
501889208	LKQ CORP COMMON STOCK USD.01							
	19,141.000	Local	31.718893	607,131.33	49.630000	949,967.83	342,836.50	0.04
		Base	31.718893	607,131.33	49.630000	949,967.83	342,836.50	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	14,041.000	Local	73.286272	1,029,012.55	232.260000	3,261,162.66	2,232,150.11	0.13
		Base	73.286272	1,029,012.55	232.260000	3,261,162.66	2,232,150.11	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	6,661.000	Local	84.880968	565,392.13	240.280000	1,600,505.08	1,035,112.95	0.06
		Base	84.880968	565,392.13	240.280000	1,600,505.08	1,035,112.95	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	9,981.000	Local	67.257781	671,299.91	465.760000	4,648,750.56	3,977,450.65	0.18
		Base	67.257781	671,299.91	465.760000	4,648,750.56	3,977,450.65	0.18
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	10,389.000	Local	75.674236	786,179.64	66.100000	686,712.90	-99,466.74	0.03
		Base	75.674236	786,179.64	66.100000	686,712.90	-99,466.74	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	24,539.000	Local	54.382996	1,334,504.34	35.430000	869,416.77	-465,087.57	0.03
		Base	54.382996	1,334,504.34	35.430000	869,416.77	-465,087.57	0.03
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	16,580.000	Local	64.181001	1,064,120.99	264.060000	4,378,114.80	3,313,993.81	0.17
		Base	64.181001	1,064,120.99	264.060000	4,378,114.80	3,313,993.81	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
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	10,017.000	85.704182	858,498.79	103.510000	1,036,859.67	178,360.88	0.04
		Base		85.704182	858,498.79	103.510000	1,036,859.67	178,360.88	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,701.000	53.655653	1,003,414.36	76.490000	1,430,439.49	427,025.13	0.06
		Base		53.655653	1,003,414.36	76.490000	1,430,439.49	427,025.13	0.06
532457108	ELI LILLY + CO COMMON STOCK								
		Local	56,670.000	69.758493	3,953,213.81	292.130000	16,555,007.10	12,601,793.29	0.66
		Base		69.758493	3,953,213.81	292.130000	16,555,007.10	12,601,793.29	0.66
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	11,918.000	40.184221	478,915.55	60.150000	716,867.70	237,952.15	0.03
		Base		40.184221	478,915.55	60.150000	716,867.70	237,952.15	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	9,642.000	72.394150	698,024.39	104.880000	1,011,252.96	313,228.57	0.04
		Base		72.394150	698,024.39	104.880000	1,011,252.96	313,228.57	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	17,341.000	103.352521	1,792,236.06	432.120000	7,493,392.92	5,701,156.86	0.30
		Base		103.352521	1,792,236.06	432.120000	7,493,392.92	5,701,156.86	0.30
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	14,029.000	31.016085	435,124.65	62.840000	881,582.36	446,457.71	0.04
		Base		31.016085	435,124.65	62.840000	881,582.36	446,457.71	0.04
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	48,205.000	32.979857	1,589,794.03	197.730000	9,531,574.65	7,941,780.62	0.38
		Base		32.979857	1,589,794.03	197.730000	9,531,574.65	7,941,780.62	0.38
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	65,773.000	38.347582	2,522,235.53	10.060000	661,676.38	-1,860,559.15	0.03
		Base		38.347582	2,522,235.53	10.060000	661,676.38	-1,860,559.15	0.03
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	12,789.000	113.287005	1,448,827.51	166.640000	2,131,158.96	682,331.45	0.08
		Base		113.287005	1,448,827.51	166.640000	2,131,158.96	682,331.45	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	26,949.000	Local	32.302255	870,513.47	41.040000	1,105,986.96	235,473.49	0.04
		Base	32.302255	870,513.47	41.040000	1,105,986.96	235,473.49	0.04
55354G100	MSCI INC COMMON STOCK USD.01							
	5,815.000	Local	171.905653	999,631.37	421.250000	2,449,568.75	1,449,937.38	0.10
		Base	171.905653	999,631.37	421.250000	2,449,568.75	1,449,937.38	0.10
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	55,568.000	Local	16.990964	944,153.91	24.920000	1,384,754.56	440,600.65	0.06
		Base	16.990964	944,153.91	24.920000	1,384,754.56	440,600.65	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	61,935.000	Local	33.160765	2,053,811.97	87.260000	5,404,448.10	3,350,636.13	0.21
		Base	33.160765	2,053,811.97	87.260000	5,404,448.10	3,350,636.13	0.21
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,714.000	Local	330.374937	896,637.58	263.610000	715,437.54	-181,200.04	0.03
		Base	330.374937	896,637.58	263.610000	715,437.54	-181,200.04	0.03
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	36,037.000	Local	46.233128	1,666,103.25	161.700000	5,827,182.90	4,161,079.65	0.23
		Base	46.233128	1,666,103.25	161.700000	5,827,182.90	4,161,079.65	0.23
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	19,526.000	Local	47.287922	923,343.97	177.520000	3,466,255.52	2,542,911.55	0.14
		Base	47.287922	923,343.97	177.520000	3,466,255.52	2,542,911.55	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,453.000	Local	147.861029	658,425.16	354.220000	1,577,341.66	918,916.50	0.06
		Base	147.861029	658,425.16	354.220000	1,577,341.66	918,916.50	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
	17,166.000	Local	21.650894	371,659.24	52.690000	904,476.54	532,817.30	0.04
		Base	21.650894	371,659.24	52.690000	904,476.54	532,817.30	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	61,750.000	Local	58.212718	3,594,635.31	363.380000	22,438,715.00	18,844,079.69	0.89
		Base	58.212718	3,594,635.31	363.380000	22,438,715.00	18,844,079.69	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
	20,205.000	Local	150.154703	3,033,875.77	79.150000	1,599,225.75	-1,434,650.02	0.06
		Base	150.154703	3,033,875.77	79.150000	1,599,225.75	-1,434,650.02	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	17,816.000	Local	28.247699	503,261.00	100.570000	1,791,755.12	1,288,494.12	0.07
		Base	28.247699	503,261.00	100.570000	1,791,755.12	1,288,494.12	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	53,335.000	Local	64.408861	3,435,246.62	249.160000	13,288,948.60	9,853,701.98	0.53
		Base	64.408861	3,435,246.62	249.160000	13,288,948.60	9,853,701.98	0.53
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	10,718.000	Local	69.566744	745,616.36	309.610000	3,318,399.98	2,572,783.62	0.13
		Base	69.566744	745,616.36	309.610000	3,318,399.98	2,572,783.62	0.13
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	180,290.000	Local	47.930212	8,641,337.92	88.690000	15,989,920.10	7,348,582.18	0.64
		Base	47.930212	8,641,337.92	88.690000	15,989,920.10	7,348,582.18	0.64
59156R108	METLIFE INC COMMON STOCK USD.01							
	50,203.000	Local	36.632864	1,839,079.68	65.680000	3,297,333.04	1,458,253.36	0.13
		Base	36.632864	1,839,079.68	65.680000	3,297,333.04	1,458,253.36	0.13
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,641.000	Local	444.724016	729,792.11	1,277.530000	2,096,426.73	1,366,634.62	0.08
		Base	444.724016	729,792.11	1,277.530000	2,096,426.73	1,366,634.62	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	535,885.000	Local	51.841821	27,781,254.31	277.520000	148,718,805.20	120,937,550.89	5.91
		Base	51.841821	27,781,254.31	277.520000	148,718,805.20	120,937,550.89	5.91
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	39,663.000	Local	28.322167	1,123,342.09	65.200000	2,586,027.60	1,462,685.51	0.10
		Base	28.322167	1,123,342.09	65.200000	2,586,027.60	1,462,685.51	0.10
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	79,882.000	Local	24.041039	1,920,446.31	68.190000	5,447,153.58	3,526,707.27	0.22
		Base	24.041039	1,920,446.31	68.190000	5,447,153.58	3,526,707.27	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
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,227.000	Local	95.058630	782,047.35	196.680000	1,618,086.36	836,039.01	0.06
		Base	95.058630	782,047.35	196.680000	1,618,086.36	836,039.01	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001							
	25,177.000	Local	308.801611	7,774,698.17	134.410000	3,384,040.57	-4,390,657.60	0.13
		Base	308.801611	7,774,698.17	134.410000	3,384,040.57	-4,390,657.60	0.13
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	3,916.000	Local	85.534903	334,954.68	141.060000	552,390.96	217,436.28	0.02
		Base	85.534903	334,954.68	141.060000	552,390.96	217,436.28	0.02
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	4,168.000	Local	314.446507	1,310,613.04	313.450000	1,306,459.60	-4,153.44	0.05
		Base	314.446507	1,310,613.04	313.450000	1,306,459.60	-4,153.44	0.05
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	13,447.000	Local	51.781240	696,302.34	54.140000	728,020.58	31,718.24	0.03
		Base	51.781240	696,302.34	54.140000	728,020.58	31,718.24	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	99,332.000	Local	20.673512	2,053,541.32	64.480000	6,404,927.36	4,351,386.04	0.25
		Base	20.673512	2,053,541.32	64.480000	6,404,927.36	4,351,386.04	0.25
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,093.000	Local	366.525273	1,133,662.67	392.240000	1,213,198.32	79,535.65	0.05
		Base	366.525273	1,133,662.67	392.240000	1,213,198.32	79,535.65	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	26,815.000	Local	32.493070	871,301.68	85.680000	2,297,509.20	1,426,207.52	0.09
		Base	32.493070	871,301.68	85.680000	2,297,509.20	1,426,207.52	0.09
615369105	MOODY S CORP COMMON STOCK USD.01							
	11,544.000	Local	60.421731	697,508.46	316.480000	3,653,445.12	2,955,936.66	0.15
		Base	60.421731	697,508.46	316.480000	3,653,445.12	2,955,936.66	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	101,426.000	Local	38.587866	3,913,812.93	80.590000	8,173,921.34	4,260,108.41	0.33
		Base	38.587866	3,913,812.93	80.590000	8,173,921.34	4,260,108.41	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
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,438.000	Local	45.973381	1,215,444.25	62.420000	1,650,259.96	434,815.71	0.07
		Base	45.973381	1,215,444.25	62.420000	1,650,259.96	434,815.71	0.07
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,055.000	Local	85.924033	1,035,814.22	213.690000	2,576,032.95	1,540,218.73	0.10
		Base	85.924033	1,035,814.22	213.690000	2,576,032.95	1,540,218.73	0.10
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	17,475.000	Local	25.146524	439,435.51	35.900000	627,352.50	187,916.99	0.02
		Base	25.146524	439,435.51	35.900000	627,352.50	187,916.99	0.02
62944T105	NVR INC COMMON STOCK USD.01							
	234.000	Local	3,640.371368	851,846.90	4,376.210000	1,024,033.14	172,186.24	0.04
		Base	3,640.371368	851,846.90	4,376.210000	1,024,033.14	172,186.24	0.04
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,355.000	Local	43.662092	364,796.78	157.370000	1,314,826.35	950,029.57	0.05
		Base	43.662092	364,796.78	157.370000	1,314,826.35	950,029.57	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	15,904.000	Local	37.398791	594,790.37	73.250000	1,164,968.00	570,177.63	0.05
		Base	37.398791	594,790.37	73.250000	1,164,968.00	570,177.63	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	31,671.000	Local	80.660566	2,554,600.77	190.360000	6,028,891.56	3,474,290.79	0.24
		Base	80.660566	2,554,600.77	190.360000	6,028,891.56	3,474,290.79	0.24
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	27,023.000	Local	32.645054	882,167.30	23.150000	625,582.45	-256,584.85	0.02
		Base	32.645054	882,167.30	23.150000	625,582.45	-256,584.85	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	56,917.000	Local	38.134813	2,170,519.14	72.850000	4,146,403.45	1,975,884.31	0.16
		Base	38.134813	2,170,519.14	72.850000	4,146,403.45	1,975,884.31	0.16
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	27,966.000	Local	12.417094	347,256.46	19.860000	555,404.76	208,148.30	0.02
		Base	12.417094	347,256.46	19.860000	555,404.76	208,148.30	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
65249B208	NEWS CORP CLASS B COMMON STOCK							
	8,663.000	Local	13.157226	113,981.05	19.910000	172,480.33	58,499.28	0.01
		Base	13.157226	113,981.05	19.910000	172,480.33	58,499.28	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	140,048.000	Local	20.828489	2,916,988.28	71.020000	9,946,208.96	7,029,220.68	0.40
		Base	20.828489	2,916,988.28	71.020000	9,946,208.96	7,029,220.68	0.40
654106103	NIKE INC CL B COMMON STOCK							
	91,204.000	Local	26.537272	2,420,305.35	124.700000	11,373,138.80	8,952,833.45	0.45
		Base	26.537272	2,420,305.35	124.700000	11,373,138.80	8,952,833.45	0.45
65473P105	NISOURCE INC COMMON STOCK USD.01							
	28,029.000	Local	13.297315	372,710.43	29.120000	816,204.48	443,494.05	0.03
		Base	13.297315	372,710.43	29.120000	816,204.48	443,494.05	0.03
655663102	NORDSON CORP COMMON STOCK							
	3,860.000	Local	233.706741	902,108.02	215.690000	832,563.40	-69,544.62	0.03
		Base	233.706741	902,108.02	215.690000	832,563.40	-69,544.62	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	17,156.000	Local	56.804102	974,531.18	257.880000	4,424,189.28	3,449,658.10	0.18
		Base	56.804102	974,531.18	257.880000	4,424,189.28	3,449,658.10	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
	14,822.000	Local	63.340637	938,834.92	103.050000	1,527,407.10	588,572.18	0.06
		Base	63.340637	938,834.92	103.050000	1,527,407.10	588,572.18	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	10,499.000	Local	78.813908	827,467.22	439.400000	4,613,260.60	3,785,793.38	0.18
		Base	78.813908	827,467.22	439.400000	4,613,260.60	3,785,793.38	0.18
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	41,523.000	Local	27.448631	1,139,749.52	25.040000	1,039,735.92	-100,013.60	0.04
		Base	27.448631	1,139,749.52	25.040000	1,039,735.92	-100,013.60	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	19,461.000	Local	37.706877	733,813.53	154.780000	3,012,173.58	2,278,360.05	0.12
		Base	37.706877	733,813.53	154.780000	3,012,173.58	2,278,360.05	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
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	178,439.000	Local	21.793929	3,888,886.81	185.470000	33,095,081.33	29,206,194.52	1.32
		Base	21.793929	3,888,886.81	185.470000	33,095,081.33	29,206,194.52	1.32
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	4,809.000	Local	88.694178	426,530.30	606.550000	2,916,898.95	2,490,368.65	0.12
		Base	88.694178	426,530.30	606.550000	2,916,898.95	2,490,368.65	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	63,330.000	Local	42.866486	2,714,734.55	55.090000	3,488,849.70	774,115.15	0.14
		Base	42.866486	2,714,734.55	55.090000	3,488,849.70	774,115.15	0.14
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	33.740000	309,598.24	264,177.04	0.01
		Base	4.950000	45,421.20	33.740000	309,598.24	264,177.04	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	6,649.000	Local	128.367550	853,515.84	280.120000	1,862,517.88	1,009,002.04	0.07
		Base	128.367550	853,515.84	280.120000	1,862,517.88	1,009,002.04	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	14,953.000	Local	45.315860	677,608.05	76.130000	1,138,371.89	460,763.84	0.05
		Base	45.315860	677,608.05	76.130000	1,138,371.89	460,763.84	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
	31,829.000	Local	39.518930	1,257,848.02	63.330000	2,015,730.57	757,882.55	0.08
		Base	39.518930	1,257,848.02	63.330000	2,015,730.57	757,882.55	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01							
	112,728.000	Local	24.705427	2,784,993.35	73.400000	8,274,235.20	5,489,241.85	0.33
		Base	24.705427	2,784,993.35	73.400000	8,274,235.20	5,489,241.85	0.33
68622V106	ORGANON + CO COMMON STOCK USD.01							
	18,097.000	Local	22.318188	403,892.24	32.330000	585,076.01	181,183.77	0.02
		Base	22.318188	403,892.24	32.330000	585,076.01	181,183.77	0.02
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	30,318.000	Local	37.741001	1,144,231.67	72.840000	2,208,363.12	1,064,131.45	0.09
		Base	37.741001	1,144,231.67	72.840000	2,208,363.12	1,064,131.45	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
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	30,050.000	Local	86.336451	2,594,410.36	166.100000	4,991,305.00	2,396,894.64	0.20
		Base	86.336451	2,594,410.36	166.100000	4,991,305.00	2,396,894.64	0.20
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
	16,945.000	Local	44.806625	759,248.26	127.990000	2,168,790.55	1,409,542.29	0.09
		Base	44.806625	759,248.26	127.990000	2,168,790.55	1,409,542.29	0.09
69351T106	PPL CORP COMMON STOCK USD.01							
	53,583.000	Local	26.768611	1,434,342.49	28.310000	1,516,934.73	82,592.24	0.06
		Base	26.768611	1,434,342.49	28.310000	1,516,934.73	82,592.24	0.06
693656100	PVH CORP COMMON STOCK USD1.0							
	5,007.000	Local	115.273815	577,175.99	72.780000	364,409.46	-212,766.53	0.01
		Base	115.273815	577,175.99	72.780000	364,409.46	-212,766.53	0.01
69370C100	PTC INC COMMON STOCK USD.01							
	7,531.000	Local	130.504902	982,832.42	114.210000	860,115.51	-122,716.91	0.03
		Base	130.504902	982,832.42	114.210000	860,115.51	-122,716.91	0.03
693718108	PACCAR INC COMMON STOCK USD1.0							
	24,780.000	Local	35.240684	873,264.15	83.050000	2,057,979.00	1,184,714.85	0.08
		Base	35.240684	873,264.15	83.050000	2,057,979.00	1,184,714.85	0.08
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	6,780.000	Local	110.373740	748,333.96	161.170000	1,092,732.60	344,398.64	0.04
		Base	110.373740	748,333.96	161.170000	1,092,732.60	344,398.64	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,192.000	Local	71.512131	657,339.51	270.820000	2,489,377.44	1,832,037.93	0.10
		Base	71.512131	657,339.51	270.820000	2,489,377.44	1,832,037.93	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01							
	22,906.000	Local	39.190519	897,698.02	126.730000	2,902,877.38	2,005,179.36	0.12
		Base	39.190519	897,698.02	126.730000	2,902,877.38	2,005,179.36	0.12
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,436.000	Local	316.795690	1,088,509.99	281.470000	967,130.92	-121,379.07	0.04
		Base	316.795690	1,088,509.99	281.470000	967,130.92	-121,379.07	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
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	83,354.000	Local	36.646430	3,054,626.53	87.930000	7,329,317.22	4,274,690.69	0.29
		Base	36.646430	3,054,626.53	87.930000	7,329,317.22	4,274,690.69	0.29
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	11,857.000	Local	97.354682	1,154,334.46	36.570000	433,610.49	-720,723.97	0.02
		Base	97.354682	1,154,334.46	36.570000	433,610.49	-720,723.97	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	98,692.000	Local	62.796592	6,197,521.23	171.710000	16,946,403.32	10,748,882.09	0.67
		Base	62.796592	6,197,521.23	171.710000	16,946,403.32	10,748,882.09	0.67
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	9,008.000	Local	57.016391	513,603.65	146.610000	1,320,662.88	807,059.23	0.05
		Base	57.016391	513,603.65	146.610000	1,320,662.88	807,059.23	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
	400,621.000	Local	28.087942	11,252,619.22	49.070000	19,658,472.47	8,405,853.25	0.78
		Base	28.087942	11,252,619.22	49.070000	19,658,472.47	8,405,853.25	0.78
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	110,887.000	Local	45.304260	5,023,653.44	100.000000	11,088,700.00	6,065,046.56	0.44
		Base	45.304260	5,023,653.44	100.000000	11,088,700.00	6,065,046.56	0.44
718546104	PHILLIPS 66 COMMON STOCK							
	33,393.000	Local	41.171893	1,374,853.01	86.760000	2,897,176.68	1,522,323.67	0.12
		Base	41.171893	1,374,853.01	86.760000	2,897,176.68	1,522,323.67	0.12
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,053.000	Local	48.019660	386,702.32	71.200000	573,373.60	186,671.28	0.02
		Base	48.019660	386,702.32	71.200000	573,373.60	186,671.28	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	16,205.000	Local	110.787873	1,795,317.49	232.470000	3,767,176.35	1,971,858.86	0.15
		Base	110.787873	1,795,317.49	232.470000	3,767,176.35	1,971,858.86	0.15
73278L105	POOL CORP COMMON STOCK USD.001							
	2,861.000	Local	344.567648	985,808.04	405.220000	1,159,334.42	173,526.38	0.05
		Base	344.567648	985,808.04	405.220000	1,159,334.42	173,526.38	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	16,350.000	Local	51.669146	844,790.53	123.040000	2,011,704.00	1,166,913.47	0.08
		Base	51.669146	844,790.53	123.040000	2,011,704.00	1,166,913.47	0.08
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	17,382.000	Local	34.122147	593,111.16	68.140000	1,184,409.48	591,298.32	0.05
		Base	34.122147	593,111.16	68.140000	1,184,409.48	591,298.32	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	171,505.000	Local	62.521982	10,722,832.52	160.550000	27,535,127.75	16,812,295.23	1.09
		Base	62.521982	10,722,832.52	160.550000	27,535,127.75	16,812,295.23	1.09
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	41,759.000	Local	25.795794	1,077,206.58	107.360000	4,483,246.24	3,406,039.66	0.18
		Base	25.795794	1,077,206.58	107.360000	4,483,246.24	3,406,039.66	0.18
74340W103	PROLOGIS INC REIT USD.01							
	52,790.000	Local	57.907354	3,056,929.23	160.290000	8,461,709.10	5,404,779.87	0.34
		Base	57.907354	3,056,929.23	160.290000	8,461,709.10	5,404,779.87	0.34
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	26,980.000	Local	52.227557	1,409,099.49	108.510000	2,927,599.80	1,518,500.31	0.12
		Base	52.227557	1,409,099.49	108.510000	2,927,599.80	1,518,500.31	0.12
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	36,092.000	Local	32.626938	1,177,571.46	69.660000	2,514,168.72	1,336,597.26	0.10
		Base	32.626938	1,177,571.46	69.660000	2,514,168.72	1,336,597.26	0.10
74460D109	PUBLIC STORAGE REIT USD.1							
	10,889.000	Local	120.105352	1,307,827.18	371.500000	4,045,263.50	2,737,436.32	0.16
		Base	120.105352	1,307,827.18	371.500000	4,045,263.50	2,737,436.32	0.16
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	17,790.000	Local	21.057883	374,619.74	41.760000	742,910.40	368,290.66	0.03
		Base	21.057883	374,619.74	41.760000	742,910.40	368,290.66	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
	7,758.000	Local	82.854887	642,788.21	113.780000	882,705.24	239,917.03	0.04
		Base	82.854887	642,788.21	113.780000	882,705.24	239,917.03	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	80,397.000	Local	52.456320	4,217,330.79	139.690000	11,230,656.93	7,013,326.14	0.45
		Base	52.456320	4,217,330.79	139.690000	11,230,656.93	7,013,326.14	0.45
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,171.000	Local	29.688099	301,957.65	115.980000	1,179,632.58	877,674.93	0.05
		Base	29.688099	301,957.65	115.980000	1,179,632.58	877,674.93	0.05
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	8,514.000	Local	53.318445	453,953.24	133.840000	1,139,513.76	685,560.52	0.05
		Base	53.318445	453,953.24	133.840000	1,139,513.76	685,560.52	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,312.000	Local	96.394668	319,259.14	104.340000	345,574.08	26,314.94	0.01
		Base	96.394668	319,259.14	104.340000	345,574.08	26,314.94	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	13,328.000	Local	53.916716	718,601.99	97.460000	1,298,946.88	580,344.89	0.05
		Base	53.916716	718,601.99	97.460000	1,298,946.88	580,344.89	0.05
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	106,773.000	Local	35.061885	3,743,662.64	94.910000	10,133,825.43	6,390,162.79	0.40
		Base	35.061885	3,743,662.64	94.910000	10,133,825.43	6,390,162.79	0.40
756109104	REALTY INCOME CORP REIT USD1.0							
	40,382.000	Local	60.855375	2,457,461.75	69.360000	2,800,895.52	343,433.77	0.11
		Base	60.855375	2,457,461.75	69.360000	2,800,895.52	343,433.77	0.11
758849103	REGENCY CENTERS CORP REIT USD.01							
	10,998.000	Local	66.586162	732,314.61	68.830000	756,992.34	24,677.73	0.03
		Base	66.586162	732,314.61	68.830000	756,992.34	24,677.73	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	7,612.000	Local	361.612404	2,752,593.62	659.110000	5,017,145.32	2,264,551.70	0.20
		Base	361.612404	2,752,593.62	659.110000	5,017,145.32	2,264,551.70	0.20
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	67,398.000	Local	13.046036	879,276.74	20.720000	1,396,486.56	517,209.82	0.06
		Base	13.046036	879,276.74	20.720000	1,396,486.56	517,209.82	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
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	14,938.000	Local	30.299098	452,607.93	134.270000	2,005,725.26	1,553,117.33	0.08
		Base	30.299098	452,607.93	134.270000	2,005,725.26	1,553,117.33	0.08
761152107	RESMED INC COMMON STOCK USD.004							
	10,432.000	Local	90.549201	944,609.27	199.970000	2,086,087.04	1,141,477.77	0.08
		Base	90.549201	944,609.27	199.970000	2,086,087.04	1,141,477.77	0.08
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	7,834.000	Local	32.659810	255,856.95	98.310000	770,160.54	514,303.59	0.03
		Base	32.659810	255,856.95	98.310000	770,160.54	514,303.59	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,289.000	Local	61.000600	505,633.97	252.670000	2,094,381.63	1,588,747.66	0.08
		Base	61.000600	505,633.97	252.670000	2,094,381.63	1,588,747.66	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0							
	16,155.000	Local	27.205685	439,507.84	33.540000	541,838.70	102,330.86	0.02
		Base	27.205685	439,507.84	33.540000	541,838.70	102,330.86	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	7,529.000	Local	111.792121	841,682.88	469.920000	3,538,027.68	2,696,344.80	0.14
		Base	111.792121	841,682.88	469.920000	3,538,027.68	2,696,344.80	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01							
	25,280.000	Local	22.090984	558,460.07	99.770000	2,522,185.60	1,963,725.53	0.10
		Base	22.090984	558,460.07	99.770000	2,522,185.60	1,963,725.53	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	25,281.000	Local	113.103605	2,859,372.23	376.500000	9,518,296.50	6,658,924.27	0.38
		Base	113.103605	2,859,372.23	376.500000	9,518,296.50	6,658,924.27	0.38
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	7,764.000	Local	164.025989	1,273,497.78	347.110000	2,694,962.04	1,421,464.26	0.11
		Base	164.025989	1,273,497.78	347.110000	2,694,962.04	1,421,464.26	0.11
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	3,049.000	Local	420.143785	1,281,018.40	412.000000	1,256,188.00	-24,830.40	0.05
		Base	420.143785	1,281,018.40	412.000000	1,256,188.00	-24,830.40	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,190.000	Local	304.503017	1,275,867.64	487.640000	2,043,211.60	767,343.96	0.08
		Base	304.503017	1,275,867.64	487.640000	2,043,211.60	767,343.96	0.08
79466L302	SALESFORCE INC COMMON STOCK USD.001							
	70,267.000	Local	88.600954	6,225,723.26	175.940000	12,362,775.98	6,137,052.72	0.49
		Base	88.600954	6,225,723.26	175.940000	12,362,775.98	6,137,052.72	0.49
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	9,898.000	Local	55.105829	545,437.50	81.100000	802,727.80	257,290.30	0.03
		Base	55.105829	545,437.50	81.100000	802,727.80	257,290.30	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	100,114.000	Local	78.712371	7,880,210.31	39.010000	3,905,447.14	-3,974,763.17	0.16
		Base	78.712371	7,880,210.31	39.010000	3,905,447.14	-3,974,763.17	0.16
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	107,305.000	Local	28.767104	3,086,854.06	66.330000	7,117,540.65	4,030,686.59	0.28
		Base	28.767104	3,086,854.06	66.330000	7,117,540.65	4,030,686.59	0.28
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	10,575.000	Local	25.250411	267,023.10	64.210000	679,020.75	411,997.65	0.03
		Base	25.250411	267,023.10	64.210000	679,020.75	411,997.65	0.03
816851109	SEMPRA ENERGY COMMON STOCK							
	22,793.000	Local	75.956862	1,731,284.75	161.360000	3,677,878.48	1,946,593.73	0.15
		Base	75.956862	1,731,284.75	161.360000	3,677,878.48	1,946,593.73	0.15
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	14,267.000	Local	318.107958	4,538,446.24	478.100000	6,821,052.70	2,282,606.46	0.27
		Base	318.107958	4,538,446.24	478.100000	6,821,052.70	2,282,606.46	0.27
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	17,217.000	Local	43.739042	753,055.08	274.960000	4,733,986.32	3,980,931.24	0.19
		Base	43.739042	753,055.08	274.960000	4,733,986.32	3,980,931.24	0.19
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	4,475.000	Local	319.979879	1,431,909.96	242.250000	1,084,068.75	-347,841.21	0.04
		Base	319.979879	1,431,909.96	242.250000	1,084,068.75	-347,841.21	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
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	23,455.000	87.281269	2,047,182.17	118.000000	2,767,690.00	720,507.83	0.11
		Base		87.281269	2,047,182.17	118.000000	2,767,690.00	720,507.83	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	11,734.000	94.293530	1,106,440.28	113.300000	1,329,462.20	223,021.92	0.05
		Base		94.293530	1,106,440.28	113.300000	1,329,462.20	223,021.92	0.05
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	9,402.000	53.794517	505,776.05	58.430000	549,358.86	43,582.81	0.02
		Base		53.794517	505,776.05	58.430000	549,358.86	43,582.81	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	7,734.000	68.847572	532,467.12	136.930000	1,059,016.62	526,549.50	0.04
		Base		68.847572	532,467.12	136.930000	1,059,016.62	526,549.50	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,823.000	57.823628	221,059.73	212.490000	812,349.27	591,289.54	0.03
		Base		57.823628	221,059.73	212.490000	812,349.27	591,289.54	0.03
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	3,749.000	282.852195	1,060,412.88	250.410000	938,787.09	-121,625.79	0.04
		Base		282.852195	1,060,412.88	250.410000	938,787.09	-121,625.79	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	75,644.000	37.554347	2,840,760.99	73.390000	5,551,513.16	2,710,752.17	0.22
		Base		37.554347	2,840,760.99	73.390000	5,551,513.16	2,710,752.17	0.22
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	42,256.000	19.728709	833,656.34	46.720000	1,974,200.32	1,140,543.98	0.08
		Base		19.728709	833,656.34	46.720000	1,974,200.32	1,140,543.98	0.08
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	85.070000	85.07	35.07	0.00
		Base		50.000000	50.00	85.070000	85.07	35.07	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	11,637.000	69.000096	802,954.12	120.150000	1,398,185.55	595,231.43	0.06
		Base		69.000096	802,954.12	120.150000	1,398,185.55	595,231.43	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
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	82,301.000	21.709576	1,786,719.81	74.640000	6,142,946.64	4,356,226.83	0.24
		Base		21.709576	1,786,719.81	74.640000	6,142,946.64	4,356,226.83	0.24
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	26,108.000	56.452720	1,473,867.62	66.970000	1,748,452.76	274,585.14	0.07
		Base		56.452720	1,473,867.62	66.970000	1,748,452.76	274,585.14	0.07
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	23,964.000	81.012177	1,941,375.81	241.260000	5,781,554.64	3,840,178.83	0.23
		Base		81.012177	1,941,375.81	241.260000	5,781,554.64	3,840,178.83	0.23
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	10,945.000	84.625056	926,221.24	286.790000	3,138,916.55	2,212,695.31	0.12
		Base		84.625056	926,221.24	286.790000	3,138,916.55	2,212,695.31	0.12
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	37,296.000	32.713859	1,220,096.10	36.810000	1,372,865.76	152,769.66	0.05
		Base		32.713859	1,220,096.10	36.810000	1,372,865.76	152,769.66	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	36,307.000	35.761503	1,298,392.89	85.480000	3,103,522.36	1,805,129.47	0.12
		Base		35.761503	1,298,392.89	85.480000	3,103,522.36	1,805,129.47	0.12
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	85,348.000	14.036315	1,197,971.39	61.280000	5,230,125.44	4,032,154.05	0.21
		Base		14.036315	1,197,971.39	61.280000	5,230,125.44	4,032,154.05	0.21
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	41,901.000	90.354917	3,785,961.39	123.140000	5,159,689.14	1,373,727.75	0.21
		Base		90.354917	3,785,961.39	123.140000	5,159,689.14	1,373,727.75	0.21
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	8,233.000	111.247787	915,903.03	119.510000	983,925.83	68,022.80	0.04
		Base		111.247787	915,903.03	119.510000	983,925.83	68,022.80	0.04
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	18,888.000	32.353099	611,085.33	32.920000	621,792.96	10,707.63	0.02
		Base		32.353099	611,085.33	32.920000	621,792.96	10,707.63	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	34,280.000	52.994845	1,816,663.30	228.650000	7,838,122.00	6,021,458.70	0.31
		Base		52.994845	1,816,663.30	228.650000	7,838,122.00	6,021,458.70	0.31
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,330.000	341.928360	1,138,621.44	431.550000	1,437,061.50	298,440.06	0.06
		Base		341.928360	1,138,621.44	431.550000	1,437,061.50	298,440.06	0.06
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	3,344.000	277.131788	926,728.70	285.620000	955,113.28	28,384.58	0.04
		Base		277.131788	926,728.70	285.620000	955,113.28	28,384.58	0.04
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	11,634.000	81.546468	948,711.61	105.460000	1,226,921.64	278,210.03	0.05
		Base		81.546468	948,711.61	105.460000	1,226,921.64	278,210.03	0.05
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	59,720.000	694.606446	41,481,896.96	870.760000	52,001,787.20	10,519,890.24	2.07
		Base		694.606446	41,481,896.96	870.760000	52,001,787.20	10,519,890.24	2.07
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	65,917.000	47.095124	3,104,369.26	170.250000	11,222,369.25	8,117,999.99	0.45
		Base		47.095124	3,104,369.26	170.250000	11,222,369.25	8,117,999.99	0.45
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	15,733.000	33.320951	524,238.52	69.250000	1,089,510.25	565,271.73	0.04
		Base		33.320951	524,238.52	69.250000	1,089,510.25	565,271.73	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	28,125.000	110.150717	3,097,988.92	552.920000	15,550,875.00	12,452,886.08	0.62
		Base		110.150717	3,097,988.92	552.920000	15,550,875.00	12,452,886.08	0.62
88579Y101	3M CO COMMON STOCK USD.01								
		Local	40,861.000	82.741577	3,380,903.58	144.220000	5,892,973.42	2,512,069.84	0.23
		Base		82.741577	3,380,903.58	144.220000	5,892,973.42	2,512,069.84	0.23
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	8,124.000	76.130005	618,480.16	201.450000	1,636,579.80	1,018,099.64	0.07
		Base		76.130005	618,480.16	201.450000	1,636,579.80	1,018,099.64	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
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,758.000	313.618031	1,178,576.56	594.810000	2,235,295.98	1,056,719.42	0.09
		Base		313.618031	1,178,576.56	594.810000	2,235,295.98	1,056,719.42	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	17,257.000	51.747999	893,015.22	171.060000	2,951,982.42	2,058,967.20	0.12
		Base		51.747999	893,015.22	171.060000	2,951,982.42	2,058,967.20	0.12
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	17,916.000	68.552604	1,228,188.45	66.700000	1,194,997.20	-33,191.25	0.05
		Base		68.552604	1,228,188.45	66.700000	1,194,997.20	-33,191.25	0.05
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	95,278.000	34.186221	3,257,194.74	48.350000	4,606,691.30	1,349,496.56	0.18
		Base		34.186221	3,257,194.74	48.350000	4,606,691.30	1,349,496.56	0.18
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	57,072.000	38.265457	2,183,886.14	49.020000	2,797,669.44	613,783.30	0.11
		Base		38.265457	2,183,886.14	49.020000	2,797,669.44	613,783.30	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,925.000	342.510968	1,001,844.58	394.710000	1,154,526.75	152,682.17	0.05
		Base		342.510968	1,001,844.58	394.710000	1,154,526.75	152,682.17	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	20,925.000	28.139889	588,827.17	93.160000	1,949,373.00	1,360,545.83	0.08
		Base		28.139889	588,827.17	93.160000	1,949,373.00	1,360,545.83	0.08
902653104	UDR INC REIT USD.01								
		Local	21,334.000	39.028891	832,642.36	53.210000	1,135,182.14	302,539.78	0.05
		Base		39.028891	832,642.36	53.210000	1,135,182.14	302,539.78	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	96,337.000	28.023460	2,699,696.11	48.560000	4,678,124.72	1,978,428.61	0.19
		Base		28.023460	2,699,696.11	48.560000	4,678,124.72	1,978,428.61	0.19
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	3,872.000	214.424354	830,251.10	396.800000	1,536,409.60	706,158.50	0.06
		Base		214.424354	830,251.10	396.800000	1,536,409.60	706,158.50	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	13,465.000	26.848521	361,515.34	15.360000	206,822.40	-154,692.94	0.01
		Base		26.848521	361,515.34	15.360000	206,822.40	-154,692.94	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	15,350.000	23.656527	363,127.69	14.190000	217,816.50	-145,311.19	0.01
		Base		23.656527	363,127.69	14.190000	217,816.50	-145,311.19	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	45,569.000	40.816678	1,859,975.20	234.290000	10,676,361.01	8,816,385.81	0.42
		Base		40.816678	1,859,975.20	234.290000	10,676,361.01	8,816,385.81	0.42
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	23,112.000	51.824509	1,197,768.06	50.500000	1,167,156.00	-30,612.06	0.05
		Base		51.824509	1,197,768.06	50.500000	1,167,156.00	-30,612.06	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	52,044.000	81.427590	4,237,817.51	179.980000	9,366,879.12	5,129,061.61	0.37
		Base		81.427590	4,237,817.51	179.980000	9,366,879.12	5,129,061.61	0.37
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	5,167.000	121.171463	626,092.95	316.520000	1,635,458.84	1,009,365.89	0.07
		Base		121.171463	626,092.95	316.520000	1,635,458.84	1,009,365.89	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	67,225.000	71.841133	4,829,520.18	508.550000	34,187,273.75	29,357,753.57	1.36
		Base		71.841133	4,829,520.18	508.550000	34,187,273.75	29,357,753.57	1.36
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	5,219.000	114.656298	598,391.22	122.530000	639,484.07	41,092.85	0.03
		Base		114.656298	598,391.22	122.530000	639,484.07	41,092.85	0.03
918204108	VF CORP COMMON STOCK								
		Local	23,095.000	30.402328	702,141.76	52.000000	1,200,940.00	498,798.24	0.05
		Base		30.402328	702,141.76	52.000000	1,200,940.00	498,798.24	0.05
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	29,181.000	33.776524	985,632.75	111.480000	3,253,097.88	2,267,465.13	0.13
		Base		33.776524	985,632.75	111.480000	3,253,097.88	2,267,465.13	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
92276F100	VENTAS INC REIT USD.25								
		Local	28,491.000	45.349593	1,292,055.24	55.550000	1,582,675.05	290,619.81	0.06
		Base		45.349593	1,292,055.24	55.550000	1,582,675.05	290,619.81	0.06
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	9,000.000	409.885400	3,688,968.60	378.700000	3,408,300.00	-280,668.60	0.14
		Base		409.885400	3,688,968.60	378.700000	3,408,300.00	-280,668.60	0.14
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	6,898.000	64.457615	444,628.63	178.690000	1,232,603.62	787,974.99	0.05
		Base		64.457615	444,628.63	178.690000	1,232,603.62	787,974.99	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	299,477.000	44.134240	13,217,189.72	46.300000	13,865,785.10	648,595.38	0.55
		Base		44.134240	13,217,189.72	46.300000	13,865,785.10	648,595.38	0.55
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	11,503.000	91.322696	1,050,484.97	204.050000	2,347,187.15	1,296,702.18	0.09
		Base		91.322696	1,050,484.97	204.050000	2,347,187.15	1,296,702.18	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	18,161.000	100.374022	1,822,892.61	273.220000	4,961,948.42	3,139,055.81	0.20
		Base		100.374022	1,822,892.61	273.220000	4,961,948.42	3,139,055.81	0.20
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001								
		Local	43,304.000	49.080010	2,125,360.76	29.120000	1,261,012.48	-864,348.28	0.05
		Base		49.080010	2,125,360.76	29.120000	1,261,012.48	-864,348.28	0.05
92556V106	VIATRIS INC COMMON STOCK								
		Local	125,372.000	15.043714	1,886,060.47	10.330000	1,295,092.76	-590,967.71	0.05
		Base		15.043714	1,886,060.47	10.330000	1,295,092.76	-590,967.71	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	118,657.000	41.076585	4,874,024.29	213.130000	25,289,366.41	20,415,342.12	1.01
		Base		41.076585	4,874,024.29	213.130000	25,289,366.41	20,415,342.12	1.01
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	11,348.000	58.190841	660,349.66	38.710000	439,281.08	-221,068.58	0.02
		Base		58.190841	660,349.66	38.710000	439,281.08	-221,068.58	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	9,472.000	Local	67.145280	636,000.09	172.290000	1,631,930.88	995,930.79	0.06
		Base	67.145280	636,000.09	172.290000	1,631,930.88	995,930.79	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	22,514.000	Local	41.950192	944,466.62	100.050000	2,252,525.70	1,308,059.08	0.09
		Base	41.950192	944,466.62	100.050000	2,252,525.70	1,308,059.08	0.09
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,334.000	Local	73.430540	979,122.82	89.910000	1,198,859.94	219,737.12	0.05
		Base	73.430540	979,122.82	89.910000	1,198,859.94	219,737.12	0.05
931142103	WALMART INC COMMON STOCK USD.1							
	101,217.000	Local	64.246986	6,502,887.16	152.990000	15,485,188.83	8,982,301.67	0.62
		Base	64.246986	6,502,887.16	152.990000	15,485,188.83	8,982,301.67	0.62
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	51,265.000	Local	41.729303	2,139,252.71	42.400000	2,173,636.00	34,383.29	0.09
		Base	41.729303	2,139,252.71	42.400000	2,173,636.00	34,383.29	0.09
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
	157,076.000	Local	30.669053	4,817,372.16	18.150000	2,850,929.40	-1,966,442.76	0.11
		Base	30.669053	4,817,372.16	18.150000	2,850,929.40	-1,966,442.76	0.11
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	27,469.000	Local	38.884292	1,068,112.63	164.440000	4,517,002.36	3,448,889.73	0.18
		Base	38.884292	1,068,112.63	164.440000	4,517,002.36	3,448,889.73	0.18
941848103	WATERS CORP COMMON STOCK USD.01							
	4,356.000	Local	68.316003	297,584.51	303.020000	1,319,955.12	1,022,370.61	0.05
		Base	68.316003	297,584.51	303.020000	1,319,955.12	1,022,370.61	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	278,021.000	Local	37.467414	10,416,728.01	43.630000	12,130,056.23	1,713,328.22	0.48
		Base	37.467414	10,416,728.01	43.630000	12,130,056.23	1,713,328.22	0.48
95040Q104	WELLTOWER INC REIT USD1.0							
	31,068.000	Local	59.359258	1,844,173.43	90.810000	2,821,285.08	977,111.65	0.11
		Base	59.359258	1,844,173.43	90.810000	2,821,285.08	977,111.65	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
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	5,287.000	210.593851	1,113,409.69	315.060000	1,665,722.22	552,312.53	0.07
		Base		210.593851	1,113,409.69	315.060000	1,665,722.22	552,312.53	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	22,322.000	42.438851	947,320.04	53.070000	1,184,628.54	237,308.50	0.05
		Base		42.438851	947,320.04	53.070000	1,184,628.54	237,308.50	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	18,831.000	43.619072	821,390.75	49.530000	932,699.43	111,308.68	0.04
		Base		43.619072	821,390.75	49.530000	932,699.43	111,308.68	0.04
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	53,463.000	27.975612	1,495,660.13	41.220000	2,203,744.86	708,084.73	0.09
		Base		27.975612	1,495,660.13	41.220000	2,203,744.86	708,084.73	0.09
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	4,221.000	97.280384	410,620.50	181.520000	766,195.92	355,575.42	0.03
		Base		97.280384	410,620.50	181.520000	766,195.92	355,575.42	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	86,723.000	27.967781	2,425,449.87	34.290000	2,973,731.67	548,281.80	0.12
		Base		27.967781	2,425,449.87	34.290000	2,973,731.67	548,281.80	0.12
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	87.960000	785,394.84	615,424.63	0.03
		Base		19.035750	169,970.21	87.960000	785,394.84	615,424.63	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,512.000	91.445765	686,940.59	70.480000	529,445.76	-157,494.83	0.02
		Base		91.445765	686,940.59	70.480000	529,445.76	-157,494.83	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	38,448.000	29.832852	1,147,013.48	73.260000	2,816,700.48	1,669,687.00	0.11
		Base		29.832852	1,147,013.48	73.260000	2,816,700.48	1,669,687.00	0.11
98419M100	XYLEM INC COMMON STOCK								
		Local	12,871.000	33.997593	437,583.02	80.500000	1,036,115.50	598,532.48	0.04
		Base		33.997593	437,583.02	80.500000	1,036,115.50	598,532.48	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
988498101	YUM BRANDS INC COMMON STOCK							
	20,677.000	Local	28.151565	582,089.90	117.010000	2,419,415.77	1,837,325.87	0.10
		Base	28.151565	582,089.90	117.010000	2,419,415.77	1,837,325.87	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	3,798.000	Local	258.159186	980,488.59	369.660000	1,403,968.68	423,480.09	0.06
		Base	258.159186	980,488.59	369.660000	1,403,968.68	423,480.09	0.06
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	14,911.000	Local	75.413905	1,124,496.73	120.750000	1,800,503.25	676,006.52	0.07
		Base	75.413905	1,124,496.73	120.750000	1,800,503.25	676,006.52	0.07
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	10,848.000	Local	37.611707	408,011.80	56.510000	613,020.48	205,008.68	0.02
		Base	37.611707	408,011.80	56.510000	613,020.48	205,008.68	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
	33,770.000	Local	44.264895	1,494,825.50	177.250000	5,985,732.50	4,490,907.00	0.24
		Base	44.264895	1,494,825.50	177.250000	5,985,732.50	4,490,907.00	0.24
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,402.000	Local	36.712370	235,032.59	114.240000	731,364.48	496,331.89	0.03
		Base	36.712370	235,032.59	114.240000	731,364.48	496,331.89	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	108,304.000	Local	11.041854	1,195,876.92	11.860000	1,284,485.44	88,608.52	0.05
		Base	11.041854	1,195,876.92	11.860000	1,284,485.44	88,608.52	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
	15,368.000	Local	54.923035	844,057.20	287.990000	4,425,830.32	3,581,773.12	0.18
		Base	54.923035	844,057.20	287.990000	4,425,830.32	3,581,773.12	0.18
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	45,085.000	Local	84.086509	3,791,040.28	300.360000	13,541,730.60	9,750,690.32	0.54
		Base	84.086509	3,791,040.28	300.360000	13,541,730.60	9,750,690.32	0.54
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	28,450.000	Local	42.907360	1,220,714.39	145.020000	4,125,819.00	2,905,104.61	0.16
		Base	42.907360	1,220,714.39	145.020000	4,125,819.00	2,905,104.61	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	2,810.000	Local	251.629413	707,078.65	274.710000	771,935.10	64,856.45	0.03
		Base	251.629413	707,078.65	274.710000	771,935.10	64,856.45	0.03
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	24,360.000	Local	22.955446	559,194.67	18.380000	447,736.80	-111,457.87	0.02
		Base	22.955446	559,194.67	18.380000	447,736.80	-111,457.87	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	36,860.000	Local	37.601048	1,385,974.63	59.870000	2,206,808.20	820,833.57	0.09
		Base	37.601048	1,385,974.63	59.870000	2,206,808.20	820,833.57	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	36,584.000	Local	164.484468	6,017,499.78	311.960000	11,412,744.64	5,395,244.86	0.45
		Base	164.484468	6,017,499.78	311.960000	11,412,744.64	5,395,244.86	0.45
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	96,058.000	Local	77.760944	7,469,560.76	104.360000	10,024,612.88	2,555,052.12	0.40
		Base	77.760944	7,469,560.76	104.360000	10,024,612.88	2,555,052.12	0.40
G6095L109	APTIV PLC COMMON STOCK USD.01							
	19,308.000	Local	42.624970	823,002.92	106.400000	2,054,371.20	1,231,368.28	0.08
		Base	42.624970	823,002.92	106.400000	2,054,371.20	1,231,368.28	0.08
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	25,609.000	Local	36.209029	927,277.02	26.810000	686,577.29	-240,699.73	0.03
		Base	36.209029	927,277.02	26.810000	686,577.29	-240,699.73	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	29,740.000	Local	38.911828	1,157,237.75	20.030000	595,692.20	-561,545.55	0.02
		Base	38.911828	1,157,237.75	20.030000	595,692.20	-561,545.55	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	14,409.000	Local	33.941524	489,063.42	82.040000	1,182,114.36	693,050.94	0.05
		Base	33.941524	489,063.42	82.040000	1,182,114.36	693,050.94	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	11,811.000	Local	28.759134	339,674.13	50.750000	599,408.25	259,734.12	0.02
		Base	28.759134	339,674.13	50.750000	599,408.25	259,734.12	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	7,142.000	159.958422	1,142,423.05	224.050000	1,600,165.10	457,742.05	0.06
		Base		159.958422	1,142,423.05	224.050000	1,600,165.10	457,742.05	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	16,709.000	36.791889	614,755.68	139.890000	2,337,422.01	1,722,666.33	0.09
		Base		36.791889	614,755.68	139.890000	2,337,422.01	1,722,666.33	0.09
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	8,733.000	133.530301	1,166,120.12	214.860000	1,876,372.38	710,252.26	0.07
		Base		133.530301	1,166,120.12	214.860000	1,876,372.38	710,252.26	0.07
H1467J104	CHUBB LTD COMMON STOCK								
		Local	30,744.000	84.574883	2,600,170.19	206.450000	6,347,098.80	3,746,928.61	0.25
		Base		84.574883	2,600,170.19	206.450000	6,347,098.80	3,746,928.61	0.25
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	10,844.000	58.116199	630,212.06	109.740000	1,190,020.56	559,808.50	0.05
		Base		58.116199	630,212.06	109.740000	1,190,020.56	559,808.50	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	23,291.000	42.154897	981,829.70	124.780000	2,906,250.98	1,924,421.28	0.12
		Base		42.154897	981,829.70	124.780000	2,906,250.98	1,924,421.28	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	18,765.000	57.903760	1,086,564.06	106.030000	1,989,652.95	903,088.89	0.08
		Base		57.903760	1,086,564.06	106.030000	1,989,652.95	903,088.89	0.08
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		Local	18,981.000	195.494369	3,710,678.61	170.900000	3,243,852.90	-466,825.71	0.13
		Base		195.494369	3,710,678.61	170.900000	3,243,852.90	-466,825.71	0.13
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	16,003.000	80.615260	1,290,086.01	77.730000	1,243,913.19	-46,172.82	0.05
		Base		80.615260	1,290,086.01	77.730000	1,243,913.19	-46,172.82	0.05
US DOLLAR Total									
		Local	21,244,345.000		1,064,943,590.77		2,510,063,425.48	1,445,119,834.71	99.81
		Base			1,064,943,590.77		2,510,063,425.48	1,445,119,834.71	99.81

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total								
		21,244,345.000	Base	1,064,943,590.77		2,510,063,425.48	1,445,119,834.71	99.81

& 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									
		25,921,418.350	Base		1,069,620,664.12		2,514,740,498.83	1,445,119,834.71	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	
912796H44	TREASURY BILL 05/22 0.00000					0.250000	19 May 2022		
	160,000,000.000	Local		99.989281	159,982,850.00	99.989281	159,982,850.00	0.00	10.30
		Base		99.989281	159,982,850.00	99.989281	159,982,850.00	0.00	10.30
912796J42	TREASURY BILL 06/22 0.00000					0.207500	16 Jun 2022		
	75,000,000.000	Local		99.983334	74,987,500.14	99.983334	74,987,500.14	0.00	4.83
		Base		99.983334	74,987,500.14	99.983334	74,987,500.14	0.00	4.83
912796K57	TREASURY BILL 07/22 0.00000					0.072500	14 Jul 2022		
	150,000,000.000	Local		99.985382	149,978,072.35	99.985382	149,978,072.35	0.00	9.66
		Base		99.985382	149,978,072.35	99.985382	149,978,072.35	0.00	9.66
912796M71	TREASURY BILL 09/22 0.00000					0.076500	08 Sep 2022		
	110,000,000.000	Local		99.973918	109,971,309.72	99.612400	109,717,630.00	-253,679.72	7.06
		Base		99.973918	109,971,309.72	99.612400	109,717,630.00	-253,679.72	7.06
912796M89	TREASURY BILL 10/22 0.00000					0.100000	06 Oct 2022		
	20,000,000.000	Local		99.956111	19,991,222.22	99.490800	19,898,160.00	-93,062.22	1.28
		Base		99.956111	19,991,222.22	99.490800	19,898,160.00	-93,062.22	1.28
912796P94	TREASURY BILL 12/22 0.00000					0.280000	01 Dec 2022		
	25,000,000.000	Local		99.833556	24,958,388.89	99.168900	24,792,225.00	-166,163.89	1.60
		Base		99.833556	24,958,388.89	99.168900	24,792,225.00	-166,163.89	1.60
912796Q44	TREASURY BILL 06/22 0.00000					0.151000	02 Jun 2022		
	40,000,000.000	Local		99.986578	39,994,631.11	99.986578	39,994,631.11	0.00	2.58
		Base		99.986578	39,994,631.11	99.986578	39,994,631.11	0.00	2.58
912796R43	TREASURY BILL 06/22 0.00000					0.170000	23 Jun 2022		
	80,000,000.000	Local		99.975156	79,980,125.00	99.975156	79,980,125.00	0.00	5.15
		Base		99.975156	79,980,125.00	99.975156	79,980,125.00	0.00	5.15
912796R50	TREASURY BILL 06/22 0.00000					0.200000	30 Jun 2022		
	35,000,000.000	Local		99.966667	34,988,333.33	99.966667	34,988,333.33	0.00	2.25
		Base		99.966667	34,988,333.33	99.966667	34,988,333.33	0.00	2.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796S59	TREASURY BILL 07/22 0.00000				0.430000	28 Jul 2022		
	25,000,000.000	Local	99.894889	24,973,722.22	99.894889	24,973,722.22	0.00	1.61
		Base	99.894889	24,973,722.22	99.894889	24,973,722.22	0.00	1.61
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.240000	02 May 2022		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	9.66
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	9.66
978UHK000	DAIWA CAPITAL MARKETS REPO				0.270000	02 May 2022		
	124,731,127.290	Local	100.000000	124,731,127.29	100.000000	124,731,127.29	0.00	8.03
		Base	100.000000	124,731,127.29	100.000000	124,731,127.29	0.00	8.03
US DOLLAR Total								
	994,731,127.290	Local		994,537,282.27		994,024,376.44	-512,905.83	64.01
		Base		994,537,282.27		994,024,376.44	-512,905.83	64.01
CASH EQUIVALENT Total								
	994,731,127.290	Base		994,537,282.27		994,024,376.44	-512,905.83	64.01
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				1.875000	20 Apr 2042		
	551,270.550	Local	102.470939	564,892.11	102.256538	563,710.18	-1,181.93	0.04
Original Face:	15,000,000.000	Base	102.470939	564,892.11	102.256538	563,710.18	-1,181.93	0.04
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	677,112.100	Local	100.343429	679,437.50	100.215792	678,573.25	-864.25	0.04
Original Face:	5,000,000.000	Base	100.343429	679,437.50	100.215792	678,573.25	-864.25	0.04
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	2,778,642.000	Local	99.865967	2,774,917.69	97.486091	2,708,789.47	-66,128.22	0.17
Original Face:	10,000,000.000	Base	99.865967	2,774,917.69	97.486091	2,708,789.47	-66,128.22	0.17
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	328,764.940	Local	104.728743	344,311.39	101.070950	332,285.85	-12,025.54	0.02
Original Face:	17,600,000.000	Base	104.728743	344,311.39	101.070950	332,285.85	-12,025.54	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
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,134,038.240	Local	104.683503	1,187,150.96	100.934150	1,144,631.86	-42,519.10	0.07
Original Face:	50,000,000.000	Base	104.683503	1,187,150.96	100.934150	1,144,631.86	-42,519.10	0.07
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.994430	20 Jun 2042		
	579,444.050	Local	100.072416	579,863.66	100.003600	579,464.91	-398.75	0.04
Original Face:	10,000,000.000	Base	100.072416	579,863.66	100.003600	579,464.91	-398.75	0.04
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	6,917,112.930	Local	102.082813	7,061,183.49	96.023810	6,642,075.38	-419,108.11	0.43
Original Face:	41,570,000.000	Base	102.082813	7,061,183.49	96.023810	6,642,075.38	-419,108.11	0.43
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.894430	16 Jun 2037		
	910,380.870	Local	100.155232	911,794.07	99.810660	908,657.15	-3,136.92	0.06
Original Face:	32,313,742.000	Base	100.155232	911,794.07	99.810660	908,657.15	-3,136.92	0.06
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	84,929.430	Local	99.811702	84,769.51	98.015810	83,244.27	-1,525.24	0.01
Original Face:	8,021,011.000	Base	99.811702	84,769.51	98.015810	83,244.27	-1,525.24	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	9,590.480	Local	99.702100	9,561.91	96.684770	9,272.53	-289.38	0.00
Original Face:	2,750,000.000	Base	99.702100	9,561.91	96.684770	9,272.53	-289.38	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	473,137.910	Local	105.513479	499,224.27	102.533610	485,125.38	-14,098.89	0.03
Original Face:	10,300,000.000	Base	105.513479	499,224.27	102.533610	485,125.38	-14,098.89	0.03
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.462430	20 Apr 2067		
	20,216.410	Local	100.000000	20,216.41	99.639530	20,143.54	-72.87	0.00
Original Face:	2,754,386.000	Base	100.000000	20,216.41	99.639530	20,143.54	-72.87	0.00
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	247,441.570	Local	104.758210	259,215.36	101.375530	250,845.20	-8,370.16	0.02
Original Face:	7,350,000.000	Base	104.758210	259,215.36	101.375530	250,845.20	-8,370.16	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	34,979.890	Local	99.971269	34,969.84	100.134370	35,026.89	57.05	0.00
Original Face:	5,000,000.000	Base	99.971269	34,969.84	100.134370	35,026.89	57.05	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
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	77,123.160	101.219413	78,063.61	102.279810	78,881.42	817.81	0.01
Original Face:		Base	5,000,000.000	101.219413	78,063.61	102.279810	78,881.42	817.81	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	518,391.820	99.843748	517,581.82	98.753000	511,927.47	-5,654.35	0.03
Original Face:		Base	10,815,142.000	99.843748	517,581.82	98.753000	511,927.47	-5,654.35	0.03
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.000000	20 Aug 2039		
		Local	247,266.770	102.042167	252,316.37	101.243860	250,342.42	-1,973.95	0.02
Original Face:		Base	5,648,629.000	102.042167	252,316.37	101.243860	250,342.42	-1,973.95	0.02
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.894430	20 Nov 2042		
		Local	5,909,117.860	100.000000	5,909,117.86	99.395230	5,873,381.29	-35,736.57	0.38
Original Face:		Base	25,333,333.000	100.000000	5,909,117.86	99.395230	5,873,381.29	-35,736.57	0.38
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.944430	16 Nov 2041		
		Local	1,579,489.800	100.125193	1,581,467.21	99.771960	1,575,887.93	-5,579.28	0.10
Original Face:		Base	10,000,000.000	100.125193	1,581,467.21	99.771960	1,575,887.93	-5,579.28	0.10
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.500000	20 Jun 2041		
		Local	528,139.630	103.918914	548,836.97	100.272680	529,579.76	-19,257.21	0.03
Original Face:		Base	10,359,452.000	103.918914	548,836.97	100.272680	529,579.76	-19,257.21	0.03
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.944430	16 Dec 2041		
		Local	2,921,633.800	100.125369	2,925,296.62	99.758580	2,914,580.39	-10,716.23	0.19
Original Face:		Base	12,911,372.000	100.125369	2,925,296.62	99.758580	2,914,580.39	-10,716.23	0.19
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,848,919.340	95.737724	1,770,113.30	95.899130	1,773,097.56	2,984.26	0.11
Original Face:		Base	10,000,000.000	95.737724	1,770,113.30	95.899130	1,773,097.56	2,984.26	0.11
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.500000	20 Sep 2040		
		Local	1,259,022.630	100.852778	1,269,759.30	99.176930	1,248,659.99	-21,099.31	0.08
Original Face:		Base	25,000,000.000	100.852778	1,269,759.30	99.176930	1,248,659.99	-21,099.31	0.08
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.750000	16 Mar 2041		
		Local	1,572,704.120	100.154252	1,575,130.05	95.367890	1,499,854.74	-75,275.31	0.10
Original Face:		Base	10,000,000.000	100.154252	1,575,130.05	95.367890	1,499,854.74	-75,275.31	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,572,704.120	Local	100.738785	1,584,323.02	96.233430	1,513,467.12	-70,855.90	0.10
Original Face:	10,000,000.000	Base	100.738785	1,584,323.02	96.233430	1,513,467.12	-70,855.90	0.10
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	1,576,307.340	Local	101.586748	1,601,319.36	96.569540	1,522,232.75	-79,086.61	0.10
Original Face:	18,249,312.000	Base	101.586748	1,601,319.36	96.569540	1,522,232.75	-79,086.61	0.10
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,456,062.460	Local	99.999999	1,456,062.44	92.211840	1,342,661.99	-113,400.45	0.09
Original Face:	10,000,000.000	Base	99.999999	1,456,062.44	92.211840	1,342,661.99	-113,400.45	0.09
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,456,062.460	Local	101.431611	1,476,907.61	94.360310	1,373,945.05	-102,962.56	0.09
Original Face:	10,000,000.000	Base	101.431611	1,476,907.61	94.360310	1,373,945.05	-102,962.56	0.09
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	1,854,474.380	Local	101.561503	1,883,432.05	95.010420	1,761,943.90	-121,488.15	0.11
Original Face:	10,000,000.000	Base	101.561503	1,883,432.05	95.010420	1,761,943.90	-121,488.15	0.11
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,933,667.970	Local	99.271008	1,919,571.69	99.424420	1,922,538.16	2,966.47	0.12
Original Face:	18,000,000.000	Base	99.271008	1,919,571.69	99.424420	1,922,538.16	2,966.47	0.12
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	3,567,034.220	Local	94.794961	3,381,368.70	93.523570	3,336,017.75	-45,350.95	0.21
Original Face:	10,000,000.000	Base	94.794961	3,381,368.70	93.523570	3,336,017.75	-45,350.95	0.21
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	5,061,923.820	Local	99.405363	5,031,823.77	95.142050	4,816,018.09	-215,805.68	0.31
Original Face:	15,000,000.000	Base	99.405363	5,031,823.77	95.142050	4,816,018.09	-215,805.68	0.31
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	73,751.360	Local	101.217333	74,649.16	98.646670	72,753.26	-1,895.90	0.00
Original Face:	1,000,000.000	Base	101.217333	74,649.16	98.646670	72,753.26	-1,895.90	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	474,476.100	Local	100.683973	477,721.39	95.792660	454,513.28	-23,208.11	0.03
Original Face:	2,000,000.000	Base	100.683973	477,721.39	95.792660	454,513.28	-23,208.11	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
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	124,416.130	100.765496	125,368.53	97.741200	121,605.82	-3,762.71	0.01
Original Face:		Base	1,000,000.000	100.765496	125,368.53	97.741200	121,605.82	-3,762.71	0.01
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	230,294.970	100.986969	232,567.91	95.182870	219,201.36	-13,366.55	0.01
Original Face:		Base	5,000,000.000	100.986969	232,567.91	95.182870	219,201.36	-13,366.55	0.01
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	4,079.730	100.607638	4,104.52	99.915560	4,076.29	-28.23	0.00
Original Face:		Base	5,985,000.000	100.607638	4,104.52	99.915560	4,076.29	-28.23	0.00
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	1,685,370.830	97.857798	1,649,266.79	96.026230	1,618,398.07	-30,868.72	0.10
Original Face:		Base	5,000,000.000	97.857798	1,649,266.79	96.026230	1,618,398.07	-30,868.72	0.10
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,262,650.160	100.757755	1,272,217.95	95.232200	1,202,449.53	-69,768.42	0.08
Original Face:		Base	20,000,000.000	100.757755	1,272,217.95	95.232200	1,202,449.53	-69,768.42	0.08
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	633,349.040	100.209040	634,672.99	94.689870	599,717.38	-34,955.61	0.04
Original Face:		Base	10,000,000.000	100.209040	634,672.99	94.689870	599,717.38	-34,955.61	0.04
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,739,065.110	96.084792	1,670,977.09	94.727380	1,647,370.82	-23,606.27	0.11
Original Face:		Base	4,000,000.000	96.084792	1,670,977.09	94.727380	1,647,370.82	-23,606.27	0.11
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,454,509.060	96.598356	2,371,015.41	94.625040	2,322,580.18	-48,435.23	0.15
Original Face:		Base	5,000,000.000	96.598356	2,371,015.41	94.625040	2,322,580.18	-48,435.23	0.15
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	381,000.520	99.908024	380,650.09	98.983350	377,127.08	-3,523.01	0.02
Original Face:		Base	10,000,000.000	99.908024	380,650.09	98.983350	377,127.08	-3,523.01	0.02
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,192,524.000	100.080622	1,193,485.44	97.594900	1,163,842.61	-29,642.83	0.07
Original Face:		Base	5,000,000.000	100.080622	1,193,485.44	97.594900	1,163,842.61	-29,642.83	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
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	444,480.480	100.000000	444,480.48	98.818560	439,229.21	-5,251.27	0.03
Original Face:		Base	10,000,000.000	100.000000	444,480.48	98.818560	439,229.21	-5,251.27	0.03
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.487950	20 Jun 2036		
		Local	6,036,100.190	104.190026	6,289,014.35	94.362880	5,695,837.98	-593,176.37	0.37
Original Face:		Base	8,000,000.000	104.190026	6,289,014.35	94.362880	5,695,837.98	-593,176.37	0.37
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					0.410000	15 Mar 2030		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.29
Original Face:		Base	25,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.29
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					0.400000	20 Jan 2027		
		Local	11,874,999.950	100.000000	11,874,999.96	100.000000	11,874,999.95	-0.01	0.76
Original Face:		Base	15,000,000.000	100.000000	11,874,999.96	100.000000	11,874,999.95	-0.01	0.76
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82					2.820000	20 Mar 2024		
		Local	4,666,666.670	100.000000	4,666,666.67	99.959894	4,664,795.06	-1,871.61	0.30
Original Face:		Base	7,000,000.000	100.000000	4,666,666.67	99.959894	4,664,795.06	-1,871.61	0.30
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.410000	15 Sep 2026		
		Local	1,500,000.020	100.000000	1,500,000.02	100.000000	1,500,000.02	0.00	0.10
Original Face:		Base	2,000,000.000	100.000000	1,500,000.02	100.000000	1,500,000.02	0.00	0.10
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	3,000,000.000	99.932666	2,997,979.99	96.740701	2,902,221.03	-95,758.96	0.19
		Base		99.932666	2,997,979.99	96.740701	2,902,221.03	-95,758.96	0.19
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	946,054.110	104.973927	993,110.15	101.178090	957,199.48	-35,910.67	0.06
Original Face:		Base	28,600,000.000	104.973927	993,110.15	101.178090	957,199.48	-35,910.67	0.06
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					2.575000	25 Aug 2024		
		Local	301,355.400	101.592014	306,153.02	100.008262	301,380.30	-4,772.72	0.02
Original Face:		Base	4,240,960.000	101.592014	306,153.02	100.008262	301,380.30	-4,772.72	0.02
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					2.825000	25 Feb 2024		
		Local	224,122.830	101.444940	227,361.27	99.753315	223,569.95	-3,791.32	0.01
Original Face:		Base	6,113,646.000	101.444940	227,361.27	99.753315	223,569.95	-3,791.32	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	195,865.520	Local	102.713163	201,179.67	99.959563	195,786.32	-5,393.35	0.01
Original Face:	4,650,545.000	Base	102.713163	201,179.67	99.959563	195,786.32	-5,393.35	0.01
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.291000	25 Nov 2024		
	311,304.710	Local	103.224818	321,343.72	102.067373	317,740.54	-3,603.18	0.02
Original Face:	12,180,140.000	Base	103.224818	321,343.72	102.067373	317,740.54	-3,603.18	0.02
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.880000	25 Jan 2025		
	483,660.680	Local	103.241913	499,340.54	100.028833	483,800.13	-15,540.41	0.03
Original Face:	10,243,765.000	Base	103.241913	499,340.54	100.028833	483,800.13	-15,540.41	0.03
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.650000	25 Jan 2029		
	1,172,883.500	Local	107.645748	1,262,559.22	104.432219	1,224,868.27	-37,690.95	0.08
Original Face:	5,000,000.000	Base	107.645748	1,262,559.22	104.432219	1,224,868.27	-37,690.95	0.08
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	101.053997	2,728,457.92	94.807260	2,559,796.02	-168,661.90	0.16
		Base	101.053997	2,728,457.92	94.807260	2,559,796.02	-168,661.90	0.16
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	101.081925	3,032,457.76	94.011970	2,820,359.10	-212,098.66	0.18
		Base	101.081925	3,032,457.76	94.011970	2,820,359.10	-212,098.66	0.18
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.362836	2,509,070.91	100.034151	2,500,853.78	-8,217.13	0.16
		Base	100.362836	2,509,070.91	100.034151	2,500,853.78	-8,217.13	0.16
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.404070	6,024,244.22	98.797000	5,927,820.00	-96,424.22	0.38
		Base	100.404070	6,024,244.22	98.797000	5,927,820.00	-96,424.22	0.38
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	100.768273	3,128,382.76	94.160860	2,923,253.53	-205,129.23	0.19
		Base	100.768273	3,128,382.76	94.160860	2,923,253.53	-205,129.23	0.19
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.289470	4,011,578.78	97.652113	3,906,084.52	-105,494.26	0.25
		Base	100.289470	4,011,578.78	97.652113	3,906,084.52	-105,494.26	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	100.783262	7,054,828.32	92.788773	6,495,214.11	-559,614.21	0.42
		Base	100.783262	7,054,828.32	92.788773	6,495,214.11	-559,614.21	0.42
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	6,500,000.000	Local	100.229933	6,514,945.63	97.340552	6,327,135.88	-187,809.75	0.41
		Base	100.229933	6,514,945.63	97.340552	6,327,135.88	-187,809.75	0.41
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	20,000,000.000	Local	100.216641	20,043,328.24	99.415914	19,883,182.80	-160,145.44	1.28
		Base	100.216641	20,043,328.24	99.415914	19,883,182.80	-160,145.44	1.28
912796J42	TREASURY BILL 06/22 0.00000					16 Jun 2022		
	25,000,000.000	Local	99.983389	24,995,847.24	99.944344	24,986,086.00	-9,761.24	1.61
		Base	99.983389	24,995,847.24	99.944344	24,986,086.00	-9,761.24	1.61
912796L64	TREASURY BILL 08/22 0.00000					11 Aug 2022		
	40,000,000.000	Local	99.856916	39,942,766.57	99.729544	39,891,817.60	-50,948.97	2.57
		Base	99.856916	39,942,766.57	99.729544	39,891,817.60	-50,948.97	2.57
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	25,000,000.000	Local	99.962695	24,990,673.66	99.490800	24,872,700.00	-117,973.66	1.60
		Base	99.962695	24,990,673.66	99.490800	24,872,700.00	-117,973.66	1.60
912796R43	TREASURY BILL 06/22 0.00000					23 Jun 2022		
	40,000,000.000	Local	99.976813	39,990,725.00	99.914778	39,965,911.20	-24,813.80	2.57
		Base	99.976813	39,990,725.00	99.914778	39,965,911.20	-24,813.80	2.57
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	25,000,000.000	Local	100.722452	25,180,613.12	100.234375	25,058,593.75	-122,019.37	1.61
		Base	100.722452	25,180,613.12	100.234375	25,058,593.75	-122,019.37	1.61
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
	15,000,000.000	Local	102.658457	15,398,768.59	100.082031	15,012,304.65	-386,463.94	0.97
		Base	102.658457	15,398,768.59	100.082031	15,012,304.65	-386,463.94	0.97

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.033424	5,001,671.22	100.236923	5,011,846.15	10,174.93	0.32
		Base	100.033424	5,001,671.22	100.236923	5,011,846.15	10,174.93	0.32
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	97.705586	19,541,117.29	92.253906	18,450,781.20	-1,090,336.09	1.19
		Base	97.705586	19,541,117.29	92.253906	18,450,781.20	-1,090,336.09	1.19
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	97.535008	9,753,500.84	91.582031	9,158,203.10	-595,297.74	0.59
		Base	97.535008	9,753,500.84	91.582031	9,158,203.10	-595,297.74	0.59
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	25,000,000.000	Local	99.598077	24,899,519.37	96.648438	24,162,109.50	-737,409.87	1.56
		Base	99.598077	24,899,519.37	96.648438	24,162,109.50	-737,409.87	1.56
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.736800	19,747,360.00	91.218750	18,243,750.00	-1,503,610.00	1.17
		Base	98.736800	19,747,360.00	91.218750	18,243,750.00	-1,503,610.00	1.17
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024		
	10,000,000.000	Local	99.865583	9,986,558.28	94.890625	9,489,062.50	-497,495.78	0.61
		Base	99.865583	9,986,558.28	94.890625	9,489,062.50	-497,495.78	0.61
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	20,000,000.000	Local	99.987625	19,997,525.03	96.804688	19,360,937.60	-636,587.43	1.25
		Base	99.987625	19,997,525.03	96.804688	19,360,937.60	-636,587.43	1.25
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	20,000,000.000	Local	99.662510	19,932,501.92	96.320312	19,264,062.40	-668,439.52	1.24
		Base	99.662510	19,932,501.92	96.320312	19,264,062.40	-668,439.52	1.24
91282CEA5	US TREASURY N/B 02/24 1.5				1.500000	29 Feb 2024		
	10,000,000.000	Local	98.837888	9,883,788.84	97.960938	9,796,093.80	-87,695.04	0.63
		Base	98.837888	9,883,788.84	97.960938	9,796,093.80	-87,695.04	0.63
91282CED9	US TREASURY N/B 03/25 1.75				1.750000	15 Mar 2025		
	10,000,000.000	Local	99.292371	9,929,237.09	96.929688	9,692,968.80	-236,268.29	0.62
		Base	99.292371	9,929,237.09	96.929688	9,692,968.80	-236,268.29	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	75,000,000.000	Local	99.673506	74,755,129.20	99.191406	74,393,554.50	-361,574.70	4.79
		Base	99.673506	74,755,129.20	99.191406	74,393,554.50	-361,574.70	4.79
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	10,000,000.000	Local	99.215135	9,921,513.51	99.335938	9,933,593.80	12,080.29	0.64
		Base	99.215135	9,921,513.51	99.335938	9,933,593.80	12,080.29	0.64
US DOLLAR Total								
	570,904,619.610	Local		570,340,997.46		558,960,003.85	-11,380,993.61	35.99
Original Face:	655,990,435.000	Base		570,340,997.46		558,960,003.85	-11,380,993.61	35.99
FIXED INCOME Total								
	570,904,619.610	Base		570,340,997.46		558,960,003.85	-11,380,993.61	35.99
Original Face:	655,990,435.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,565,635,746.900	Base		1,564,878,279.73		1,552,984,380.29	-11,893,899.44	100.00
	Original Face:	655,990,435.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-9,979,381.120	1.000000	-9,979,381.12	1.000000	-9,979,381.12	0.00	0.11
		Base		1.000000	-9,979,381.12	1.000000	-9,979,381.12	0.00	0.11
US DOLLAR Total									
			-9,979,381.120		-9,979,381.12		-9,979,381.12	0.00	0.11
		Base			-9,979,381.12		-9,979,381.12	0.00	0.11
CASH Total									
			-9,979,381.120	Base	-9,979,381.12		-9,979,381.12	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3FG0	AT+T INC					0.410000	16 Jun 2022		
			15,000,000.000	99.947611	14,992,141.67	99.947611	14,992,141.67	0.00	0.17
		Base		99.947611	14,992,141.67	99.947611	14,992,141.67	0.00	0.17
0020A3GC8	AT+T INC					0.700000	12 Jul 2022		
			10,000,000.000	99.860000	9,986,000.00	99.860000	9,986,000.00	0.00	0.11
		Base		99.860000	9,986,000.00	99.860000	9,986,000.00	0.00	0.11
0020A3JD3	AT+T INC					1.200000	13 Sep 2022		
			10,000,000.000	99.550000	9,955,000.00	99.346000	9,934,600.00	-20,400.00	0.11
		Base		99.550000	9,955,000.00	99.346000	9,934,600.00	-20,400.00	0.11
02314QEX3	AMAZON COM INC DISC COML					0.400000	31 May 2022		
			20,000,000.000	99.966667	19,993,333.33	99.966667	19,993,333.33	0.00	0.23
		Base		99.966667	19,993,333.33	99.966667	19,993,333.33	0.00	0.23
02314QF95	AMAZON COM INC DISC COML					0.620000	09 Jun 2022		
			25,000,000.000	99.932833	24,983,208.33	99.932833	24,983,208.33	0.00	0.29
		Base		99.932833	24,983,208.33	99.932833	24,983,208.33	0.00	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02314QH51	AMAZON COM INC DISC COML					0.820000	05 Aug 2022		
		Local	25,000,000.000	99.781333	24,945,333.33	99.744000	24,936,000.00	-9,333.33	0.29
		Base		99.781333	24,945,333.33	99.744000	24,936,000.00	-9,333.33	0.29
02314QJD2	AMAZON COM INC DISC COML					1.120000	13 Sep 2022		
		Local	26,575,000.000	99.580000	26,463,385.00	99.482200	26,437,394.65	-25,990.35	0.30
		Base		99.580000	26,463,385.00	99.482200	26,437,394.65	-25,990.35	0.30
02665KE60	AMERICAN HONDA FINAN					0.550000	06 May 2022		
		Local	25,000,000.000	99.992361	24,998,090.28	99.992361	24,998,090.28	0.00	0.29
		Base		99.992361	24,998,090.28	99.992361	24,998,090.28	0.00	0.29
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.992284	4,999,614.20	99.677300	4,983,865.00	-15,749.20	0.06
		Base		99.992284	4,999,614.20	99.677300	4,983,865.00	-15,749.20	0.06
03785EFQ2	APPLE INC					0.500000	24 Jun 2022		
		Local	25,000,000.000	99.925000	24,981,250.00	99.925000	24,981,250.00	0.00	0.29
		Base		99.925000	24,981,250.00	99.925000	24,981,250.00	0.00	0.29
03785EG57	APPLE INC					0.700000	05 Jul 2022		
		Local	20,000,000.000	99.873611	19,974,722.22	99.873611	19,974,722.22	0.00	0.23
		Base		99.873611	19,974,722.22	99.873611	19,974,722.22	0.00	0.23
03785EH23	APPLE INC					1.000000	02 Aug 2022		
		Local	25,000,000.000	99.741667	24,935,416.66	99.747200	24,936,800.00	1,383.34	0.29
		Base		99.741667	24,935,416.66	99.747200	24,936,800.00	1,383.34	0.29
03785EJ62	APPLE INC					1.150000	06 Sep 2022		
		Local	25,000,000.000	99.591111	24,897,777.77	99.545200	24,886,300.00	-11,477.77	0.29
		Base		99.591111	24,897,777.77	99.545200	24,886,300.00	-11,477.77	0.29
05253CGK6	AUST + NEW ZEA					0.980000	19 Jul 2022		
		Local	25,000,000.000	99.784944	24,946,236.12	99.784944	24,946,236.12	0.00	0.29
		Base		99.784944	24,946,236.12	99.784944	24,946,236.12	0.00	0.29
05253CH25	AUST + NEW ZEA					1.270000	02 Aug 2022		
		Local	25,000,000.000	99.675444	24,918,861.11	99.677700	24,919,425.00	563.89	0.29
		Base		99.675444	24,918,861.11	99.677700	24,919,425.00	563.89	0.29

& 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
05333UE97	AUTOZONE INC.				0.670000	09 May 2022		
	25,000,000.000	Local	99.985111	24,996,277.78	99.985111	24,996,277.78	0.00	0.29
		Base	99.985111	24,996,277.78	99.985111	24,996,277.78	0.00	0.29
05333UEB2	AUTOZONE INC.				0.660000	11 May 2022		
	30,000,000.000	Local	99.981667	29,994,500.00	99.981667	29,994,500.00	0.00	0.34
		Base	99.981667	29,994,500.00	99.981667	29,994,500.00	0.00	0.34
06367CFG7	BANK OF MONTREAL				0.220000	18 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.11
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.11
06367CJQ1	BANK OF MONTREAL				0.430000	02 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.941000	9,994,100.00	-5,900.00	0.11
		Base	100.000000	10,000,000.00	99.941000	9,994,100.00	-5,900.00	0.11
06367CSJ7	BANK OF MONTREAL				0.500000	25 May 2022		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.46
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.46
06417KEA3	BANK OF NOVA SCOTIA/THE				0.200000	10 May 2022		
	14,000,000.000	Local	99.995000	13,999,300.00	99.995000	13,999,300.00	0.00	0.16
		Base	99.995000	13,999,300.00	99.995000	13,999,300.00	0.00	0.16
06417KF20	BANK OF NOVA SCOTIA/THE				0.160000	02 Jun 2022		
	25,000,000.000	Local	99.985778	24,996,444.44	99.985778	24,996,444.44	0.00	0.29
		Base	99.985778	24,996,444.44	99.985778	24,996,444.44	0.00	0.29
06742XL47	BARCLAYS BK PLC				0.510000	16 May 2022		
	15,000,000.000	Local	99.978750	14,996,812.50	99.978750	14,996,812.50	0.00	0.17
		Base	99.978750	14,996,812.50	99.978750	14,996,812.50	0.00	0.17
06742XXV4	BARCLAYS BK PLC				0.310000	24 May 2022		
	25,000,000.000	Local	99.980194	24,995,048.61	99.980194	24,995,048.61	0.00	0.29
		Base	99.980194	24,995,048.61	99.980194	24,995,048.61	0.00	0.29
07010KEH7	BASIN ELEC PWR COOP				0.550000	17 May 2022		
	6,000,000.000	Local	99.975556	5,998,533.33	99.975556	5,998,533.33	0.00	0.07
		Base	99.975556	5,998,533.33	99.975556	5,998,533.33	0.00	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07010KES3	BASIN ELEC PWR COOP					0.650000	26 May 2022		
		Local	15,000,000.000	99.954861	14,993,229.17	99.954861	14,993,229.17	0.00	0.17
		Base		99.954861	14,993,229.17	99.954861	14,993,229.17	0.00	0.17
07644BFF4	BEDFORD ROW FDG CORP					0.270000	15 Jun 2022		
		Local	20,000,000.000	99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	0.23
		Base		99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	0.23
13608BG57	CANADIAN IMPERIAL BK					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	0.29
		Base		99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	0.29
13608BK37	CANADIAN IMPERIAL BK					0.440000	03 Oct 2022		
		Local	25,000,000.000	99.810556	24,952,638.89	99.303100	24,825,775.00	-126,863.89	0.29
		Base		99.810556	24,952,638.89	99.303100	24,825,775.00	-126,863.89	0.29
138994009	CANTOR FITZGERALD REPO REPO					0.280000	02 May 2022		
		Local	700,000,000.000	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	8.04
		Base		100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	8.04
138994009	CANTOR FITZGERALD REPO REPO					0.450000	05 May 2022		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.86
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.86
138994009	CANTOR FITZGERALD REPO REPO					0.500000	12 May 2022		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.46
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.46
138994009	CANTOR FITZGERALD REPO REPO					0.560000	18 May 2022		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.07
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.07
138994009	CANTOR FITZGERALD REPO REPO					0.720000	26 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.23
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.23
138994009	CANTOR FITZGERALD REPO REPO					0.740000	26 May 2022		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.09
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	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
138994009	CANTOR FITZGERALD REPO REPO					0.930000	18 Jul 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.23
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.23
14912EEA1	CATERPLR FIN SRV CO.					0.610000	10 May 2022		
		Local	20,000,000.000	99.984750	19,996,950.00	99.984750	19,996,950.00	0.00	0.23
		Base		99.984750	19,996,950.00	99.984750	19,996,950.00	0.00	0.23
14912EER4	CATERPLR FIN SRV CO.					0.480000	25 May 2022		
		Local	25,000,000.000	99.968000	24,992,000.00	99.968000	24,992,000.00	0.00	0.29
		Base		99.968000	24,992,000.00	99.968000	24,992,000.00	0.00	0.29
14912EFQ5	CATERPLR FIN SRV CO.					0.650000	24 Jun 2022		
		Local	20,000,000.000	99.902500	19,980,500.00	99.902500	19,980,500.00	0.00	0.23
		Base		99.902500	19,980,500.00	99.902500	19,980,500.00	0.00	0.23
17327BKQ7	CITIGROUP GLOBAL MKTS INC S					0.260000	24 Oct 2022		
		Local	10,000,000.000	99.872889	9,987,288.89	99.048600	9,904,860.00	-82,428.89	0.11
		Base		99.872889	9,987,288.89	99.048600	9,904,860.00	-82,428.89	0.11
17327BLF0	CITIGROUP GLOBAL MKTS INC S					1.650000	15 Nov 2022		
		Local	25,000,000.000	99.092500	24,773,125.00	98.886900	24,721,725.00	-51,400.00	0.28
		Base		99.092500	24,773,125.00	98.886900	24,721,725.00	-51,400.00	0.28
18905MEB1	CLOROX COMPANY THE					0.790000	11 May 2022		
		Local	8,000,000.000	99.978056	7,998,244.44	99.978056	7,998,244.44	0.00	0.09
		Base		99.978056	7,998,244.44	99.978056	7,998,244.44	0.00	0.09
18905MEB1	CLOROX COMPANY THE					0.850000	11 May 2022		
		Local	10,000,000.000	99.976389	9,997,638.89	99.976389	9,997,638.89	0.00	0.11
		Base		99.976389	9,997,638.89	99.976389	9,997,638.89	0.00	0.11
19121BF20	COCA COLA COMPANY					0.450000	02 Jun 2022		
		Local	20,000,000.000	99.960000	19,992,000.00	99.960000	19,992,000.00	0.00	0.23
		Base		99.960000	19,992,000.00	99.960000	19,992,000.00	0.00	0.23
19121BH10	COCA COLA COMPANY					0.120000	01 Aug 2022		
		Local	10,000,000.000	99.969333	9,996,933.33	99.735300	9,973,530.00	-23,403.33	0.11
		Base		99.969333	9,996,933.33	99.735300	9,973,530.00	-23,403.33	0.11

& 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
19121BJD2	COCA COLA COMPANY				0.110000	13 Sep 2022		
	40,000,000.000	Local	99.958750	39,983,500.00	99.491100	39,796,440.00	-187,060.00	0.46
		Base	99.958750	39,983,500.00	99.491100	39,796,440.00	-187,060.00	0.46
22599G006	CREDIT AGRICOLE REPO REPO				0.270000	02 May 2022		
	26,505,100.780	Local	100.000000	26,505,100.78	100.000000	26,505,100.78	0.00	0.30
		Base	100.000000	26,505,100.78	100.000000	26,505,100.78	0.00	0.30
23102VEL0	CUMMINS INC				0.580000	20 May 2022		
	25,000,000.000	Local	99.969389	24,992,347.22	99.969389	24,992,347.22	0.00	0.29
		Base	99.969389	24,992,347.22	99.969389	24,992,347.22	0.00	0.29
2546R3FW9	DISNEY (WALT) CO THE				0.210000	30 Jun 2022		
	20,000,000.000	Local	99.965000	19,993,000.00	99.965000	19,993,000.00	0.00	0.23
		Base	99.965000	19,993,000.00	99.965000	19,993,000.00	0.00	0.23
2546R3GF5	DISNEY (WALT) CO THE				0.240000	15 Jul 2022		
	20,000,000.000	Local	99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	0.23
		Base	99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	0.23
26244JE62	DUKE ENERGY CORP				0.600000	06 May 2022		
	25,000,000.000	Local	99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	0.29
		Base	99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	0.29
26244JEA3	DUKE ENERGY CORP				0.670000	10 May 2022		
	25,000,000.000	Local	99.983250	24,995,812.50	99.983250	24,995,812.50	0.00	0.29
		Base	99.983250	24,995,812.50	99.983250	24,995,812.50	0.00	0.29
29101BG89	EMERSON ELECTRIC CO				0.820000	08 Jul 2022		
	20,000,000.000	Local	99.845111	19,969,022.22	99.845111	19,969,022.22	0.00	0.23
		Base	99.845111	19,969,022.22	99.845111	19,969,022.22	0.00	0.23
29101BGE6	EMERSON ELECTRIC CO				0.850000	14 Jul 2022		
	10,000,000.000	Local	99.825278	9,982,527.77	99.825278	9,982,527.77	0.00	0.11
		Base	99.825278	9,982,527.77	99.825278	9,982,527.77	0.00	0.11
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	10,000,000.000	Local	99.999583	9,999,958.33	99.999583	9,999,958.33	0.00	0.11
		Base	99.999583	9,999,958.33	99.999583	9,999,958.33	0.00	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
30601WF12	FAIRWAY FINANCE CORP				0.400000	01 Jun 2022		
	20,000,000.000	Local	99.965556	19,993,111.11	99.965556	19,993,111.11	0.00	0.23
		Base	99.965556	19,993,111.11	99.965556	19,993,111.11	0.00	0.23
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST				0.000000	02 May 2022		
	10,058,848.950	Local	100.000000	10,058,848.95	100.000000	10,058,848.95	0.00	0.12
		Base	100.000000	10,058,848.95	100.000000	10,058,848.95	0.00	0.12
34108BEC5	FLORIDA PWR + LGT CO				0.380000	12 May 2022		
	20,000,000.000	Local	99.988389	19,997,677.78	99.988389	19,997,677.78	0.00	0.23
		Base	99.988389	19,997,677.78	99.988389	19,997,677.78	0.00	0.23
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST				0.000000	02 May 2022		
	275,021,971.120	Local	100.000000	275,021,971.12	100.000000	275,021,971.12	0.00	3.16
		Base	100.000000	275,021,971.12	100.000000	275,021,971.12	0.00	3.16
41282KEH7	HARLEY DAVIDSON FND CP				0.630000	17 May 2022		
	20,000,000.000	Local	99.972000	19,994,400.00	99.972000	19,994,400.00	0.00	0.23
		Base	99.972000	19,994,400.00	99.972000	19,994,400.00	0.00	0.23
41282KF11	HARLEY DAVIDSON FND CP				0.510000	01 Jun 2022		
	15,300,000.000	Local	99.956083	15,293,280.75	99.956083	15,293,280.75	0.00	0.18
		Base	99.956083	15,293,280.75	99.956083	15,293,280.75	0.00	0.18
41282KF29	HARLEY DAVIDSON FND CP				1.060000	02 Jun 2022		
	15,000,000.000	Local	99.905778	14,985,866.67	99.905778	14,985,866.67	0.00	0.17
		Base	99.905778	14,985,866.67	99.905778	14,985,866.67	0.00	0.17
41282KFG8	HARLEY DAVIDSON FND CP				1.100000	16 Jun 2022		
	15,000,000.000	Local	99.859444	14,978,916.67	99.859444	14,978,916.67	0.00	0.17
		Base	99.859444	14,978,916.67	99.859444	14,978,916.67	0.00	0.17
41282KFG8	HARLEY DAVIDSON FND CP				1.530000	16 Jun 2022		
	25,000,000.000	Local	99.804500	24,951,125.00	99.804500	24,951,125.00	0.00	0.29
		Base	99.804500	24,951,125.00	99.804500	24,951,125.00	0.00	0.29
43851UEG4	HONEYWELL INTERNATN				0.160000	16 May 2022		
	25,000,000.000	Local	99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	0.29
		Base	99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43851UHK2	HONEYWELL INTERNATN					0.110000	19 Aug 2022		
		Local	20,000,000.000	99.966389	19,993,277.78	99.623000	19,924,600.00	-68,677.78	0.23
		Base		99.966389	19,993,277.78	99.623000	19,924,600.00	-68,677.78	0.23
43851UK51	HONEYWELL INTERNATN					0.130000	05 Oct 2022		
		Local	10,000,000.000	99.943306	9,994,330.56	99.284100	9,928,410.00	-65,920.56	0.11
		Base		99.943306	9,994,330.56	99.284100	9,928,410.00	-65,920.56	0.11
43851UK69	HONEYWELL INTERNATN					0.130000	06 Oct 2022		
		Local	20,000,000.000	99.942944	19,988,588.89	99.275600	19,855,120.00	-133,468.89	0.23
		Base		99.942944	19,988,588.89	99.275600	19,855,120.00	-133,468.89	0.23
4497W1GE0	ING US FUNDING LLC					0.400000	14 Jul 2022		
		Local	25,000,000.000	99.917778	24,979,444.44	99.917778	24,979,444.44	0.00	0.29
		Base		99.917778	24,979,444.44	99.917778	24,979,444.44	0.00	0.29
4523EMGJ6	ILLINOIS TOOL WORKS INC					0.700000	18 Jul 2022		
		Local	25,000,000.000	99.848333	24,962,083.33	99.848333	24,962,083.33	0.00	0.29
		Base		99.848333	24,962,083.33	99.848333	24,962,083.33	0.00	0.29
46514TZN1	ISRAEL ST 05/26 0					1.830000	01 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46590EG85	J.P. MORGAN SECURITIES					0.200000	08 Jul 2022		
		Local	40,000,000.000	99.962222	39,984,888.89	99.962222	39,984,888.89	0.00	0.46
		Base		99.962222	39,984,888.89	99.962222	39,984,888.89	0.00	0.46
46590EK56	J.P. MORGAN SECURITIES					0.200000	05 Oct 2022		
		Local	10,000,000.000	99.912778	9,991,277.78	99.241600	9,924,160.00	-67,117.78	0.11
		Base		99.912778	9,991,277.78	99.241600	9,924,160.00	-67,117.78	0.11
46640QF14	J.P. MORGAN SECURITIES					0.240000	01 Jun 2022		
		Local	40,000,000.000	99.979333	39,991,733.33	99.979333	39,991,733.33	0.00	0.46
		Base		99.979333	39,991,733.33	99.979333	39,991,733.33	0.00	0.46
47816GER6	JOHNSON + JOHNSON					0.200000	25 May 2022		
		Local	15,000,000.000	99.986667	14,998,000.00	99.986667	14,998,000.00	0.00	0.17
		Base		99.986667	14,998,000.00	99.986667	14,998,000.00	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
47816GFD6	JOHNSON + JOHNSON				0.100000	13 Jun 2022		
	10,000,000.000	Local	99.988056	9,998,805.56	99.988056	9,998,805.56	0.00	0.11
		Base	99.988056	9,998,805.56	99.988056	9,998,805.56	0.00	0.11
47816GHG7	JOHNSON + JOHNSON				0.690000	16 Aug 2022		
	20,000,000.000	Local	99.794917	19,958,983.33	99.655200	19,931,040.00	-27,943.33	0.23
		Base	99.794917	19,958,983.33	99.655200	19,931,040.00	-27,943.33	0.23
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	02 May 2022		
	200,076,714.380	Local	100.000000	200,076,714.38	100.000000	200,076,714.38	0.00	2.30
		Base	100.000000	200,076,714.38	100.000000	200,076,714.38	0.00	2.30
53245QE51	ELI LILLY + COMPANY				0.350000	05 May 2022		
	25,000,000.000	Local	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	0.29
		Base	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	0.29
57576KES4	MASSACHUSETTS MUT LIFE INS CO				0.600000	26 May 2022		
	20,000,000.000	Local	99.958333	19,991,666.67	99.958333	19,991,666.67	0.00	0.23
		Base	99.958333	19,991,666.67	99.958333	19,991,666.67	0.00	0.23
60689GF19	MIZUHO BANK LTD				0.325000	01 Jun 2022		
	25,000,000.000	Local	99.972014	24,993,003.47	99.972014	24,993,003.47	0.00	0.29
		Base	99.972014	24,993,003.47	99.972014	24,993,003.47	0.00	0.29
60689GGN0	MIZUHO BANK LTD				1.140000	22 Jul 2022		
	25,000,000.000	Local	99.740333	24,935,083.33	99.740333	24,935,083.33	0.00	0.29
		Base	99.740333	24,935,083.33	99.740333	24,935,083.33	0.00	0.29
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	02 May 2022		
	50,013,033.870	Local	100.000000	50,013,033.87	100.000000	50,013,033.87	0.00	0.57
		Base	100.000000	50,013,033.87	100.000000	50,013,033.87	0.00	0.57
63307MG52	NATIONAL BK OF CANAD				0.180000	05 Jul 2022		
	25,000,000.000	Local	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	0.29
		Base	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	0.29
63743DE98	NATL RURAL UTIL COOP				0.510000	09 May 2022		
	25,000,000.000	Local	99.988667	24,997,166.67	99.988667	24,997,166.67	0.00	0.29
		Base	99.988667	24,997,166.67	99.988667	24,997,166.67	0.00	0.29

& 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
63743DEA5	NATL RURAL UTIL COOP				0.500000	10 May 2022		
	10,500,000.000	Local	99.987500	10,498,687.50	99.987500	10,498,687.50	0.00	0.12
		Base	99.987500	10,498,687.50	99.987500	10,498,687.50	0.00	0.12
64106HF63	NESTLE FIN FRANCE S.				0.490000	06 Jun 2022		
	20,000,000.000	Local	99.951000	19,990,200.00	99.951000	19,990,200.00	0.00	0.23
		Base	99.951000	19,990,200.00	99.951000	19,990,200.00	0.00	0.23
64106HFM8	NESTLE FIN FRANCE S.				0.640000	21 Jun 2022		
	20,000,000.000	Local	99.909333	19,981,866.67	99.909333	19,981,866.67	0.00	0.23
		Base	99.909333	19,981,866.67	99.909333	19,981,866.67	0.00	0.23
71344UGV5	PEPSICO INC				0.840000	29 Jul 2022		
	20,000,000.000	Local	99.792333	19,958,466.67	99.792333	19,958,466.67	0.00	0.23
		Base	99.792333	19,958,466.67	99.792333	19,958,466.67	0.00	0.23
71344UHF9	PEPSICO INC				0.850000	15 Aug 2022		
	25,000,000.000	Local	99.749722	24,937,430.56	99.652000	24,913,000.00	-24,430.56	0.29
		Base	99.749722	24,937,430.56	99.652000	24,913,000.00	-24,430.56	0.29
71344UHN2	PEPSICO INC				0.000000	22 Aug 2022		
	10,000,000.000	Local	99.676695	9,967,669.45	99.612300	9,961,230.00	-6,439.45	0.11
		Base	99.676695	9,967,669.45	99.612300	9,961,230.00	-6,439.45	0.11
74271UGM6	PROCTOR GAMBLE AND CO				0.900000	21 Jul 2022		
	40,000,000.000	Local	99.797500	39,919,000.00	99.797500	39,919,000.00	0.00	0.46
		Base	99.797500	39,919,000.00	99.797500	39,919,000.00	0.00	0.46
74271UGU8	PROCTOR GAMBLE AND CO				1.000000	28 Jul 2022		
	20,000,000.000	Local	99.755556	19,951,111.11	99.755556	19,951,111.11	0.00	0.23
		Base	99.755556	19,951,111.11	99.755556	19,951,111.11	0.00	0.23
77119MEA1	ROCHE HOLDING INC				0.360000	10 May 2022		
	10,000,000.000	Local	99.991000	9,999,100.00	99.991000	9,999,100.00	0.00	0.11
		Base	99.991000	9,999,100.00	99.991000	9,999,100.00	0.00	0.11
77119MEC7	ROCHE HOLDING INC				0.400000	12 May 2022		
	20,000,000.000	Local	99.987778	19,997,555.56	99.987778	19,997,555.56	0.00	0.23
		Base	99.987778	19,997,555.56	99.987778	19,997,555.56	0.00	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
77119MEX1	ROCHE HOLDING INC				0.400000	31 May 2022		
	25,000,000.000	Local	99.966667	24,991,666.66	99.966667	24,991,666.66	0.00	0.29
		Base	99.966667	24,991,666.66	99.966667	24,991,666.66	0.00	0.29
78012UY58	ROYAL BK OF CANADA				0.200000	09 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.959000	9,995,900.00	-4,100.00	0.11
		Base	100.000000	10,000,000.00	99.959000	9,995,900.00	-4,100.00	0.11
78013WFU9	ROYAL BANK OF CANADA				0.160000	28 Jun 2022		
	20,000,000.000	Local	99.974222	19,994,844.44	99.974222	19,994,844.44	0.00	0.23
		Base	99.974222	19,994,844.44	99.974222	19,994,844.44	0.00	0.23
78013WG12	ROYAL BANK OF CANADA				0.150000	01 Jul 2022		
	25,000,000.000	Local	99.974583	24,993,645.83	99.974583	24,993,645.83	0.00	0.29
		Base	99.974583	24,993,645.83	99.974583	24,993,645.83	0.00	0.29
78013WJ68	ROYAL BANK OF CANADA				0.400000	06 Sep 2022		
	25,000,000.000	Local	99.857778	24,964,444.44	99.407600	24,851,900.00	-112,544.44	0.29
		Base	99.857778	24,964,444.44	99.407600	24,851,900.00	-112,544.44	0.29
78015DJ19	ROYAL BK CDA				1.000000	01 Sep 2022		
	25,000,000.000	Local	99.658333	24,914,583.33	99.449900	24,862,475.00	-52,108.33	0.29
		Base	99.658333	24,914,583.33	99.449900	24,862,475.00	-52,108.33	0.29
8085A3H99	SCHWAB CHARLES CORP				0.700000	09 Aug 2022		
	10,000,000.000	Local	99.805556	9,980,555.55	99.640800	9,964,080.00	-16,475.55	0.11
		Base	99.805556	9,980,555.55	99.640800	9,964,080.00	-16,475.55	0.11
82434UEQ6	SHERWIN WILLIAMS CO				0.900000	24 May 2022		
	25,000,000.000	Local	99.942500	24,985,625.00	99.942500	24,985,625.00	0.00	0.29
		Base	99.942500	24,985,625.00	99.942500	24,985,625.00	0.00	0.29
85462DG56	STANLEY WORKS (THE)				1.100000	05 Jul 2022		
	25,000,000.000	Local	99.801389	24,950,347.23	99.801389	24,950,347.23	0.00	0.29
		Base	99.801389	24,950,347.23	99.801389	24,950,347.23	0.00	0.29
85462DH89	STANLEY WORKS (THE)				1.200000	08 Aug 2022		
	20,000,000.000	Local	99.670000	19,934,000.00	99.628600	19,925,720.00	-8,280.00	0.23
		Base	99.670000	19,934,000.00	99.628600	19,925,720.00	-8,280.00	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.300000	05 May 2022		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.86
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.86
89119BGJ9	TORONTO DOMINION BANK					0.250000	18 Jul 2022		
		Local	20,000,000.000	99.945833	19,989,166.67	99.945833	19,989,166.67	0.00	0.23
		Base		99.945833	19,989,166.67	99.945833	19,989,166.67	0.00	0.23
89119BHJ8	TORONTO DOMINION BANK					1.240000	18 Aug 2022		
		Local	25,000,000.000	99.624556	24,906,138.88	99.574600	24,893,650.00	-12,488.88	0.29
		Base		99.624556	24,906,138.88	99.574600	24,893,650.00	-12,488.88	0.29
89119BJS6	TORONTO DOMINION BANK					1.670000	26 Sep 2022		
		Local	25,000,000.000	99.313444	24,828,361.11	99.273100	24,818,275.00	-10,086.11	0.28
		Base		99.313444	24,828,361.11	99.273100	24,818,275.00	-10,086.11	0.28
91058UE90	UNITED HEALTHCARE CO					0.480000	09 May 2022		
		Local	25,000,000.000	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	0.29
		Base		99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	0.29
91411UEA9	RGTS OF UNIV OF CA					0.010000	10 May 2022		
		Local	3,000,000.000	99.995750	2,999,872.50	99.995750	2,999,872.50	0.00	0.03
		Base		99.995750	2,999,872.50	99.995750	2,999,872.50	0.00	0.03
91411UGC3	RGTS OF UNIV OF CA					0.900000	12 Jul 2022		
		Local	15,000,000.000	99.820000	14,973,000.00	99.820000	14,973,000.00	0.00	0.17
		Base		99.820000	14,973,000.00	99.820000	14,973,000.00	0.00	0.17
91510LGJ8	BOARD RGTS UNIV TX					0.900000	18 Jul 2022		
		Local	5,000,000.000	99.805000	4,990,250.00	99.805000	4,990,250.00	0.00	0.06
		Base		99.805000	4,990,250.00	99.805000	4,990,250.00	0.00	0.06
91842KER3	VW CR INC					0.930000	25 May 2022		
		Local	25,000,000.000	99.938000	24,984,500.00	99.938000	24,984,500.00	0.00	0.29
		Base		99.938000	24,984,500.00	99.938000	24,984,500.00	0.00	0.29
91842KHV1	VW CR INC					0.320000	29 Aug 2022		
		Local	10,000,000.000	99.893333	9,989,333.33	99.466400	9,946,640.00	-42,693.33	0.11
		Base		99.893333	9,989,333.33	99.466400	9,946,640.00	-42,693.33	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.260000	02 May 2022		
	205,688,775.320	Local	100.000000	205,688,775.32	100.000000	205,688,775.32	0.00	2.36
		Base	100.000000	205,688,775.32	100.000000	205,688,775.32	0.00	2.36
92344MEA7	VERIZON COMMNTN INC				0.460000	10 May 2022		
	25,000,000.000	Local	99.988500	24,997,125.00	99.988500	24,997,125.00	0.00	0.29
		Base	99.988500	24,997,125.00	99.988500	24,997,125.00	0.00	0.29
92344MED1	VERIZON COMMNTN INC				0.800000	13 May 2022		
	25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	0.29
		Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	0.29
92344MEP4	VERIZON COMMNTN INC				0.800000	23 May 2022		
	20,000,000.000	Local	99.951111	19,990,222.22	99.951111	19,990,222.22	0.00	0.23
		Base	99.951111	19,990,222.22	99.951111	19,990,222.22	0.00	0.23
92344MGS6	VERIZON COMMNTN INC				1.300000	26 Jul 2022		
	25,000,000.000	Local	99.689444	24,922,361.11	99.689444	24,922,361.11	0.00	0.29
		Base	99.689444	24,922,361.11	99.689444	24,922,361.11	0.00	0.29
92646LG53	VICTORY RECEIVABLES				1.010000	05 Jul 2022		
	23,000,000.000	Local	99.817639	22,958,056.94	99.817639	22,958,056.94	0.00	0.26
		Base	99.817639	22,958,056.94	99.817639	22,958,056.94	0.00	0.26
926NKW009	AMHERST PIERPONT 04/15 VAR				0.260000	02 May 2022		
	600,000,000.000	Local	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	6.89
		Base	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	6.89
926NKW009	AMHERST PIERPONT 04/15 VAR				0.350000	05 May 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.57
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.57
926NKW009	AMHERST PIERPONT 04/15 VAR				0.440000	13 May 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.34
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.34
93114FE59	WAL MART STORES INC				0.360000	05 May 2022		
	15,000,000.000	Local	99.996000	14,999,400.00	99.996000	14,999,400.00	0.00	0.17
		Base	99.996000	14,999,400.00	99.996000	14,999,400.00	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
93114FE91	WAL MART STORES INC					0.370000	09 May 2022		
		Local	15,000,000.000	99.991778	14,998,766.67	99.991778	14,998,766.67	0.00	0.17
		Base		99.991778	14,998,766.67	99.991778	14,998,766.67	0.00	0.17
93114FF66	WAL MART STORES INC					0.650000	06 Jun 2022		
		Local	25,000,000.000	99.935000	24,983,750.00	99.935000	24,983,750.00	0.00	0.29
		Base		99.935000	24,983,750.00	99.935000	24,983,750.00	0.00	0.29
93142XE49	WALGREENS BOOTS					1.000000	04 May 2022		
		Local	25,000,000.000	99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	0.29
		Base		99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	0.29
93142XEJ6	WALGREENS BOOTS					1.100000	18 May 2022		
		Local	20,000,000.000	99.948056	19,989,611.11	99.948056	19,989,611.11	0.00	0.23
		Base		99.948056	19,989,611.11	99.948056	19,989,611.11	0.00	0.23
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	15,000,000.000	99.919917	14,987,987.50	99.626800	14,944,020.00	-43,967.50	0.17
		Base		99.919917	14,987,987.50	99.626800	14,944,020.00	-43,967.50	0.17
94107NKD5	WASTE MANAGEMENT INC					0.310000	13 Oct 2022		
		Local	10,000,000.000	99.857917	9,985,791.66	99.146700	9,914,670.00	-71,121.66	0.11
		Base		99.857917	9,985,791.66	99.146700	9,914,670.00	-71,121.66	0.11
9612C1ED5	WESTPAC BANKING CORP.					0.190000	13 May 2022		
		Local	15,000,000.000	99.993667	14,999,050.00	99.993667	14,999,050.00	0.00	0.17
		Base		99.993667	14,999,050.00	99.993667	14,999,050.00	0.00	0.17
9612C1GF8	WESTPAC BANKING CORP.					0.190000	15 Jul 2022		
		Local	20,000,000.000	99.960417	19,992,083.33	99.960417	19,992,083.33	0.00	0.23
		Base		99.960417	19,992,083.33	99.960417	19,992,083.33	0.00	0.23
978UHK000	DAIWA CAPITAL MARKETS REPO					0.270000	02 May 2022		
		Local	125,268,872.700	100.000000	125,268,872.70	100.000000	125,268,872.70	0.00	1.44
		Base		100.000000	125,268,872.70	100.000000	125,268,872.70	0.00	1.44
979QHR003	SOUTH STREET REPO					0.100000	02 May 2022		
		Local	275,000,000.000	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	3.16
		Base		100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	3.16

& 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
979QHR003	SOUTH STREET REPO					0.290000	02 May 2022		
		Local	517,863,240.800	100.000000	517,863,240.80	100.000000	517,863,240.80	0.00	5.95
		Base		100.000000	517,863,240.80	100.000000	517,863,240.80	0.00	5.95
985FHY004	MITSUBISHI UFJ REPO					0.280000	02 May 2022		
		Local	850,000,000.000	100.000000	850,000,000.00	100.000000	850,000,000.00	0.00	9.76
		Base		100.000000	850,000,000.00	100.000000	850,000,000.00	0.00	9.76
US DOLLAR Total									
		Local	6,467,371,557.920		6,464,799,762.40		6,463,473,838.72	-1,325,923.68	74.20
		Base			6,464,799,762.40		6,463,473,838.72	-1,325,923.68	74.20
CASH EQUIVALENT Total									
		Base	6,467,371,557.920		6,464,799,762.40		6,463,473,838.72	-1,325,923.68	74.20
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	96.080949	6,725,666.43	-274,333.57	0.08
		Base		100.000000	7,000,000.00	96.080949	6,725,666.43	-274,333.57	0.08
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	7,000,000.000	99.925169	6,994,761.86	92.405172	6,468,362.04	-526,399.82	0.07
		Base		99.925169	6,994,761.86	92.405172	6,468,362.04	-526,399.82	0.07
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		Local	5,500,000.000	104.522733	5,748,750.30	101.087685	5,559,822.68	-188,927.62	0.06
		Base		104.522733	5,748,750.30	101.087685	5,559,822.68	-188,927.62	0.06
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	99.731728	4,986,586.41	100.153538	5,007,676.90	21,090.49	0.06
		Base		99.731728	4,986,586.41	100.153538	5,007,676.90	21,090.49	0.06
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.901157	9,990,115.69	95.498659	9,549,865.90	-440,249.79	0.11
		Base		99.901157	9,990,115.69	95.498659	9,549,865.90	-440,249.79	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
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	7,000,000.000	99.795903	6,985,713.18	99.294587	6,950,621.09	-35,092.09	0.08
		Base		99.795903	6,985,713.18	99.294587	6,950,621.09	-35,092.09	0.08
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.837545	2,995,126.36	91.030119	2,730,903.57	-264,222.79	0.03
		Base		99.837545	2,995,126.36	91.030119	2,730,903.57	-264,222.79	0.03
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					0.796570	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.007931	5,000,396.55	396.55	0.06
		Base		100.000000	5,000,000.00	100.007931	5,000,396.55	396.55	0.06
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.855303	9,985,530.27	98.012667	9,801,266.70	-184,263.57	0.11
		Base		99.855303	9,985,530.27	98.012667	9,801,266.70	-184,263.57	0.11
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					1.210000	04 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.670277	2,013,405.54	13,405.54	0.02
		Base		100.000000	2,000,000.00	100.670277	2,013,405.54	13,405.54	0.02
02582JJD3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A					0.914100	17 Feb 2026		
		Local	15,000,000.000	100.208622	15,031,293.23	100.207580	15,031,137.00	-156.23	0.17
Original Face:		Base	15,000,000.000	100.208622	15,031,293.23	100.207580	15,031,137.00	-156.23	0.17
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	105.676240	1,490,034.99	103.742578	1,462,770.35	-27,264.64	0.02
		Base		105.676240	1,490,034.99	103.742578	1,462,770.35	-27,264.64	0.02
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
		Local	30,000,000.000	99.998989	29,999,696.57	97.842560	29,352,768.00	-646,928.57	0.34
		Base		99.998989	29,999,696.57	97.842560	29,352,768.00	-646,928.57	0.34
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	8,000,000.000	99.948356	7,995,868.49	94.644254	7,571,540.32	-424,328.17	0.09
		Base		99.948356	7,995,868.49	94.644254	7,571,540.32	-424,328.17	0.09
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.928708	14,989,306.14	95.261363	14,289,204.45	-700,101.69	0.16
		Base		99.928708	14,989,306.14	95.261363	14,289,204.45	-700,101.69	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.541749	2,986,252.48	89.381983	2,681,459.49	-304,792.99	0.03
		Base		99.541749	2,986,252.48	89.381983	2,681,459.49	-304,792.99	0.03
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.988643	4,999,432.14	98.236630	4,911,831.50	-87,600.64	0.06
		Base		99.988643	4,999,432.14	98.236630	4,911,831.50	-87,600.64	0.06
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.093636	10,009,363.64	100.130644	10,013,064.40	3,700.76	0.11
		Base		100.093636	10,009,363.64	100.130644	10,013,064.40	3,700.76	0.11
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.906849	15,485,561.64	98.561299	15,277,001.35	-208,560.29	0.18
		Base		99.906849	15,485,561.64	98.561299	15,277,001.35	-208,560.29	0.18
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.845384	9,984,538.38	92.193097	9,219,309.70	-765,228.68	0.11
		Base		99.845384	9,984,538.38	92.193097	9,219,309.70	-765,228.68	0.11
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.831031	4,991,551.53	91.413856	4,570,692.80	-420,858.73	0.05
		Base		99.831031	4,991,551.53	91.413856	4,570,692.80	-420,858.73	0.05
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	106.528003	5,326,400.15	98.300319	4,915,015.95	-411,384.20	0.06
		Base		106.528003	5,326,400.15	98.300319	4,915,015.95	-411,384.20	0.06
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.982896	9,998,289.56	99.819894	9,981,989.40	-16,300.16	0.11
		Base		99.982896	9,998,289.56	99.819894	9,981,989.40	-16,300.16	0.11
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.778615	4,988,930.74	89.492588	4,474,629.40	-514,301.34	0.05
		Base		99.778615	4,988,930.74	89.492588	4,474,629.40	-514,301.34	0.05
06048WK74	BANK OF AMERICA CORP SR UNSECURED 06/23 VAR					0.450000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	96.742177	4,837,108.85	-162,891.15	0.06
		Base		100.000000	5,000,000.00	96.742177	4,837,108.85	-162,891.15	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.350000	16 Feb 2024		
		Local	25,000,000.000	99.910137	24,977,534.24	94.683374	23,670,843.50	-1,306,690.74	0.27
		Base		99.910137	24,977,534.24	94.683374	23,670,843.50	-1,306,690.74	0.27
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	100.000000	5,371,000.00	88.224568	4,738,541.55	-632,458.45	0.05
		Base		100.000000	5,371,000.00	88.224568	4,738,541.55	-632,458.45	0.05
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	95.289776	14,293,466.40	-706,533.60	0.16
		Base		100.000000	15,000,000.00	95.289776	14,293,466.40	-706,533.60	0.16
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	93.859724	9,385,972.40	-614,027.60	0.11
		Base		100.000000	10,000,000.00	93.859724	9,385,972.40	-614,027.60	0.11
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	16,000,000.000	100.000000	16,000,000.00	99.202945	15,872,471.20	-127,528.80	0.18
		Base		100.000000	16,000,000.00	99.202945	15,872,471.20	-127,528.80	0.18
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	90.509000	9,050,900.00	-949,100.00	0.10
		Base		100.000000	10,000,000.00	90.509000	9,050,900.00	-949,100.00	0.10
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.491000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.557000	10,055,700.00	55,700.00	0.12
		Base		100.000000	10,000,000.00	100.557000	10,055,700.00	55,700.00	0.12
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	92.611197	9,261,119.70	-738,880.30	0.11
		Base		100.000000	10,000,000.00	92.611197	9,261,119.70	-738,880.30	0.11
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.558436	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.419274	9,941,927.40	-58,072.60	0.11
		Base		100.000000	10,000,000.00	99.419274	9,941,927.40	-58,072.60	0.11
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
		Local	10,000,000.000	99.942288	9,994,228.76	96.612161	9,661,216.10	-333,012.66	0.11
		Base		99.942288	9,994,228.76	96.612161	9,661,216.10	-333,012.66	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	91.485920	18,297,184.00	-1,702,816.00	0.21
		Base	100.000000	20,000,000.00	91.485920	18,297,184.00	-1,702,816.00	0.21
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR				3.000000	10 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.046822	10,004,682.20	4,682.20	0.11
		Base	100.000000	10,000,000.00	100.046822	10,004,682.20	4,682.20	0.11
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15				4.150000	13 May 2027		
	16,000,000.000	Local	100.000000	16,000,000.00	99.497000	15,919,520.00	-80,480.00	0.18
		Base	100.000000	16,000,000.00	99.497000	15,919,520.00	-80,480.00	0.18
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	7,000,000.000	Local	99.978367	6,998,485.71	101.044708	7,073,129.56	74,643.85	0.08
		Base	99.978367	6,998,485.71	101.044708	7,073,129.56	74,643.85	0.08
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	7,000,000.000	Local	99.913123	6,993,918.58	97.774680	6,844,227.60	-149,690.98	0.08
		Base	99.913123	6,993,918.58	97.774680	6,844,227.60	-149,690.98	0.08
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85				1.850000	27 Jan 2023		
	5,000,000.000	Local	99.983906	4,999,195.32	99.706732	4,985,336.60	-13,858.72	0.06
		Base	99.983906	4,999,195.32	99.706732	4,985,336.60	-13,858.72	0.06
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	10,000,000.000	Local	99.944239	9,994,423.94	95.956623	9,595,662.30	-398,761.64	0.11
		Base	99.944239	9,994,423.94	95.956623	9,595,662.30	-398,761.64	0.11
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026		
	7,000,000.000	Local	99.839858	6,988,790.06	90.838138	6,358,669.66	-630,120.40	0.07
		Base	99.839858	6,988,790.06	90.838138	6,358,669.66	-630,120.40	0.07
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	10,000,000.000	Local	99.930174	9,993,017.37	95.086081	9,508,608.10	-484,409.27	0.11
		Base	99.930174	9,993,017.37	95.086081	9,508,608.10	-484,409.27	0.11
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				0.540000	26 Apr 2024		
	8,000,000.000	Local	100.000000	8,000,000.00	99.395381	7,951,630.48	-48,369.52	0.09
		Base	100.000000	8,000,000.00	99.395381	7,951,630.48	-48,369.52	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
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					0.900000	25 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.027000	10,002,700.00	2,700.00	0.11
		Base		100.000000	10,000,000.00	100.027000	10,002,700.00	2,700.00	0.11
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.246881	17,041,969.78	100.251502	17,042,755.34	785.56	0.20
		Base		100.246881	17,041,969.78	100.251502	17,042,755.34	785.56	0.20
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.994554	14,999,183.04	99.959662	14,993,949.30	-5,233.74	0.17
		Base		99.994554	14,999,183.04	99.959662	14,993,949.30	-5,233.74	0.17
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					0.740000	10 Jan 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.087714	14,863,157.10	-136,842.90	0.17
		Base		100.000000	15,000,000.00	99.087714	14,863,157.10	-136,842.90	0.17
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	5,000,000.000	99.939723	4,996,986.15	94.513873	4,725,693.65	-271,292.50	0.05
		Base		99.939723	4,996,986.15	94.513873	4,725,693.65	-271,292.50	0.05
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	98.354284	7,868,342.72	-131,657.28	0.09
		Base		100.000000	8,000,000.00	98.354284	7,868,342.72	-131,657.28	0.09
071813CF4	BAXTER INTERNATIONAL INC SR UNSECURED 144A 11/24 1.322					1.322000	29 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	94.381110	23,595,277.50	-1,404,722.50	0.27
		Base		100.000000	25,000,000.00	94.381110	23,595,277.50	-1,404,722.50	0.27
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.913012	1,998,260.24	97.259054	1,945,181.08	-53,079.16	0.02
		Base		99.913012	1,998,260.24	97.259054	1,945,181.08	-53,079.16	0.02
084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
		Local	3,667,000.000	100.110552	3,671,053.93	100.039688	3,668,455.36	-2,598.57	0.04
		Base		100.110552	3,671,053.93	100.039688	3,668,455.36	-2,598.57	0.04
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.06
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023CS2	BOEING CO SR UNSECURED 05/23 4.508					4.508000	01 May 2023		
		Local	15,000,000.000	101.704893	15,255,733.90	100.940365	15,141,054.75	-114,679.15	0.17
		Base		101.704893	15,255,733.90	100.940365	15,141,054.75	-114,679.15	0.17
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.926496	16,987,504.28	97.073696	16,502,528.32	-484,975.96	0.19
		Base		99.926496	16,987,504.28	97.073696	16,502,528.32	-484,975.96	0.19
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.662789	4,933,139.45	-66,860.55	0.06
		Base		100.000000	5,000,000.00	98.662789	4,933,139.45	-66,860.55	0.06
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.996318	4,999,815.92	100.066000	5,003,300.00	3,484.08	0.06
		Base		99.996318	4,999,815.92	100.066000	5,003,300.00	3,484.08	0.06
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	101.742943	4,832,789.78	100.319025	4,765,153.69	-67,636.09	0.05
		Base		101.742943	4,832,789.78	100.319025	4,765,153.69	-67,636.09	0.05
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
		Local	1,720,264.930	99.997603	1,720,223.70	99.696220	1,715,039.11	-5,184.59	0.02
Original Face:		Base	4,000,000.000	99.997603	1,720,223.70	99.696220	1,715,039.11	-5,184.59	0.02
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.768881	1,995,377.61	98.367878	1,967,357.56	-28,020.05	0.02
		Base		99.768881	1,995,377.61	98.367878	1,967,357.56	-28,020.05	0.02
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.11
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.11
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	90.147000	4,507,350.00	-492,650.00	0.05
		Base		100.000000	5,000,000.00	90.147000	4,507,350.00	-492,650.00	0.05
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	90.697022	13,604,553.30	-1,395,446.70	0.16
		Base		100.000000	15,000,000.00	90.697022	13,604,553.30	-1,395,446.70	0.16

& 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
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	93.924136	14,088,620.40	-911,379.60	0.16
		Base		100.000000	15,000,000.00	93.924136	14,088,620.40	-911,379.60	0.16
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	90.491208	9,049,120.80	-950,879.20	0.10
		Base		100.000000	10,000,000.00	90.491208	9,049,120.80	-950,879.20	0.10
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	92.797561	9,279,756.10	-720,243.90	0.11
		Base		100.000000	10,000,000.00	92.797561	9,279,756.10	-720,243.90	0.11
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	92.784643	9,278,464.30	-721,535.70	0.11
		Base		100.000000	10,000,000.00	92.784643	9,278,464.30	-721,535.70	0.11
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	96.128519	19,225,703.80	-774,296.20	0.22
		Base		100.000000	20,000,000.00	96.128519	19,225,703.80	-774,296.20	0.22
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.159000	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.091325	10,009,132.50	9,132.50	0.11
		Base		100.000000	10,000,000.00	100.091325	10,009,132.50	9,132.50	0.11
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.938555	7,995,084.43	95.403830	7,632,306.40	-362,778.03	0.09
		Base		99.938555	7,995,084.43	95.403830	7,632,306.40	-362,778.03	0.09
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
		Local	2,000,000.000	99.727782	1,994,555.64	99.939970	1,998,799.40	4,243.76	0.02
		Base		99.727782	1,994,555.64	99.939970	1,998,799.40	4,243.76	0.02
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	100.895689	5,044,784.46	100.007269	5,000,363.45	-44,421.01	0.06
		Base		100.895689	5,044,784.46	100.007269	5,000,363.45	-44,421.01	0.06
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.022049	5,001,102.43	99.985402	4,999,270.10	-1,832.33	0.06
		Base		100.022049	5,001,102.43	99.985402	4,999,270.10	-1,832.33	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
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	10,000,000.000	99.892393	9,989,239.34	94.542543	9,454,254.30	-534,985.04	0.11
		Base		99.892393	9,989,239.34	94.542543	9,454,254.30	-534,985.04	0.11
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.068517	5,003,425.87	97.541224	4,877,061.20	-126,364.67	0.06
		Base		100.068517	5,003,425.87	97.541224	4,877,061.20	-126,364.67	0.06
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	95.323531	9,532,353.10	-467,646.90	0.11
		Base		100.000000	10,000,000.00	95.323531	9,532,353.10	-467,646.90	0.11
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	91.519086	4,575,954.30	-424,045.70	0.05
		Base		100.000000	5,000,000.00	91.519086	4,575,954.30	-424,045.70	0.05
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	93.488174	9,348,817.40	-651,182.60	0.11
		Base		100.000000	10,000,000.00	93.488174	9,348,817.40	-651,182.60	0.11
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	90.730226	13,609,533.90	-1,390,466.10	0.16
		Base		100.000000	15,000,000.00	90.730226	13,609,533.90	-1,390,466.10	0.16
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	91.997071	4,599,853.55	-400,146.45	0.05
		Base		100.000000	5,000,000.00	91.997071	4,599,853.55	-400,146.45	0.05
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	92.107256	13,816,088.40	-1,183,911.60	0.16
		Base		100.000000	15,000,000.00	92.107256	13,816,088.40	-1,183,911.60	0.16
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	96.685901	9,668,590.10	-331,409.90	0.11
		Base		100.000000	10,000,000.00	96.685901	9,668,590.10	-331,409.90	0.11
189054AT6	CLOROX COMPANY SR UNSECURED 09/22 3.05					3.050000	15 Sep 2022		
		Local	1,000,000.000	100.351620	1,003,516.20	100.173391	1,001,733.91	-1,782.29	0.01
		Base		100.351620	1,003,516.20	100.173391	1,001,733.91	-1,782.29	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.439000	10,143,900.02	98.060077	9,806,007.70	-337,892.32	0.11
		Base		101.439000	10,143,900.02	98.060077	9,806,007.70	-337,892.32	0.11
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	106.396854	7,447,779.79	101.289735	7,090,281.45	-357,498.34	0.08
		Base		106.396854	7,447,779.79	101.289735	7,090,281.45	-357,498.34	0.08
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	100.661669	2,013,233.38	100.297784	2,005,955.68	-7,277.70	0.02
		Base		100.661669	2,013,233.38	100.297784	2,005,955.68	-7,277.70	0.02
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	100.195698	3,005,870.95	100.035457	3,001,063.71	-4,807.24	0.03
		Base		100.195698	3,005,870.95	100.035457	3,001,063.71	-4,807.24	0.03
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.517766	5,025,888.32	97.847761	4,892,388.05	-133,500.27	0.06
		Base		100.517766	5,025,888.32	97.847761	4,892,388.05	-133,500.27	0.06
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.957630	8,996,186.71	96.081592	8,647,343.28	-348,843.43	0.10
		Base		99.957630	8,996,186.71	96.081592	8,647,343.28	-348,843.43	0.10
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.957729	9,995,772.87	95.065998	9,506,599.80	-489,173.07	0.11
		Base		99.957729	9,995,772.87	95.065998	9,506,599.80	-489,173.07	0.11
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
		Local	5,000,000.000	99.997098	4,999,854.90	98.944580	4,947,229.00	-52,625.90	0.06
Original Face:		Base	5,000,000.000	99.997098	4,999,854.90	98.944580	4,947,229.00	-52,625.90	0.06
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	100.432312	1,682,241.22	99.925760	1,673,756.48	-8,484.74	0.02
		Base		100.432312	1,682,241.22	99.925760	1,673,756.48	-8,484.74	0.02
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	106.825022	7,477,751.51	99.656460	6,975,952.20	-501,799.31	0.08
		Base		106.825022	7,477,751.51	99.656460	6,975,952.20	-501,799.31	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
	2,000,000.000	Local	102.050731	2,041,014.62	95.259551	1,905,191.02	-135,823.60	0.02
		Base	102.050731	2,041,014.62	95.259551	1,905,191.02	-135,823.60	0.02
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	5,000,000.000	Local	99.895768	4,994,788.42	91.076354	4,553,817.70	-440,970.72	0.05
		Base	99.895768	4,994,788.42	91.076354	4,553,817.70	-440,970.72	0.05
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A				1.780000	22 Dec 2025		
	4,009,309.370	Local	100.202663	4,017,434.74	99.701850	3,997,355.61	-20,079.13	0.05
Original Face:	10,000,000.000	Base	100.202663	4,017,434.74	99.701850	3,997,355.61	-20,079.13	0.05
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
	17,838,000.000	Local	100.545479	17,935,302.46	100.141027	17,863,156.40	-72,146.06	0.21
		Base	100.545479	17,935,302.46	100.141027	17,863,156.40	-72,146.06	0.21
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
	10,000,000.000	Local	100.533804	10,053,380.39	99.189964	9,918,996.40	-134,383.99	0.11
		Base	100.533804	10,053,380.39	99.189964	9,918,996.40	-134,383.99	0.11
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1				1.000000	26 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	92.629916	9,262,991.60	-737,008.40	0.11
		Base	100.000000	10,000,000.00	92.629916	9,262,991.60	-737,008.40	0.11
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	92.681075	6,487,675.25	-512,324.75	0.07
		Base	100.000000	7,000,000.00	92.681075	6,487,675.25	-512,324.75	0.07
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1				1.000000	28 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	94.980079	9,498,007.90	-501,992.10	0.11
		Base	100.000000	10,000,000.00	94.980079	9,498,007.90	-501,992.10	0.11
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1				1.000000	28 May 2025		
	7,500,000.000	Local	100.000000	7,500,000.00	94.616678	7,096,250.85	-403,749.15	0.08
		Base	100.000000	7,500,000.00	94.616678	7,096,250.85	-403,749.15	0.08
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15				2.150000	10 Mar 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	98.149481	981,494.81	-18,505.19	0.01
		Base	100.000000	1,000,000.00	98.149481	981,494.81	-18,505.19	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313313L30	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/22 0.00000					20 Oct 2022		
	25,000,000.000	Local	99.842595	24,960,648.73	99.360408	24,840,102.00	-120,546.73	0.29
		Base	99.842595	24,960,648.73	99.360408	24,840,102.00	-120,546.73	0.29
313385D78	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/22 0.00000					29 Aug 2022		
	5,000,000.000	Local	99.631056	4,981,552.78	99.655322	4,982,766.10	1,213.32	0.06
		Base	99.631056	4,981,552.78	99.655322	4,982,766.10	1,213.32	0.06
3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625				1.625000	22 Aug 2022		
	15,000,000.000	Local	100.464689	15,069,703.37	100.190002	15,028,500.30	-41,203.07	0.17
		Base	100.464689	15,069,703.37	100.190002	15,028,500.30	-41,203.07	0.17
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.694710	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.113096	10,011,309.60	11,309.60	0.11
		Base	100.000000	10,000,000.00	100.113096	10,011,309.60	11,309.60	0.11
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	91.930730	13,789,609.50	-1,210,390.50	0.16
		Base	100.000000	15,000,000.00	91.930730	13,789,609.50	-1,210,390.50	0.16
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.027229	4,601,361.45	-398,638.55	0.05
		Base	100.000000	5,000,000.00	92.027229	4,601,361.45	-398,638.55	0.05
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125				0.125000	03 Feb 2023		
	20,000,000.000	Local	99.978674	19,995,734.79	98.630494	19,726,098.80	-269,635.99	0.23
		Base	99.978674	19,995,734.79	98.630494	19,726,098.80	-269,635.99	0.23
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.964183	4,698,209.15	-301,790.85	0.05
		Base	100.000000	5,000,000.00	93.964183	4,698,209.15	-301,790.85	0.05
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	98.723243	19,744,648.60	-255,351.40	0.23
		Base	100.000000	20,000,000.00	98.723243	19,744,648.60	-255,351.40	0.23
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5				0.500000	01 Dec 2023		
	10,000,000.000	Local	99.884632	9,988,463.22	96.975706	9,697,570.60	-290,892.62	0.11
		Base	99.884632	9,988,463.22	96.975706	9,697,570.60	-290,892.62	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	96.905000	9,690,500.00	-309,500.00	0.11
		Base		100.000000	10,000,000.00	96.905000	9,690,500.00	-309,500.00	0.11
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	8,396,050.700	102.181904	8,579,244.44	91.729371	7,701,644.50	-877,599.94	0.09
Original Face:		Base	10,000,000.000	102.181904	8,579,244.44	91.729371	7,701,644.50	-877,599.94	0.09
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	93.207586	9,320,758.60	-679,241.40	0.11
		Base		100.000000	10,000,000.00	93.207586	9,320,758.60	-679,241.40	0.11
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	92.849413	4,642,470.65	-357,529.35	0.05
		Base		100.000000	5,000,000.00	92.849413	4,642,470.65	-357,529.35	0.05
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.662920	4,583,146.00	-416,854.00	0.05
		Base		100.000000	5,000,000.00	91.662920	4,583,146.00	-416,854.00	0.05
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	36,635.690	102.518964	37,558.53	100.017290	36,642.02	-916.51	0.00
Original Face:		Base	2,838,688.000	102.518964	37,558.53	100.017290	36,642.02	-916.51	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	436,814.190	101.354150	442,729.31	93.475940	408,316.17	-34,413.14	0.00
Original Face:		Base	5,677,376.000	101.354150	442,729.31	93.475940	408,316.17	-34,413.14	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	522,003.450	101.268760	528,626.42	94.221880	491,841.46	-36,784.96	0.01
Original Face:		Base	5,677,376.000	101.268760	528,626.42	94.221880	491,841.46	-36,784.96	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	648,713.170	100.723825	653,408.72	96.466420	625,790.37	-27,618.35	0.01
Original Face:		Base	6,713,909.000	100.723825	653,408.72	96.466420	625,790.37	-27,618.35	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	775,828.650	99.813309	774,380.25	95.689470	742,386.32	-31,993.93	0.01
Original Face:		Base	5,677,376.000	99.813309	774,380.25	95.689470	742,386.32	-31,993.93	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,007,191.350	Local	101.377167	1,021,062.06	95.442940	961,293.04	-59,769.02	0.01
Original Face:	6,995,663.000	Base	101.377167	1,021,062.06	95.442940	961,293.04	-59,769.02	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	775,828.650	Local	100.180670	777,230.34	96.267780	746,873.02	-30,357.32	0.01
Original Face:	5,677,376.000	Base	100.180670	777,230.34	96.267780	746,873.02	-30,357.32	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	863,729.390	Local	100.626282	869,138.77	92.559920	799,467.23	-69,671.54	0.01
Original Face:	11,354,753.000	Base	100.626282	869,138.77	92.559920	799,467.23	-69,671.54	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	424,539.620	Local	98.731756	419,155.42	95.706140	406,310.48	-12,844.94	0.00
Original Face:	2,000,000.000	Base	98.731756	419,155.42	95.706140	406,310.48	-12,844.94	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	955,895.170	Local	101.439321	969,653.57	94.221880	900,662.40	-68,991.17	0.01
Original Face:	8,516,065.000	Base	101.439321	969,653.57	94.221880	900,662.40	-68,991.17	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	640,592.470	Local	99.910739	640,020.67	96.376870	617,382.97	-22,637.70	0.01
Original Face:	5,677,376.000	Base	99.910739	640,020.67	96.376870	617,382.97	-22,637.70	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029		
	1,159,147.220	Local	98.796674	1,145,198.90	95.593070	1,108,064.41	-37,134.49	0.01
Original Face:	6,060,416.000	Base	98.796674	1,145,198.90	95.593070	1,108,064.41	-37,134.49	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050		
	5,230,983.170	Local	99.752414	5,218,031.97	84.789540	4,435,326.57	-782,705.40	0.05
Original Face:	7,000,000.000	Base	99.752414	5,218,031.97	84.789540	4,435,326.57	-782,705.40	0.05
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	93.152086	9,315,208.60	-684,791.40	0.11
		Base	100.000000	10,000,000.00	93.152086	9,315,208.60	-684,791.40	0.11
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	92.769889	9,276,988.90	-723,011.10	0.11
		Base	100.000000	10,000,000.00	92.769889	9,276,988.90	-723,011.10	0.11

& 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
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	133,738.770	98.434291	131,644.81	98.094820	131,190.81	-454.00	0.00
Original Face:		Base	2,838,688.000	98.434291	131,644.81	98.094820	131,190.81	-454.00	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	212,177.480	100.118165	212,428.20	99.514670	211,147.72	-1,280.48	0.00
Original Face:		Base	5,946,910.000	100.118165	212,428.20	99.514670	211,147.72	-1,280.48	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	44,435.600	102.165966	45,398.06	100.979670	44,870.92	-527.14	0.00
Original Face:		Base	500,000.000	102.165966	45,398.06	100.979670	44,870.92	-527.14	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	22,969.190	101.237963	23,253.54	100.008570	22,971.16	-282.38	0.00
Original Face:		Base	11,354,753.000	101.237963	23,253.54	100.008570	22,971.16	-282.38	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	58,499.740	99.463263	58,185.75	99.582220	58,255.34	69.59	0.00
Original Face:		Base	2,838,688.000	99.463263	58,185.75	99.582220	58,255.34	69.59	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	218,905.960	99.979745	218,861.62	97.272020	212,934.25	-5,927.37	0.00
Original Face:		Base	2,838,688.000	99.979745	218,861.62	97.272020	212,934.25	-5,927.37	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	182,933.070	99.959614	182,859.19	98.328830	179,875.95	-2,983.24	0.00
Original Face:		Base	3,247,459.000	99.959614	182,859.19	98.328830	179,875.95	-2,983.24	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	426,091.950	100.142631	426,699.69	98.638650	420,291.35	-6,408.34	0.00
Original Face:		Base	5,677,376.000	100.142631	426,699.69	98.638650	420,291.35	-6,408.34	0.00
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	287,536.760	100.328535	288,481.42	98.982850	284,612.08	-3,869.34	0.00
Original Face:		Base	8,516,065.000	100.328535	288,481.42	98.982850	284,612.08	-3,869.34	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,009,342.570	100.048529	1,009,832.39	95.911050	968,071.06	-41,761.33	0.01
Original Face:		Base	7,380,589.000	100.048529	1,009,832.39	95.911050	968,071.06	-41,761.33	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,599,301.030	101.155967	1,617,788.42	93.944360	1,502,453.12	-115,335.30	0.02
Original Face:		Base	5,677,376.000	101.155967	1,617,788.42	93.944360	1,502,453.12	-115,335.30	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	867,623.830	100.021757	867,812.60	93.682470	812,811.43	-55,001.17	0.01
Original Face:		Base	5,677,376.000	100.021757	867,812.60	93.682470	812,811.43	-55,001.17	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,169,059.800	100.674517	2,183,690.47	94.780180	2,055,838.78	-127,851.69	0.02
Original Face:		Base	14,193,441.000	100.674517	2,183,690.47	94.780180	2,055,838.78	-127,851.69	0.02
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	965,438.300	100.430135	969,590.99	98.518380	951,134.17	-18,456.82	0.01
Original Face:		Base	14,193,441.000	100.430135	969,590.99	98.518380	951,134.17	-18,456.82	0.01
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	522,293.660	99.903436	521,789.31	94.497990	493,557.01	-28,232.30	0.01
Original Face:		Base	3,250,000.000	99.903436	521,789.31	94.497990	493,557.01	-28,232.30	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	296,033.370	100.468947	297,421.61	99.239890	293,783.19	-3,638.42	0.00
Original Face:		Base	5,677,376.000	100.468947	297,421.61	99.239890	293,783.19	-3,638.42	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,449,095.580	99.913298	1,447,839.19	93.428220	1,353,864.21	-93,974.98	0.02
Original Face:		Base	8,516,065.000	99.913298	1,447,839.19	93.428220	1,353,864.21	-93,974.98	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	354,458.490	98.212428	348,122.29	96.035000	340,404.21	-7,718.08	0.00
Original Face:		Base	2,500,000.000	98.212428	348,122.29	96.035000	340,404.21	-7,718.08	0.00
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	779,156.450	102.405657	797,900.28	100.056500	779,596.67	-18,303.61	0.01
Original Face:		Base	5,000,000.000	102.405657	797,900.28	100.056500	779,596.67	-18,303.61	0.01
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	4,887,863.200	100.169567	4,896,151.42	89.364830	4,368,030.64	-528,120.78	0.05
Original Face:		Base	5,000,000.000	100.169567	4,896,151.42	89.364830	4,368,030.64	-528,120.78	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	371,927.030	100.995593	375,629.91	98.935180	367,966.68	-7,663.23	0.00
Original Face:		Base	44,567,405.000	100.995593	375,629.91	98.935180	367,966.68	-7,663.23	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	12,372.620	105.289987	13,027.13	103.768210	12,838.85	-188.28	0.00
Original Face:		Base	1,000,000.000	105.289987	13,027.13	103.768210	12,838.85	-188.28	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	598,020.060	105.419817	630,431.65	105.927230	633,466.08	3,034.43	0.01
Original Face:		Base	24,898,134.000	105.419817	630,431.65	105.927230	633,466.08	3,034.43	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	176,335.680	104.511044	184,290.26	102.229330	180,266.78	-4,023.48	0.00
Original Face:		Base	8,516,065.000	104.511044	184,290.26	102.229330	180,266.78	-4,023.48	0.00
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.396950	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.709680	14,956,452.00	-43,548.00	0.17
		Base		100.000000	15,000,000.00	99.709680	14,956,452.00	-43,548.00	0.17
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1					2.230000	15 Sep 2024		
		Local	20,000,000.000	101.870015	20,374,002.99	100.251490	20,050,298.00	-323,704.99	0.23
Original Face:		Base	20,000,000.000	101.870015	20,374,002.99	100.251490	20,050,298.00	-323,704.99	0.23
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2					0.170000	15 Oct 2023		
		Local	2,956,644.900	99.999410	2,956,627.46	99.815410	2,951,187.23	-5,440.23	0.03
Original Face:		Base	12,500,000.000	99.999410	2,956,627.46	99.815410	2,951,187.23	-5,440.23	0.03
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.382710	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.844935	19,968,987.00	-31,013.00	0.23
		Base		100.000000	20,000,000.00	99.844935	19,968,987.00	-31,013.00	0.23
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	101.648454	1,270,605.67	99.080175	1,238,502.19	-32,103.48	0.01
		Base		101.648454	1,270,605.67	99.080175	1,238,502.19	-32,103.48	0.01
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	104.374199	2,724,166.60	100.979440	2,635,563.38	-88,603.22	0.03
		Base		104.374199	2,724,166.60	100.979440	2,635,563.38	-88,603.22	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
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	7,500,000.000	100.023333	7,501,750.00	96.770871	7,257,815.33	-243,934.67	0.08
		Base		100.023333	7,501,750.00	96.770871	7,257,815.33	-243,934.67	0.08
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	96.967593	4,848,379.65	-151,620.35	0.06
		Base		100.000000	5,000,000.00	96.967593	4,848,379.65	-151,620.35	0.06
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	97.549032	6,828,432.24	-171,567.76	0.08
		Base		100.000000	7,000,000.00	97.549032	6,828,432.24	-171,567.76	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	89.741661	17,948,332.20	-2,051,667.80	0.21
		Base		100.000000	20,000,000.00	89.741661	17,948,332.20	-2,051,667.80	0.21
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.000000	18 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	89.717448	8,971,744.80	-1,028,255.20	0.10
		Base		100.000000	10,000,000.00	89.717448	8,971,744.80	-1,028,255.20	0.10
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8					0.800000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	94.463188	4,723,159.40	-276,840.60	0.05
		Base		100.000000	5,000,000.00	94.463188	4,723,159.40	-276,840.60	0.05
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	90.169794	9,016,979.40	-983,020.60	0.10
		Base		100.000000	10,000,000.00	90.169794	9,016,979.40	-983,020.60	0.10
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	92.128852	9,212,885.20	-787,114.80	0.11
		Base		100.000000	10,000,000.00	92.128852	9,212,885.20	-787,114.80	0.11
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	39,366.520	104.813735	41,261.52	102.283740	40,265.55	-995.97	0.00
Original Face:		Base	877,500.000	104.813735	41,261.52	102.283740	40,265.55	-995.97	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	639,045.200	98.960372	632,401.51	94.644080	604,818.45	-27,583.06	0.01
Original Face:		Base	3,000,000.000	98.960372	632,401.51	94.644080	604,818.45	-27,583.06	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,848,919.340	95.737724	1,770,113.30	95.899130	1,773,097.56	2,984.26	0.02
	Original Face:	Base	10,000,000.000	95.737724	1,770,113.30	95.899130	1,773,097.56	2,984.26	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,650,316.270	101.886531	1,681,449.99	96.233430	1,588,155.95	-93,294.04	0.02
	Original Face:	Base	10,493,495.000	101.886531	1,681,449.99	96.233430	1,588,155.95	-93,294.04	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,454,509.060	96.598356	2,371,015.41	94.625040	2,322,580.18	-48,435.23	0.03
	Original Face:	Base	5,000,000.000	96.598356	2,371,015.41	94.625040	2,322,580.18	-48,435.23	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	190,500.260	99.908021	190,325.04	98.983350	188,563.54	-1,761.50	0.00
	Original Face:	Base	5,000,000.000	99.908021	190,325.04	98.983350	188,563.54	-1,761.50	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	434,602.500	100.643784	437,400.40	95.035830	413,028.09	-24,372.31	0.00
	Original Face:	Base	5,000,000.000	100.643784	437,400.40	95.035830	413,028.09	-24,372.31	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	3,458,389.340	102.231918	3,535,577.74	84.388860	2,918,495.34	-617,082.40	0.03
	Original Face:	Base	5,000,000.000	102.231918	3,535,577.74	84.388860	2,918,495.34	-617,082.40	0.03
39154TBN7	GREAT AMERICA LEASING RECEIVAB GALC 2021 2 A1 144A					0.149440	17 Oct 2022		
		Local	1,201,542.660	100.000000	1,201,542.66	99.873850	1,200,026.91	-1,515.75	0.01
	Original Face:	Base	4,000,000.000	100.000000	1,201,542.66	99.873850	1,200,026.91	-1,515.75	0.01
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	929,580.450	99.993354	929,518.67	99.938470	929,008.48	-510.19	0.01
	Original Face:	Base	8,000,000.000	99.993354	929,518.67	99.938470	929,008.48	-510.19	0.01
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	6,253,000.000	99.812811	6,241,295.08	100.044312	6,255,770.83	14,475.75	0.07
		Base		99.812811	6,241,295.08	100.044312	6,255,770.83	14,475.75	0.07
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.957356	999,573.56	97.727808	977,278.08	-22,295.48	0.01
		Base		99.957356	999,573.56	97.727808	977,278.08	-22,295.48	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.887042	1,997,740.83	93.426883	1,868,537.66	-129,203.17	0.02
		Base		99.887042	1,997,740.83	93.426883	1,868,537.66	-129,203.17	0.02
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.107486	15,696,853.82	100.115177	15,698,059.75	1,205.93	0.18
		Base		100.107486	15,696,853.82	100.115177	15,698,059.75	1,205.93	0.18
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.993941	2,999,818.24	94.724715	2,841,741.45	-158,076.79	0.03
		Base		99.993941	2,999,818.24	94.724715	2,841,741.45	-158,076.79	0.03
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.986602	1,999,732.04	93.723115	1,874,462.30	-125,269.74	0.02
		Base		99.986602	1,999,732.04	93.723115	1,874,462.30	-125,269.74	0.02
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.352562	3,775,397.36	-24,602.64	0.04
		Base		100.000000	3,800,000.00	99.352562	3,775,397.36	-24,602.64	0.04
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.573247	1,194,878.96	-5,121.04	0.01
		Base		100.000000	1,200,000.00	99.573247	1,194,878.96	-5,121.04	0.01
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.266787	4,963,339.35	-36,660.65	0.06
		Base		100.000000	5,000,000.00	99.266787	4,963,339.35	-36,660.65	0.06
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
		Local	10,000,000.000	101.207414	10,120,741.35	100.576001	10,057,600.10	-63,141.25	0.12
		Base		101.207414	10,120,741.35	100.576001	10,057,600.10	-63,141.25	0.12
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
		Local	3,000,000.000	99.978479	2,999,354.37	97.715100	2,931,453.00	-67,901.37	0.03
Original Face:		Base	3,000,000.000	99.978479	2,999,354.37	97.715100	2,931,453.00	-67,901.37	0.03
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.928140	4,996,406.99	92.108461	4,605,423.05	-390,983.94	0.05
		Base		99.928140	4,996,406.99	92.108461	4,605,423.05	-390,983.94	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	90.712069	4,535,603.45	-464,396.55	0.05
		Base		100.000000	5,000,000.00	90.712069	4,535,603.45	-464,396.55	0.05
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	92.606384	4,630,319.20	-369,680.80	0.05
		Base		100.000000	5,000,000.00	92.606384	4,630,319.20	-369,680.80	0.05
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125					3.125000	29 Apr 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.858099	9,985,809.90	-14,190.10	0.11
		Base		100.000000	10,000,000.00	99.858099	9,985,809.90	-14,190.10	0.11
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5					2.500000	01 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.682106	9,968,210.60	-31,789.40	0.11
		Base		100.000000	10,000,000.00	99.682106	9,968,210.60	-31,789.40	0.11
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.986565	2,999,596.96	98.888000	2,966,640.00	-32,956.96	0.03
		Base		99.986565	2,999,596.96	98.888000	2,966,640.00	-32,956.96	0.03
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.330428	4,916,521.40	-83,478.60	0.06
		Base		100.000000	5,000,000.00	98.330428	4,916,521.40	-83,478.60	0.06
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.819490	2,994,584.69	100.329046	3,009,871.38	15,286.69	0.03
		Base		99.819490	2,994,584.69	100.329046	3,009,871.38	15,286.69	0.03
573284AY2	MARTIN MARIETTA SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.997619	4,999,880.95	97.483764	4,874,188.20	-125,692.75	0.06
		Base		99.997619	4,999,880.95	97.483764	4,874,188.20	-125,692.75	0.06
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.801156	4,990,057.81	89.958950	4,497,947.50	-492,110.31	0.05
		Base		99.801156	4,990,057.81	89.958950	4,497,947.50	-492,110.31	0.05
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	102.321051	3,325,434.16	100.692647	3,272,511.03	-52,923.13	0.04
		Base		102.321051	3,325,434.16	100.692647	3,272,511.03	-52,923.13	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
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	102.621187	10,262,118.66	100.314622	10,031,462.20	-230,656.46	0.12
		Base		102.621187	10,262,118.66	100.314622	10,031,462.20	-230,656.46	0.12
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.960915	4,248,338.90	91.543484	3,890,598.07	-357,740.83	0.04
		Base		99.960915	4,248,338.90	91.543484	3,890,598.07	-357,740.83	0.04
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.993493	3,999,739.73	96.954892	3,878,195.68	-121,544.05	0.04
		Base		99.993493	3,999,739.73	96.954892	3,878,195.68	-121,544.05	0.04
594918AQ7	MICROSOFT CORP SR UNSECURED 11/22 2.125					2.125000	15 Nov 2022		
		Local	2,000,000.000	100.709704	2,014,194.08	100.076099	2,001,521.98	-12,672.10	0.02
		Base		100.709704	2,014,194.08	100.076099	2,001,521.98	-12,672.10	0.02
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	100.660418	1,349,856.20	99.964865	1,340,528.84	-9,327.36	0.02
		Base		100.660418	1,349,856.20	99.964865	1,340,528.84	-9,327.36	0.02
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
		Local	4,000,000.000	99.876679	3,995,067.14	94.018017	3,760,720.68	-234,346.46	0.04
		Base		99.876679	3,995,067.14	94.018017	3,760,720.68	-234,346.46	0.04
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					0.905000	24 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.024953	4,951,247.65	-48,752.35	0.06
		Base		100.000000	5,000,000.00	99.024953	4,951,247.65	-48,752.35	0.06
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	100.552287	1,005,522.87	100.188993	1,001,889.93	-3,632.94	0.01
		Base		100.552287	1,005,522.87	100.188993	1,001,889.93	-3,632.94	0.01
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.959167	9,995,916.71	95.341994	9,534,199.40	-461,717.31	0.11
		Base		99.959167	9,995,916.71	95.341994	9,534,199.40	-461,717.31	0.11
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.801115	14,970,167.23	89.746167	13,461,925.05	-1,508,242.18	0.15
		Base		99.801115	14,970,167.23	89.746167	13,461,925.05	-1,508,242.18	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
		Local	5,000,000.000	99.924567	4,996,228.37	94.381335	4,719,066.75	-277,161.62	0.05
		Base		99.924567	4,996,228.37	94.381335	4,719,066.75	-277,161.62	0.05
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					0.532202	07 Aug 2023		
		Local	7,500,000.000	100.000000	7,500,000.00	99.868302	7,490,122.65	-9,877.35	0.09
		Base		100.000000	7,500,000.00	99.868302	7,490,122.65	-9,877.35	0.09
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
		Local	5,000,000.000	99.973000	4,998,650.00	99.554837	4,977,741.85	-20,908.15	0.06
		Base		99.973000	4,998,650.00	99.554837	4,977,741.85	-20,908.15	0.06
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.934859	4,996,742.96	95.933904	4,796,695.20	-200,047.76	0.06
		Base		99.934859	4,996,742.96	95.933904	4,796,695.20	-200,047.76	0.06
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.876431	14,981,464.58	95.977510	14,396,626.50	-584,838.08	0.17
		Base		99.876431	14,981,464.58	95.977510	14,396,626.50	-584,838.08	0.17
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.995742	9,999,574.23	98.430045	9,843,004.50	-156,569.73	0.11
		Base		99.995742	9,999,574.23	98.430045	9,843,004.50	-156,569.73	0.11
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					1.309573	21 Mar 2024		
		Local	9,000,000.000	100.000000	9,000,000.00	100.077360	9,006,962.40	6,962.40	0.10
		Base		100.000000	9,000,000.00	100.077360	9,006,962.40	6,962.40	0.10
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.994436	6,999,610.49	94.353196	6,604,723.72	-394,886.77	0.08
		Base		99.994436	6,999,610.49	94.353196	6,604,723.72	-394,886.77	0.08
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	111.170826	4,952,660.31	101.391358	4,516,985.00	-435,675.31	0.05
		Base		111.170826	4,952,660.31	101.391358	4,516,985.00	-435,675.31	0.05
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	97.584585	19,516,917.00	-483,083.00	0.22
		Base		100.000000	20,000,000.00	97.584585	19,516,917.00	-483,083.00	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	57,854,000.000	100.000000	57,854,000.00	100.031420	57,872,177.73	18,177.73	0.66
		Base		100.000000	57,854,000.00	100.031420	57,872,177.73	18,177.73	0.66
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	102.391900	6,860,257.32	99.085390	6,638,721.13	-221,536.19	0.08
		Base		102.391900	6,860,257.32	99.085390	6,638,721.13	-221,536.19	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.962753	7,997,020.21	90.386487	7,230,918.96	-766,101.25	0.08
		Base		99.962753	7,997,020.21	90.386487	7,230,918.96	-766,101.25	0.08
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	10,000,000.000	95.525445	9,552,544.50	94.919942	9,491,994.20	-60,550.30	0.11
		Base		95.525445	9,552,544.50	94.919942	9,491,994.20	-60,550.30	0.11
70450YAB9	PAYPAL HOLDINGS INC SR UNSECURED 09/22 2.2					2.200000	26 Sep 2022		
		Local	10,000,000.000	100.809979	10,080,997.88	100.175413	10,017,541.30	-63,456.58	0.12
		Base		100.809979	10,080,997.88	100.175413	10,017,541.30	-63,456.58	0.12
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.426158	4,908,830.61	98.392340	4,809,417.58	-99,413.03	0.06
		Base		100.426158	4,908,830.61	98.392340	4,809,417.58	-99,413.03	0.06
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.100154	9,918,924.27	97.333783	9,644,804.56	-274,119.71	0.11
		Base		100.100154	9,918,924.27	97.333783	9,644,804.56	-274,119.71	0.11
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	105.828430	5,030,025.29	101.077254	4,804,201.88	-225,823.41	0.06
		Base		105.828430	5,030,025.29	101.077254	4,804,201.88	-225,823.41	0.06
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.993809	11,999,257.10	92.500748	11,100,089.76	-899,167.34	0.13
		Base		99.993809	11,999,257.10	92.500748	11,100,089.76	-899,167.34	0.13
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.749999	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.805158	4,990,257.90	-9,742.10	0.06
		Base		100.000000	5,000,000.00	99.805158	4,990,257.90	-9,742.10	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.886706	14,983,005.97	92.083587	13,812,538.05	-1,170,467.92	0.16
		Base		99.886706	14,983,005.97	92.083587	13,812,538.05	-1,170,467.92	0.16
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.968967	5,498,293.16	91.478558	5,031,320.69	-466,972.47	0.06
		Base		99.968967	5,498,293.16	91.478558	5,031,320.69	-466,972.47	0.06
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.436407	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.795247	6,985,667.29	-14,332.71	0.08
		Base		100.000000	7,000,000.00	99.795247	6,985,667.29	-14,332.71	0.08
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					0.780019	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.294921	15,044,238.15	44,238.15	0.17
		Base		100.000000	15,000,000.00	100.294921	15,044,238.15	44,238.15	0.17
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.182000	9,618,200.00	-381,800.00	0.11
		Base		100.000000	10,000,000.00	96.182000	9,618,200.00	-381,800.00	0.11
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.05
		Base		100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.05
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					1.583000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.11
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.11
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.998279	14,999,741.91	95.909876	14,386,481.40	-613,260.51	0.17
		Base		99.998279	14,999,741.91	95.909876	14,386,481.40	-613,260.51	0.17
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	15,000,000.000	99.891837	14,983,775.59	93.881336	14,082,200.40	-901,575.19	0.16
		Base		99.891837	14,983,775.59	93.881336	14,082,200.40	-901,575.19	0.16
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.367860	25 Jan 2029		
		Local	768,869.010	100.000000	768,869.01	97.451180	749,271.92	-19,597.09	0.01
Original Face:		Base	2,838,688.000	100.000000	768,869.01	97.451180	749,271.92	-19,597.09	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.989606	4,999,480.30	94.781607	4,739,080.35	-260,399.95	0.05
		Base		99.989606	4,999,480.30	94.781607	4,739,080.35	-260,399.95	0.05
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.895384	4,994,769.21	94.196564	4,709,828.20	-284,941.01	0.05
		Base		99.895384	4,994,769.21	94.196564	4,709,828.20	-284,941.01	0.05
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					1.238707	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.047128	10,004,712.80	4,712.80	0.11
		Base		100.000000	10,000,000.00	100.047128	10,004,712.80	4,712.80	0.11
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	102.366417	10,236,641.67	100.061296	10,006,129.60	-230,512.07	0.11
		Base		102.366417	10,236,641.67	100.061296	10,006,129.60	-230,512.07	0.11
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	102.407075	15,361,061.30	99.062382	14,859,357.30	-501,704.00	0.17
		Base		102.407075	15,361,061.30	99.062382	14,859,357.30	-501,704.00	0.17
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.889464	7,991,157.13	97.122850	7,769,828.00	-221,329.13	0.09
		Base		99.889464	7,991,157.13	97.122850	7,769,828.00	-221,329.13	0.09
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	9,055,000.000	100.000000	9,055,000.00	100.104000	9,064,417.20	9,417.20	0.10
		Base		100.000000	9,055,000.00	100.104000	9,064,417.20	9,417.20	0.10
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.562476	14 Feb 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.093758	3,002,812.74	2,812.74	0.03
		Base		100.000000	3,000,000.00	100.093758	3,002,812.74	2,812.74	0.03
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.856179	4,992,808.97	93.161158	4,658,057.90	-334,751.07	0.05
		Base		99.856179	4,992,808.97	93.161158	4,658,057.90	-334,751.07	0.05
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	106.596376	3,920,614.70	101.111587	3,718,884.17	-201,730.53	0.04
		Base		106.596376	3,920,614.70	101.111587	3,718,884.17	-201,730.53	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
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.110800	10,011,079.96	97.138785	9,713,878.50	-297,201.46	0.11
		Base		100.110800	10,011,079.96	97.138785	9,713,878.50	-297,201.46	0.11
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	6,127,000.000	100.510115	6,158,254.73	100.243296	6,141,906.75	-16,347.98	0.07
		Base		100.510115	6,158,254.73	100.243296	6,141,906.75	-16,347.98	0.07
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	105.765561	22,755,460.47	100.055608	21,526,964.06	-1,228,496.41	0.25
		Base		105.765561	22,755,460.47	100.055608	21,526,964.06	-1,228,496.41	0.25
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	101.445397	1,521,680.96	100.008079	1,500,121.19	-21,559.77	0.02
		Base		101.445397	1,521,680.96	100.008079	1,500,121.19	-21,559.77	0.02
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					1.486290	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.037984	5,001,899.20	1,899.20	0.06
		Base		100.000000	5,000,000.00	100.037984	5,001,899.20	1,899.20	0.06
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.962367	9,696,236.70	-303,763.30	0.11
		Base		100.000000	10,000,000.00	96.962367	9,696,236.70	-303,763.30	0.11
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.547450	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	99.370925	10,930,801.75	-69,198.25	0.13
		Base		100.000000	11,000,000.00	99.370925	10,930,801.75	-69,198.25	0.13
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.970593	21,993,530.37	97.512121	21,452,666.62	-540,863.75	0.25
		Base		99.970593	21,993,530.37	97.512121	21,452,666.62	-540,863.75	0.25
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.000000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.131941	9,813,194.10	-186,805.90	0.11
		Base		100.000000	10,000,000.00	98.131941	9,813,194.10	-186,805.90	0.11
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	17,000,000.000	100.000000	17,000,000.00	98.528114	16,749,779.38	-250,220.62	0.19
		Base		100.000000	17,000,000.00	98.528114	16,749,779.38	-250,220.62	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.962631	9,996,263.11	95.964332	9,596,433.20	-399,829.91	0.11
		Base		99.962631	9,996,263.11	95.964332	9,596,433.20	-399,829.91	0.11
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	90.861322	4,543,066.10	-456,933.90	0.05
		Base		100.000000	5,000,000.00	90.861322	4,543,066.10	-456,933.90	0.05
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.979706	9,997,970.60	99.338311	9,933,831.10	-64,139.50	0.11
		Base		99.979706	9,997,970.60	99.338311	9,933,831.10	-64,139.50	0.11
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	90.621962	4,531,098.10	-468,901.90	0.05
		Base		100.000000	5,000,000.00	90.621962	4,531,098.10	-468,901.90	0.05
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.580000	13 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.991000	9,999,100.00	-900.00	0.11
		Base		100.000000	10,000,000.00	99.991000	9,999,100.00	-900.00	0.11
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.962118	11,995,454.19	98.095320	11,771,438.40	-224,015.79	0.14
		Base		99.962118	11,995,454.19	98.095320	11,771,438.40	-224,015.79	0.14
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					0.521744	13 Sep 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.501571	6,965,109.97	-34,890.03	0.08
		Base		100.000000	7,000,000.00	99.501571	6,965,109.97	-34,890.03	0.08
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	10,000,000.000	99.991183	9,999,118.27	97.248561	9,724,856.10	-274,262.17	0.11
		Base		99.991183	9,999,118.27	97.248561	9,724,856.10	-274,262.17	0.11
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.883660	1,997,673.20	94.895586	1,897,911.72	-99,761.48	0.02
		Base		99.883660	1,997,673.20	94.895586	1,897,911.72	-99,761.48	0.02
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					0.480000	17 Jan 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.227000	6,945,890.00	-54,110.00	0.08
		Base		100.000000	7,000,000.00	99.227000	6,945,890.00	-54,110.00	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					0.614706	09 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.321350	14,748,202.50	-251,797.50	0.17
		Base		100.000000	15,000,000.00	98.321350	14,748,202.50	-251,797.50	0.17
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	2,000,000.000	101.188904	2,023,778.08	98.563609	1,971,272.18	-52,505.90	0.02
		Base		101.188904	2,023,778.08	98.563609	1,971,272.18	-52,505.90	0.02
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	25,000,000.000	101.546064	25,386,515.92	100.418949	25,104,737.25	-281,778.67	0.29
		Base		101.546064	25,386,515.92	100.418949	25,104,737.25	-281,778.67	0.29
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	103.344390	2,867,806.81	100.839409	2,798,293.60	-69,513.21	0.03
		Base		103.344390	2,867,806.81	100.839409	2,798,293.60	-69,513.21	0.03
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.955986	1,999,119.72	98.324234	1,966,484.68	-32,635.04	0.02
		Base		99.955986	1,999,119.72	98.324234	1,966,484.68	-32,635.04	0.02
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	0.000	0.000000	-0.30	0.000000	0.00	0.30	0.00
		Base		0.000000	-0.30	0.000000	0.00	0.30	0.00
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.874213	19,774,842.55	91.218750	18,243,750.00	-1,531,092.55	0.21
		Base		98.874213	19,774,842.55	91.218750	18,243,750.00	-1,531,092.55	0.21
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
		Local	15,000,000.000	99.694708	14,954,206.18	99.191406	14,878,710.90	-75,495.28	0.17
		Base		99.694708	14,954,206.18	99.191406	14,878,710.90	-75,495.28	0.17
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
		Local	25,000,000.000	99.310222	24,827,555.58	99.335938	24,833,984.50	6,428.92	0.29
		Base		99.310222	24,827,555.58	99.335938	24,833,984.50	6,428.92	0.29
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	105.134500	10,513,450.01	100.840527	10,084,052.70	-429,397.31	0.12
		Base		105.134500	10,513,450.01	100.840527	10,084,052.70	-429,397.31	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	8,018,000.000	101.996875	8,178,109.42	98.459001	7,894,442.70	-283,666.72	0.09
		Base		101.996875	8,178,109.42	98.459001	7,894,442.70	-283,666.72	0.09
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					1.079570	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	99.665679	11,959,881.48	-40,118.52	0.14
		Base		100.000000	12,000,000.00	99.665679	11,959,881.48	-40,118.52	0.14
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.996217	2,999,886.51	96.093272	2,882,798.16	-117,088.35	0.03
		Base		99.996217	2,999,886.51	96.093272	2,882,798.16	-117,088.35	0.03
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.413942	8,033,115.34	91.722481	7,337,798.48	-695,316.86	0.08
		Base		100.413942	8,033,115.34	91.722481	7,337,798.48	-695,316.86	0.08
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	570,217.400	99.993862	570,182.40	100.215150	571,444.22	1,261.82	0.01
Original Face:		Base	8,000,000.000	99.993862	570,182.40	100.215150	571,444.22	1,261.82	0.01
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.989193	19,997,838.65	97.811320	19,562,264.00	-435,574.65	0.22
Original Face:		Base	20,000,000.000	99.989193	19,997,838.65	97.811320	19,562,264.00	-435,574.65	0.22
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	3,838,471.960	99.994180	3,838,248.58	99.994790	3,838,271.98	23.40	0.04
Original Face:		Base	5,500,000.000	99.994180	3,838,248.58	99.994790	3,838,271.98	23.40	0.04
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.986154	4,999,307.68	99.018283	4,950,914.15	-48,393.53	0.06
		Base		99.986154	4,999,307.68	99.018283	4,950,914.15	-48,393.53	0.06
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.921775	4,996,088.74	96.033111	4,801,655.55	-194,433.19	0.06
		Base		99.921775	4,996,088.74	96.033111	4,801,655.55	-194,433.19	0.06
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	104.897415	1,048,974.15	100.885504	1,008,855.04	-40,119.11	0.01
		Base		104.897415	1,048,974.15	100.885504	1,008,855.04	-40,119.11	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	103.307801	20,661,560.18	101.105759	20,221,151.80	-440,408.38	0.23
		Base		103.307801	20,661,560.18	101.105759	20,221,151.80	-440,408.38	0.23
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	101.956316	4,981,585.58	100.095393	4,890,660.90	-90,924.68	0.06
		Base		101.956316	4,981,585.58	100.095393	4,890,660.90	-90,924.68	0.06
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.834206	4,991,710.31	91.092437	4,554,621.85	-437,088.46	0.05
		Base		99.834206	4,991,710.31	91.092437	4,554,621.85	-437,088.46	0.05
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	100.927826	6,743,997.31	100.239849	6,698,026.71	-45,970.60	0.08
		Base		100.927826	6,743,997.31	100.239849	6,698,026.71	-45,970.60	0.08
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95					0.950000	17 Nov 2023		
		Local	3,000,000.000	99.998589	2,999,957.68	96.965232	2,908,956.96	-91,000.72	0.03
		Base		99.998589	2,999,957.68	96.965232	2,908,956.96	-91,000.72	0.03
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	100.273365	1,629,442.18	100.117354	1,626,907.00	-2,535.18	0.02
		Base		100.273365	1,629,442.18	100.117354	1,626,907.00	-2,535.18	0.02
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.879547	4,993,977.33	91.288449	4,564,422.45	-429,554.88	0.05
		Base		99.879547	4,993,977.33	91.288449	4,564,422.45	-429,554.88	0.05
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	10,000,000.000	99.379000	9,937,900.00	99.269644	9,926,964.40	-10,935.60	0.11
		Base		99.379000	9,937,900.00	99.269644	9,926,964.40	-10,935.60	0.11
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.937254	4,996,862.72	100.712732	5,035,636.60	38,773.88	0.06
		Base		99.937254	4,996,862.72	100.712732	5,035,636.60	38,773.88	0.06
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	94.265090	6,598,556.30	-401,443.70	0.08
		Base		100.000000	7,000,000.00	94.265090	6,598,556.30	-401,443.70	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					3.908000	25 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.411288	9,941,128.80	-58,871.20	0.11
		Base		100.000000	10,000,000.00	99.411288	9,941,128.80	-58,871.20	0.11
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2					0.200000	15 Jul 2024		
		Local	2,764,900.430	99.997559	2,764,832.94	99.547640	2,752,393.13	-12,439.81	0.03
Original Face:		Base	5,250,000.000	99.997559	2,764,832.94	99.547640	2,752,393.13	-12,439.81	0.03
US DOLLAR Total									
		Local	2,309,760,012.680		2,317,324,473.67		2,237,323,814.65	-80,000,659.02	25.68
Original Face:		Base	457,131,952.000		2,317,324,473.67		2,237,323,814.65	-80,000,659.02	25.68
FIXED INCOME Total									
		Base	2,309,760,012.680		2,317,324,473.67		2,237,323,814.65	-80,000,659.02	25.68
Original Face:			457,131,952.000						

& 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									
		8,767,152,189.480	Base		8,772,144,854.95		8,690,818,272.25	-81,326,582.70	100.00
	Original Face:	457,131,952.000							

& 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								
		9,769.080	Local	1.000000	9,769.08	1.000000	9,769.08	0.00	0.01
			Base	1.000000	9,769.08	1.000000	9,769.08	0.00	0.01
US DOLLAR Total									
		9,769.080	Local		9,769.08		9,769.08	0.00	0.01
			Base		9,769.08		9,769.08	0.00	0.01
CASH Total									
		9,769.080	Base		9,769.08		9,769.08	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.312732	31 Dec 2030		
		2,658,549.970	Local	100.000000	2,658,549.97	100.000000	2,658,549.97	0.00	2.38
			Base	100.000000	2,658,549.97	100.000000	2,658,549.97	0.00	2.38
US DOLLAR Total									
		2,658,549.970	Local		2,658,549.97		2,658,549.97	0.00	2.38
			Base		2,658,549.97		2,658,549.97	0.00	2.38
CASH EQUIVALENT Total									
		2,658,549.970	Base		2,658,549.97		2,658,549.97	0.00	2.38
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		1,220,000.000	Local	100.414763	1,225,060.11	99.425465	1,212,990.67	-12,069.44	1.09
			Base	100.414763	1,225,060.11	99.425465	1,212,990.67	-12,069.44	1.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	1,000,000.000	101.415187	1,014,151.87	100.160254	1,001,602.54	-12,549.33	0.90
		Base		101.415187	1,014,151.87	100.160254	1,001,602.54	-12,549.33	0.90
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	100.650087	936,045.81	100.206336	931,918.92	-4,126.89	0.83
		Base		100.650087	936,045.81	100.206336	931,918.92	-4,126.89	0.83
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.949113	664,661.60	98.037783	651,951.26	-12,710.34	0.58
		Base		99.949113	664,661.60	98.037783	651,951.26	-12,710.34	0.58
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.992788	334,975.84	97.902080	327,971.97	-7,003.87	0.29
		Base		99.992788	334,975.84	97.902080	327,971.97	-7,003.87	0.29
023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73					2.730000	13 Apr 2024		
		Local	550,000.000	100.000000	550,000.00	99.933015	549,631.58	-368.42	0.49
		Base		100.000000	550,000.00	99.933015	549,631.58	-368.42	0.49
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75					0.750000	03 Nov 2023		
		Local	500,000.000	99.992450	499,962.25	97.069008	485,345.04	-14,617.21	0.43
		Base		99.992450	499,962.25	97.069008	485,345.04	-14,617.21	0.43
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.992932	499,964.66	100.149950	500,749.75	785.09	0.45
Original Face:		Base	500,000.000	99.992932	499,964.66	100.149950	500,749.75	785.09	0.45
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
		Local	795,000.000	99.986711	794,894.35	94.439800	750,796.41	-44,097.94	0.67
Original Face:		Base	795,000.000	99.986711	794,894.35	94.439800	750,796.41	-44,097.94	0.67
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	105.646291	686,700.89	101.148185	657,463.20	-29,237.69	0.59
		Base		105.646291	686,700.89	101.148185	657,463.20	-29,237.69	0.59
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.906848	499,534.24	98.561299	492,806.50	-6,727.74	0.44
		Base		99.906848	499,534.24	98.561299	492,806.50	-6,727.74	0.44

& 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
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75				3.750000	06 Dec 2023		
	500,000.000	Local	105.164868	525,824.34	100.993855	504,969.28	-20,855.06	0.45
		Base	105.164868	525,824.34	100.993855	504,969.28	-20,855.06	0.45
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3				1.920000	25 Jan 2024		
	88,650.870	Local	99.995612	88,646.98	100.121930	88,758.96	111.98	0.08
Original Face:	385,000.000	Base	99.995612	88,646.98	100.121930	88,758.96	111.98	0.08
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR				0.909230	28 May 2024		
	500,000.000	Local	100.000000	500,000.00	99.447000	497,235.00	-2,765.00	0.44
		Base	100.000000	500,000.00	99.447000	497,235.00	-2,765.00	0.44
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				1.530000	06 Dec 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	93.781067	937,810.67	-62,189.33	0.84
		Base	100.000000	1,000,000.00	93.781067	937,810.67	-62,189.33	0.84
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
	750,000.000	Local	100.569913	754,274.35	100.511399	753,835.49	-438.86	0.67
		Base	100.569913	754,274.35	100.511399	753,835.49	-438.86	0.67
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	605,000.000	Local	99.944240	604,662.65	95.956623	580,537.57	-24,125.08	0.52
		Base	99.944240	604,662.65	95.956623	580,537.57	-24,125.08	0.52
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				0.540000	26 Apr 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.395381	993,953.81	-6,046.19	0.89
		Base	100.000000	1,000,000.00	99.395381	993,953.81	-6,046.19	0.89
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	594,000.000	Local	99.941675	593,653.55	99.468362	590,842.07	-2,811.48	0.53
		Base	99.941675	593,653.55	99.468362	590,842.07	-2,811.48	0.53
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	21,247.430	Local	99.995905	21,246.56	100.166580	21,282.82	36.26	0.02
Original Face:	270,000.000	Base	99.995905	21,246.56	100.166580	21,282.82	36.26	0.02
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	61,056.400	Local	99.991713	61,051.34	100.411610	61,307.71	256.37	0.05
Original Face:	445,000.000	Base	99.991713	61,051.34	100.411610	61,307.71	256.37	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
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025		
	305,000.000	Local	99.982167	304,945.61	96.395450	294,006.12	-10,939.49	0.26
Original Face:	305,000.000	Base	99.982167	304,945.61	96.395450	294,006.12	-10,939.49	0.26
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2				0.330000	15 Jan 2025		
	300,000.000	Local	99.994740	299,984.22	98.768630	296,305.89	-3,678.33	0.27
Original Face:	300,000.000	Base	99.994740	299,984.22	98.768630	296,305.89	-3,678.33	0.27
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2				2.390000	15 Aug 2025		
	325,000.000	Local	99.997862	324,993.05	99.288590	322,687.92	-2,305.13	0.29
Original Face:	325,000.000	Base	99.997862	324,993.05	99.288590	322,687.92	-2,305.13	0.29
14041NFQ9	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A6 A6				2.290000	15 Jul 2025		
	1,000,000.000	Local	100.766836	1,007,668.36	100.247860	1,002,478.60	-5,189.76	0.90
Original Face:	1,000,000.000	Base	100.766836	1,007,668.36	100.247860	1,002,478.60	-5,189.76	0.90
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2				2.710000	16 Jun 2025		
	635,000.000	Local	99.990531	634,939.87	99.998980	634,993.52	53.65	0.57
Original Face:	635,000.000	Base	99.990531	634,939.87	99.998980	634,993.52	53.65	0.57
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				1.173140	06 Jun 2022		
	500,000.000	Local	100.022156	500,110.78	100.020494	500,102.47	-8.31	0.45
		Base	100.022156	500,110.78	100.020494	500,102.47	-8.31	0.45
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25				0.250000	01 Mar 2023		
	600,000.000	Local	99.964185	599,785.11	98.323902	589,943.41	-9,841.70	0.53
		Base	99.964185	599,785.11	98.323902	589,943.41	-9,841.70	0.53
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR				0.404473	17 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.538997	995,389.97	-4,610.03	0.89
		Base	100.000000	1,000,000.00	99.538997	995,389.97	-4,610.03	0.89
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	500,000.000	Local	99.892392	499,461.96	94.542543	472,712.72	-26,749.24	0.42
		Base	99.892392	499,461.96	94.542543	472,712.72	-26,749.24	0.42
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141				1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	98.493913	334,879.30	-5,120.70	0.30
		Base	100.000000	340,000.00	98.493913	334,879.30	-5,120.70	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	230,000.000	99.978000	229,949.40	99.721207	229,358.78	-590.62	0.21
		Base		99.978000	229,949.40	99.721207	229,358.78	-590.62	0.21
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					0.810709	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	98.710163	493,550.82	-6,449.18	0.44
		Base		100.000000	500,000.00	98.710163	493,550.82	-6,449.18	0.44
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
		Local	600,000.000	98.670362	592,022.17	94.323620	565,941.72	-26,080.45	0.51
		Base		98.670362	592,022.17	94.323620	565,941.72	-26,080.45	0.51
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					0.974000	25 Jan 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	98.478078	1,083,258.86	-16,741.14	0.97
		Base		100.000000	1,100,000.00	98.478078	1,083,258.86	-16,741.14	0.97
19416QEA4	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95					1.950000	01 Feb 2023		
		Local	1,360,000.000	100.364189	1,364,952.97	99.946263	1,359,269.18	-5,683.79	1.22
		Base		100.364189	1,364,952.97	99.946263	1,359,269.18	-5,683.79	1.22
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	104.684284	523,421.42	99.413783	497,068.92	-26,352.50	0.44
		Base		104.684284	523,421.42	99.413783	497,068.92	-26,352.50	0.44
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					1.133140	07 Jun 2023		
		Local	400,000.000	100.021418	400,085.67	100.365664	401,462.66	1,376.99	0.36
		Base		100.021418	400,085.67	100.365664	401,462.66	1,376.99	0.36
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
		Local	500,000.000	103.429138	517,145.69	100.880949	504,404.75	-12,740.94	0.45
		Base		103.429138	517,145.69	100.880949	504,404.75	-12,740.94	0.45
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
		Local	190,000.000	99.912168	189,833.12	95.071430	180,635.72	-9,197.40	0.16
		Base		99.912168	189,833.12	95.071430	180,635.72	-9,197.40	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	425,000.000	99.957729	424,820.35	95.065998	404,030.49	-20,789.86	0.36
		Base		99.957729	424,820.35	95.065998	404,030.49	-20,789.86	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
		Local	600,000.000	99.978590	599,871.54	94.119210	564,715.26	-35,156.28	0.51
Original Face:		Base	600,000.000	99.978590	599,871.54	94.119210	564,715.26	-35,156.28	0.51
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	500,000.000	101.305016	506,525.08	96.837050	484,185.25	-22,339.83	0.43
		Base		101.305016	506,525.08	96.837050	484,185.25	-22,339.83	0.43
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
		Local	345,000.000	99.956907	344,851.33	96.918460	334,368.69	-10,482.64	0.30
		Base		99.956907	344,851.33	96.918460	334,368.69	-10,482.64	0.30
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.051000	580,295.80	100.141027	580,817.96	522.16	0.52
		Base		100.051000	580,295.80	100.141027	580,817.96	522.16	0.52
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	99.189964	902,628.67	-7,371.33	0.81
		Base		100.000000	910,000.00	99.189964	902,628.67	-7,371.33	0.81
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	22,284.530	100.226256	22,334.95	99.015453	22,065.13	-269.82	0.02
Original Face:		Base	1,419,000.000	100.226256	22,334.95	99.015453	22,065.13	-269.82	0.02
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	854,461.910	101.463470	866,966.70	98.214870	839,208.65	-27,758.05	0.75
Original Face:		Base	3,600,000.000	101.463470	866,966.70	98.214870	839,208.65	-27,758.05	0.75
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	97.853409	978,534.09	-21,465.91	0.88
		Base		100.000000	1,000,000.00	97.853409	978,534.09	-21,465.91	0.88
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	93.066876	465,334.38	-34,665.62	0.42
		Base		100.000000	500,000.00	93.066876	465,334.38	-34,665.62	0.42
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.600000	09 Jun 2023		
		Local	460,000.000	100.000000	460,000.00	100.282530	461,299.64	1,299.64	0.41
		Base		100.000000	460,000.00	100.282530	461,299.64	1,299.64	0.41

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
		Local	1,000,000.000	99.935328	999,353.28	95.358719	953,587.19	-45,766.09	0.85
		Base		99.935328	999,353.28	95.358719	953,587.19	-45,766.09	0.85
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	100.000000	500,000.00	96.978950	484,894.75	-15,105.25	0.43
		Base		100.000000	500,000.00	96.978950	484,894.75	-15,105.25	0.43
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
		Local	1,005,000.000	99.797555	1,002,965.43	95.573676	960,515.44	-42,449.99	0.86
		Base		99.797555	1,002,965.43	95.573676	960,515.44	-42,449.99	0.86
3133ENQX1	FEDERAL FARM CREDIT BANK BONDS 03/24 1.67					1.670000	08 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	98.291554	982,915.54	-17,084.46	0.88
		Base		100.000000	1,000,000.00	98.291554	982,915.54	-17,084.46	0.88
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.893893	494,474.77	97.943597	484,820.81	-9,653.96	0.43
		Base		99.893893	494,474.77	97.943597	484,820.81	-9,653.96	0.43
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	92.539123	925,391.23	-74,608.77	0.83
		Base		100.000000	1,000,000.00	92.539123	925,391.23	-74,608.77	0.83
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.940246	499,701.23	96.491889	482,459.45	-17,241.78	0.43
		Base		99.940246	499,701.23	96.491889	482,459.45	-17,241.78	0.43
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	763,856.320	99.929307	763,316.33	99.946750	763,449.57	133.24	0.68
Original Face:		Base	1,935,000.000	99.929307	763,316.33	99.946750	763,449.57	133.24	0.68
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2					2.307000	25 Aug 2022		
		Local	923,328.710	100.583430	928,715.69	100.133110	924,557.75	-4,157.94	0.83
Original Face:		Base	1,000,000.000	100.583430	928,715.69	100.133110	924,557.75	-4,157.94	0.83
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	1,988,000.000	101.204131	2,011,938.13	100.265230	1,993,272.77	-18,665.36	1.78
Original Face:		Base	1,988,000.000	101.204131	2,011,938.13	100.265230	1,993,272.77	-18,665.36	1.78

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B2HN3	FHLMC MULTIFAMILY STRUCTURED P FHMS K028 A2				3.111000	25 Feb 2023		
	1,966,477.940	Local	101.204062	1,990,155.55	100.524110	1,976,784.45	-13,371.10	1.77
Original Face:	2,000,000.000	Base	101.204062	1,990,155.55	100.524110	1,976,784.45	-13,371.10	1.77
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2				3.320000	25 Feb 2023		
	1,346,554.830	Local	101.937839	1,372,648.90	100.687130	1,355,807.41	-16,841.49	1.21
Original Face:	1,400,000.000	Base	101.937839	1,372,648.90	100.687130	1,355,807.41	-16,841.49	1.21
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1				2.669000	25 Feb 2023		
	37,007.950	Local	100.867408	37,328.96	100.199970	37,081.95	-247.01	0.03
Original Face:	500,000.000	Base	100.867408	37,328.96	100.199970	37,081.95	-247.01	0.03
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1				2.592000	25 Apr 2023		
	276,152.160	Local	101.099702	279,189.01	100.252750	276,850.13	-2,338.88	0.25
Original Face:	2,000,000.000	Base	101.099702	279,189.01	100.252750	276,850.13	-2,338.88	0.25
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024		
	149,146.390	Local	100.648336	150,113.36	100.130170	149,340.53	-772.83	0.13
Original Face:	700,000.000	Base	100.648336	150,113.36	100.130170	149,340.53	-772.83	0.13
3137EAER6	FREDDIE MAC NOTES 05/23 0.375				0.375000	05 May 2023		
	500,000.000	Local	100.069636	500,348.18	98.179935	490,899.68	-9,448.50	0.44
		Base	100.069636	500,348.18	98.179935	490,899.68	-9,448.50	0.44
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023		
	1,000,000.000	Local	99.955410	999,554.10	97.225592	972,255.92	-27,298.18	0.87
		Base	99.955410	999,554.10	97.225592	972,255.92	-27,298.18	0.87
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023		
	580,000.000	Local	99.985136	579,913.79	97.063514	562,968.38	-16,945.41	0.50
		Base	99.985136	579,913.79	97.063514	562,968.38	-16,945.41	0.50
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125				0.125000	16 Oct 2023		
	1,000,000.000	Local	99.818439	998,184.39	96.763470	967,634.70	-30,549.69	0.87
		Base	99.818439	998,184.39	96.763470	967,634.70	-30,549.69	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023		
	500,000.000	Local	99.954506	499,772.53	96.628451	483,142.26	-16,630.27	0.43
		Base	99.954506	499,772.53	96.628451	483,142.26	-16,630.27	0.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	9,966.430	100.197262	9,986.09	96.801707	9,647.67	-338.42	0.01
	Original Face:	Base	485,000.000	100.197262	9,986.09	96.801707	9,647.67	-338.42	0.01
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	97,266.850	100.227940	97,488.56	99.385118	96,668.77	-819.79	0.09
	Original Face:	Base	5,000,000.000	100.227940	97,488.56	99.385118	96,668.77	-819.79	0.09
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.033687	600,202.12	100.049106	600,294.64	92.52	0.54
		Base		100.033687	600,202.12	100.049106	600,294.64	92.52	0.54
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
		Local	500,000.000	104.926462	524,632.31	100.302286	501,511.43	-23,120.88	0.45
		Base		104.926462	524,632.31	100.302286	501,511.43	-23,120.88	0.45
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	60,573.390	99.991828	60,568.44	100.230840	60,713.22	144.78	0.05
	Original Face:	Base	515,000.000	99.991828	60,568.44	100.230840	60,713.22	144.78	0.05
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2					0.730000	15 Sep 2024		
		Local	695,000.000	99.994056	694,958.69	98.901430	687,364.94	-7,593.75	0.61
	Original Face:	Base	695,000.000	99.994056	694,958.69	98.901430	687,364.94	-7,593.75	0.61
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	192,725.690	99.997302	192,720.49	99.981350	192,689.75	-30.74	0.17
	Original Face:	Base	515,000.000	99.997302	192,720.49	99.981350	192,689.75	-30.74	0.17
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	132,871.680	100.665266	133,755.63	100.140760	133,058.71	-696.92	0.12
	Original Face:	Base	840,000.000	100.665266	133,755.63	100.140760	133,058.71	-696.92	0.12
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	495,000.000	99.994248	494,971.53	97.408580	482,172.47	-12,799.06	0.43
	Original Face:	Base	495,000.000	99.994248	494,971.53	97.408580	482,172.47	-12,799.06	0.43
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	36,755.450	99.993987	36,753.24	100.109130	36,795.56	42.32	0.03
	Original Face:	Base	400,000.000	99.993987	36,753.24	100.109130	36,795.56	42.32	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
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	41,705.170	99.998729	41,704.64	99.878480	41,654.49	-50.15	0.04
Original Face:		Base	270,000.000	99.998729	41,704.64	99.878480	41,654.49	-50.15	0.04
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
		Local	554,419.670	99.995547	554,394.98	99.114400	549,509.73	-4,885.25	0.49
Original Face:		Base	600,000.000	99.995547	554,394.98	99.114400	549,509.73	-4,885.25	0.49
362585AB7	GM FINANCIAL SECURITIZED 05/25 2.52					2.520000	16 May 2025		
		Local	340,000.000	99.997050	339,989.97	99.740500	339,117.70	-872.27	0.30
Original Face:		Base	340,000.000	99.997050	339,989.97	99.740500	339,117.70	-872.27	0.30
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	266,555.280	99.987999	266,523.29	99.922000	266,347.37	-175.92	0.24
Original Face:		Base	595,000.000	99.987999	266,523.29	99.922000	266,347.37	-175.92	0.24
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.989514	184,980.60	98.056980	181,405.41	-3,575.19	0.16
Original Face:		Base	185,000.000	99.989514	184,980.60	98.056980	181,405.41	-3,575.19	0.16
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	664,206.920	99.993973	664,166.89	99.431920	660,433.69	-3,733.20	0.59
Original Face:		Base	975,000.000	99.993973	664,166.89	99.431920	660,433.69	-3,733.20	0.59
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2					0.760000	18 Feb 2025		
		Local	200,000.000	99.998430	199,996.86	98.929430	197,858.86	-2,138.00	0.18
Original Face:		Base	200,000.000	99.998430	199,996.86	98.929430	197,858.86	-2,138.00	0.18
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					1.213860	23 Feb 2023		
		Local	500,000.000	100.347856	501,739.28	99.997950	499,989.75	-1,749.53	0.45
		Base		100.347856	501,739.28	99.997950	499,989.75	-1,749.53	0.45
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	105.130972	525,654.86	100.217551	501,087.76	-24,567.10	0.45
		Base		105.130972	525,654.86	100.217551	501,087.76	-24,567.10	0.45
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.003494	500,017.47	98.522310	492,611.55	-7,405.92	0.44
		Base		100.003494	500,017.47	98.522310	492,611.55	-7,405.92	0.44

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523				0.523000	08 Mar 2023		
	800,000.000	Local	100.000000	800,000.00	98.197562	785,580.50	-14,419.50	0.70
		Base	100.000000	800,000.00	98.197562	785,580.50	-14,419.50	0.70
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75				3.750000	15 Feb 2024		
	500,000.000	Local	101.954102	509,770.51	101.456908	507,284.54	-2,485.97	0.45
		Base	101.954102	509,770.51	101.456908	507,284.54	-2,485.97	0.45
437076BG6	HOME DEPOT INC SR UNSECURED 06/22 2.625				2.625000	01 Jun 2022		
	880,000.000	Local	100.000000	880,000.00	100.000000	880,000.00	0.00	0.79
		Base	100.000000	880,000.00	100.000000	880,000.00	0.00	0.79
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2				0.170000	15 Nov 2023		
	240,459.430	Local	99.999068	240,457.19	99.644760	239,605.22	-851.97	0.21
Original Face:	445,000.000	Base	99.999068	240,457.19	99.644760	239,605.22	-851.97	0.21
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3				0.270000	21 Apr 2025		
	300,000.000	Local	99.998837	299,996.51	97.771980	293,315.94	-6,680.57	0.26
Original Face:	300,000.000	Base	99.998837	299,996.51	97.771980	293,315.94	-6,680.57	0.26
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3				1.830000	18 Jan 2024		
	202,462.190	Local	99.992562	202,447.13	100.059750	202,583.16	136.03	0.18
Original Face:	445,000.000	Base	99.992562	202,447.13	100.059750	202,583.16	136.03	0.18
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3				2.830000	20 Mar 2023		
	34,618.150	Local	99.999047	34,617.82	100.170770	34,677.27	59.45	0.03
Original Face:	500,000.000	Base	99.999047	34,617.82	100.170770	34,677.27	59.45	0.03
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2				0.200000	20 Feb 2024		
	386,179.730	Local	99.990041	386,141.27	99.315030	383,534.51	-2,606.76	0.34
Original Face:	465,000.000	Base	99.990041	386,141.27	99.315030	383,534.51	-2,606.76	0.34
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2				0.390000	21 May 2024		
	800,000.000	Local	99.998133	799,985.06	98.907160	791,257.28	-8,727.78	0.71
Original Face:	800,000.000	Base	99.998133	799,985.06	98.907160	791,257.28	-8,727.78	0.71
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022		
	245,000.000	Local	99.929914	244,828.29	100.115177	245,282.18	453.89	0.22
		Base	99.929914	244,828.29	100.115177	245,282.18	453.89	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
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.709000	08 Aug 2022		
	1,000,000.000	Local	100.097675	1,000,976.75	100.017631	1,000,176.31	-800.44	0.89
		Base	100.097675	1,000,976.75	100.017631	1,000,176.31	-800.44	0.89
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483				0.483000	19 Aug 2022		
	171,000.000	Local	100.000000	171,000.00	99.699094	170,485.45	-514.55	0.15
		Base	100.000000	171,000.00	99.699094	170,485.45	-514.55	0.15
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65				0.650000	03 Jun 2024		
	625,000.000	Local	99.588522	622,428.26	95.372787	596,079.92	-26,348.34	0.53
		Base	99.588522	622,428.26	95.372787	596,079.92	-26,348.34	0.53
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3				1.940000	15 Feb 2024		
	113,492.580	Local	99.997762	113,490.04	100.072180	113,574.50	84.46	0.10
Original Face:	370,000.000	Base	99.997762	113,490.04	100.072180	113,574.50	84.46	0.10
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2				0.260000	15 Sep 2023		
	45,572.260	Local	99.998530	45,571.59	99.925860	45,538.47	-33.12	0.04
Original Face:	400,000.000	Base	99.998530	45,571.59	99.925860	45,538.47	-33.12	0.04
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A				1.810000	18 Feb 2025		
	465,000.000	Local	99.994067	464,972.41	99.068280	460,667.50	-4,304.91	0.41
Original Face:	465,000.000	Base	99.994067	464,972.41	99.068280	460,667.50	-4,304.91	0.41
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2				0.230000	15 Feb 2024		
	174,595.190	Local	99.992463	174,582.03	99.640300	173,967.17	-614.86	0.16
Original Face:	360,000.000	Base	99.992463	174,582.03	99.640300	173,967.17	-614.86	0.16
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2				0.240000	15 May 2024		
	559,421.210	Local	99.995249	559,394.63	99.374040	555,919.46	-3,475.17	0.50
Original Face:	755,000.000	Base	99.995249	559,394.63	99.374040	555,919.46	-3,475.17	0.50
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A				0.360000	15 Oct 2024		
	520,000.000	Local	99.994181	519,969.74	98.951800	514,549.36	-5,420.38	0.46
Original Face:	520,000.000	Base	99.994181	519,969.74	98.951800	514,549.36	-5,420.38	0.46
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7				2.700000	15 Dec 2022		
	500,000.000	Local	101.301310	506,506.55	100.674397	503,371.99	-3,134.56	0.45
		Base	101.301310	506,506.55	100.674397	503,371.99	-3,134.56	0.45

& 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
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.727430	11 May 2022		
		Local	1,500,000.000	100.001311	1,500,019.67	100.003833	1,500,057.50	37.83	1.34
		Base		100.001311	1,500,019.67	100.003833	1,500,057.50	37.83	1.34
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	940,000.000	100.190104	941,786.98	97.631020	917,731.59	-24,055.39	0.82
		Base		100.190104	941,786.98	97.631020	917,731.59	-24,055.39	0.82
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	101.976188	509,880.94	100.040272	500,201.36	-9,679.58	0.45
		Base		101.976188	509,880.94	100.040272	500,201.36	-9,679.58	0.45
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.280453	782,187.53	96.732628	754,514.50	-27,673.03	0.67
		Base		100.280453	782,187.53	96.732628	754,514.50	-27,673.03	0.67
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	94.795613	203,810.57	-11,189.43	0.18
		Base		100.000000	215,000.00	94.795613	203,810.57	-11,189.43	0.18
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					0.840822	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	99.654499	224,222.62	-777.38	0.20
		Base		100.000000	225,000.00	99.654499	224,222.62	-777.38	0.20
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					1.087127	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	98.764000	493,820.00	-6,180.00	0.44
		Base		100.000000	500,000.00	98.764000	493,820.00	-6,180.00	0.44
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2					1.900000	15 Nov 2024		
		Local	150,000.000	99.994780	149,992.17	99.123120	148,684.68	-1,307.49	0.13
Original Face:		Base	150,000.000	99.994780	149,992.17	99.123120	148,684.68	-1,307.49	0.13
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
		Local	85,000.000	99.985635	84,987.79	96.531630	82,051.89	-2,935.90	0.07
Original Face:		Base	85,000.000	99.985635	84,987.79	96.531630	82,051.89	-2,935.90	0.07
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
		Local	454,894.630	99.998683	454,888.64	99.201410	451,261.89	-3,626.75	0.40
Original Face:		Base	515,000.000	99.998683	454,888.64	99.201410	451,261.89	-3,626.75	0.40

& 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
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
		Local	1,100,000.000	100.432809	1,104,760.90	100.060073	1,100,660.80	-4,100.10	0.98
		Base		100.432809	1,104,760.90	100.060073	1,100,660.80	-4,100.10	0.98
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.990624	499,953.12	100.174617	500,873.09	919.97	0.45
		Base		99.990624	499,953.12	100.174617	500,873.09	919.97	0.45
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375					3.375000	07 Mar 2023		
		Local	589,000.000	102.267350	602,354.69	100.746805	593,398.68	-8,956.01	0.53
		Base		102.267350	602,354.69	100.746805	593,398.68	-8,956.01	0.53
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	805,000.000	100.498324	809,011.51	98.888000	796,048.40	-12,963.11	0.71
		Base		100.498324	809,011.51	98.888000	796,048.40	-12,963.11	0.71
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR					0.620000	03 Jan 2024		
		Local	500,000.000	99.986116	499,930.58	99.244000	496,220.00	-3,710.58	0.44
		Base		99.986116	499,930.58	99.244000	496,220.00	-3,710.58	0.44
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
		Local	475,000.000	102.319042	486,015.45	99.560332	472,911.58	-13,103.87	0.42
		Base		102.319042	486,015.45	99.560332	472,911.58	-13,103.87	0.42
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					1.098140	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	99.873213	1,797,717.83	-2,282.17	1.61
		Base		100.000000	1,800,000.00	99.873213	1,797,717.83	-2,282.17	1.61
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
		Local	500,000.000	100.482082	502,410.41	100.080915	500,404.58	-2,005.83	0.45
		Base		100.482082	502,410.41	100.080915	500,404.58	-2,005.83	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	344,159.970	100.018454	344,223.48	100.081950	344,442.01	218.53	0.31
Original Face:		Base	1,175,000.000	100.018454	344,223.48	100.081950	344,442.01	218.53	0.31
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2					0.210000	15 Jul 2024		
		Local	512,661.940	99.993820	512,630.26	99.230540	508,717.21	-3,913.05	0.46
Original Face:		Base	630,000.000	99.993820	512,630.26	99.230540	508,717.21	-3,913.05	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
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
		Local	500,000.000	104.268748	521,343.74	99.859675	499,298.38	-22,045.36	0.45
		Base		104.268748	521,343.74	99.859675	499,298.38	-22,045.36	0.45
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
		Local	445,000.000	100.003760	445,016.73	98.622996	438,872.33	-6,144.40	0.39
		Base		100.003760	445,016.73	98.622996	438,872.33	-6,144.40	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	97.937015	489,685.08	-10,314.92	0.44
		Base		100.000000	500,000.00	97.937015	489,685.08	-10,314.92	0.44
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875					3.875000	29 Apr 2024		
		Local	500,000.000	105.084294	525,421.47	100.643329	503,216.65	-22,204.82	0.45
		Base		105.084294	525,421.47	100.643329	503,216.65	-22,204.82	0.45
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
		Local	500,000.000	100.000000	500,000.00	97.385057	486,925.29	-13,074.71	0.44
		Base		100.000000	500,000.00	97.385057	486,925.29	-13,074.71	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.878497	484,410.71	100.335720	486,628.24	2,217.53	0.44
		Base		99.878497	484,410.71	100.335720	486,628.24	2,217.53	0.44
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	101.003341	1,010,033.41	100.017969	1,000,179.69	-9,853.72	0.89
		Base		101.003341	1,010,033.41	100.017969	1,000,179.69	-9,853.72	0.89
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
		Local	373,561.030	100.236082	374,442.94	99.367860	371,199.60	-3,243.34	0.33
Original Face:		Base	608,000.000	100.236082	374,442.94	99.367860	371,199.60	-3,243.34	0.33
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3					1.380000	16 Dec 2024		
		Local	826,926.000	100.572108	831,656.91	99.512760	822,896.89	-8,760.02	0.74
Original Face:		Base	1,200,000.000	100.572108	831,656.91	99.512760	822,896.89	-8,760.02	0.74
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2					1.320000	15 Nov 2024		
		Local	350,000.000	99.996329	349,987.15	99.113160	346,896.06	-3,091.09	0.31
Original Face:		Base	350,000.000	99.996329	349,987.15	99.113160	346,896.06	-3,091.09	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
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2					0.160000	15 Feb 2024		
		Local	447,128.750	99.997813	447,118.97	99.544190	445,090.69	-2,028.28	0.40
Original Face:		Base	705,000.000	99.997813	447,118.97	99.544190	445,090.69	-2,028.28	0.40
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	965,000.000	100.000000	965,000.00	97.584585	941,691.25	-23,308.75	0.84
		Base		100.000000	965,000.00	97.584585	941,691.25	-23,308.75	0.84
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
		Local	385,000.000	100.000000	385,000.00	95.204273	366,536.45	-18,463.55	0.33
		Base		100.000000	385,000.00	95.204273	366,536.45	-18,463.55	0.33
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
		Local	500,000.000	100.319370	501,596.85	100.128997	500,644.99	-951.86	0.45
		Base		100.319370	501,596.85	100.128997	500,644.99	-951.86	0.45
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.023560	250,058.90	100.238355	250,595.89	536.99	0.22
		Base		100.023560	250,058.90	100.238355	250,595.89	536.99	0.22
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.931989	279,809.57	95.359145	267,005.61	-12,803.96	0.24
		Base		99.931989	279,809.57	95.359145	267,005.61	-12,803.96	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
		Local	590,000.000	99.958954	589,757.83	94.304994	556,399.46	-33,358.37	0.50
		Base		99.958954	589,757.83	94.304994	556,399.46	-33,358.37	0.50
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	420,000.000	99.994952	419,978.80	94.919942	398,663.76	-21,315.04	0.36
		Base		99.994952	419,978.80	94.919942	398,663.76	-21,315.04	0.36
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		Local	500,000.000	99.974548	499,872.74	99.065808	495,329.04	-4,543.70	0.44
		Base		99.974548	499,872.74	99.065808	495,329.04	-4,543.70	0.44
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.673860	02 May 2022		
		Local	525,000.000	100.000522	525,002.74	100.000000	525,000.00	-2.74	0.47
		Base		100.000522	525,002.74	100.000000	525,000.00	-2.74	0.47

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.933998	489,676.59	98.392340	482,122.47	-7,554.12	0.43
		Base		99.933998	489,676.59	98.392340	482,122.47	-7,554.12	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.972721	279,923.62	97.333783	272,534.59	-7,389.03	0.24
		Base		99.972721	279,923.62	97.333783	272,534.59	-7,389.03	0.24
74460DAB5	PUBLIC STORAGE SR UNSECURED 09/22 2.37					2.370000	15 Sep 2022		
		Local	500,000.000	100.613632	503,068.16	100.070655	500,353.28	-2,714.88	0.45
		Base		100.613632	503,068.16	100.070655	500,353.28	-2,714.88	0.45
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.750000	23 Apr 2024		
		Local	1,231,000.000	100.000000	1,231,000.00	99.719229	1,227,543.71	-3,456.29	1.10
		Base		100.000000	1,231,000.00	99.719229	1,227,543.71	-3,456.29	1.10
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
		Local	500,000.000	102.214398	511,071.99	100.702172	503,510.86	-7,561.13	0.45
		Base		102.214398	511,071.99	100.702172	503,510.86	-7,561.13	0.45
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	1,000,000.000	99.989606	999,896.06	94.781607	947,816.07	-52,079.99	0.85
		Base		99.989606	999,896.06	94.781607	947,816.07	-52,079.99	0.85
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
		Local	600,000.000	102.145772	612,874.63	96.967189	581,803.13	-31,071.50	0.52
		Base		102.145772	612,874.63	96.967189	581,803.13	-31,071.50	0.52
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	610,000.000	99.889464	609,325.73	97.122850	592,449.39	-16,876.34	0.53
		Base		99.889464	609,325.73	97.122850	592,449.39	-16,876.34	0.53
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	600,000.000	100.875063	605,250.38	100.610466	603,662.80	-1,587.58	0.54
		Base		100.875063	605,250.38	100.610466	603,662.80	-1,587.58	0.54
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.562476	14 Feb 2024		
		Local	200,000.000	100.000000	200,000.00	100.093758	200,187.52	187.52	0.18
		Base		100.000000	200,000.00	100.093758	200,187.52	187.52	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
857477AZ6	STATE STREET CORP SR UNSECURED 05/23 VAR					2.653000	15 May 2023		
		Local	1,000,000.000	100.087026	1,000,870.26	99.996948	999,969.48	-900.78	0.89
		Base		100.087026	1,000,870.26	99.996948	999,969.48	-900.78	0.89
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
		Local	1,000,000.000	104.850028	1,048,500.28	100.024706	1,000,247.06	-48,253.22	0.89
		Base		104.850028	1,048,500.28	100.024706	1,000,247.06	-48,253.22	0.89
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	100.000000	600,000.00	96.199867	577,199.20	-22,800.80	0.52
		Base		100.000000	600,000.00	96.199867	577,199.20	-22,800.80	0.52
883556CN0	THERMO FISHER SCIENTIFIC SR UNSECURED 04/23 VAR					0.630000	18 Apr 2023		
		Local	500,000.000	100.000000	500,000.00	99.845550	499,227.75	-772.25	0.45
		Base		100.000000	500,000.00	99.845550	499,227.75	-772.25	0.45
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797					0.797000	18 Oct 2023		
		Local	500,000.000	99.936434	499,682.17	96.987238	484,936.19	-14,745.98	0.43
		Base		99.936434	499,682.17	96.987238	484,936.19	-14,745.98	0.43
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215					1.215000	18 Oct 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	94.911431	949,114.31	-50,885.69	0.85
		Base		100.000000	1,000,000.00	94.911431	949,114.31	-50,885.69	0.85
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.920535	754,400.04	100.079606	755,601.03	1,200.99	0.68
		Base		99.920535	754,400.04	100.079606	755,601.03	1,200.99	0.68
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2					0.140000	16 Jan 2024		
		Local	323,902.170	99.998160	323,896.21	99.575310	322,526.59	-1,369.62	0.29
Original Face:		Base	570,000.000	99.998160	323,896.21	99.575310	322,526.59	-1,369.62	0.29
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	151,544.810	99.997275	151,540.68	100.186510	151,827.46	286.78	0.14
Original Face:		Base	345,000.000	99.997275	151,540.68	100.186510	151,827.46	286.78	0.14
89238FAB9	TOYOTA AUTO RECEIVABLES 01/25 2.35					2.350000	15 Jan 2025		
		Local	550,000.000	99.995640	549,976.02	99.772650	548,749.58	-1,226.44	0.49
Original Face:		Base	550,000.000	99.995640	549,976.02	99.772650	548,749.58	-1,226.44	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2					0.310000	15 Aug 2024		
		Local	250,000.000	99.999460	249,998.65	99.091410	247,728.53	-2,270.12	0.22
Original Face:		Base	250,000.000	99.999460	249,998.65	99.091410	247,728.53	-2,270.12	0.22
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	76,623.390	99.994623	76,619.27	100.237160	76,805.11	185.84	0.07
Original Face:		Base	550,000.000	99.994623	76,619.27	100.237160	76,805.11	185.84	0.07
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2					0.200000	15 May 2024		
		Local	273,643.930	99.992439	273,623.24	99.265580	271,634.23	-1,989.01	0.24
Original Face:		Base	310,000.000	99.992439	273,623.24	99.265580	271,634.23	-1,989.01	0.24
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2					0.740000	15 Oct 2024		
		Local	550,000.000	99.997765	549,987.71	98.857560	543,716.58	-6,271.13	0.49
Original Face:		Base	550,000.000	99.997765	549,987.71	98.857560	543,716.58	-6,271.13	0.49
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.987470	414,948.00	97.905400	406,307.41	-8,640.59	0.36
Original Face:		Base	415,000.000	99.987470	414,948.00	97.905400	406,307.41	-8,640.59	0.36
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.981368	999,813.68	98.946597	989,465.97	-10,347.71	0.89
		Base		99.981368	999,813.68	98.946597	989,465.97	-10,347.71	0.89
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					0.480000	17 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	99.227000	496,135.00	-3,865.00	0.44
		Base		100.000000	500,000.00	99.227000	496,135.00	-3,865.00	0.44
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.703316	797,626.53	95.636719	765,093.75	-32,532.78	0.68
		Base		99.703316	797,626.53	95.636719	765,093.75	-32,532.78	0.68
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	1,000,000.000	99.586301	995,863.01	94.417969	944,179.69	-51,683.32	0.84
		Base		99.586301	995,863.01	94.417969	944,179.69	-51,683.32	0.84
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.149242	500,746.21	100.045283	500,226.42	-519.79	0.45
		Base		100.149242	500,746.21	100.045283	500,226.42	-519.79	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
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
		Local	295,000.000	99.995966	294,988.10	95.234128	280,940.68	-14,047.42	0.25
		Base		99.995966	294,988.10	95.234128	280,940.68	-14,047.42	0.25
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR					0.789070	22 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.814449	998,144.49	-1,855.51	0.89
		Base		100.000000	1,000,000.00	99.814449	998,144.49	-1,855.51	0.89
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					1.080430	20 Mar 2026		
		Local	550,000.000	99.730691	548,518.80	99.665679	548,161.23	-357.57	0.49
		Base		99.730691	548,518.80	99.665679	548,161.23	-357.57	0.49
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	500,000.000	100.179706	500,898.53	96.093272	480,466.36	-20,432.17	0.43
		Base		100.179706	500,898.53	96.093272	480,466.36	-20,432.17	0.43
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3					0.980000	20 Nov 2024		
		Local	816,695.890	100.070098	817,268.38	99.273150	810,759.74	-6,508.64	0.73
Original Face:		Base	1,300,000.000	100.070098	817,268.38	99.273150	810,759.74	-6,508.64	0.73
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2					0.490000	21 Oct 2024		
		Local	687,388.460	99.993851	687,346.19	99.064300	680,956.57	-6,389.62	0.61
Original Face:		Base	715,000.000	99.993851	687,346.19	99.064300	680,956.57	-6,389.62	0.61
931142DH3	WALMART INC SR UNSECURED 04/23 2.55					2.550000	11 Apr 2023		
		Local	500,000.000	100.885782	504,428.91	100.244697	501,223.49	-3,205.42	0.45
		Base		100.885782	504,428.91	100.244697	501,223.49	-3,205.42	0.45
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	102.930803	1,029,308.03	101.105759	1,011,057.59	-18,250.44	0.90
		Base		102.930803	1,029,308.03	101.105759	1,011,057.59	-18,250.44	0.90
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	105.215816	1,157,373.98	98.253290	1,080,786.19	-76,587.79	0.97
		Base		105.215816	1,157,373.98	98.253290	1,080,786.19	-76,587.79	0.97
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					1.600000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.074000	1,100,814.00	814.00	0.98
		Base		100.000000	1,100,000.00	100.074000	1,100,814.00	814.00	0.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
			1,000,000.000	99.597897	995,978.97	96.441645	964,416.45	-31,562.52	0.86
		Base		99.597897	995,978.97	96.441645	964,416.45	-31,562.52	0.86
US DOLLAR Total									
			110,636,203.680		111,207,124.48		109,127,322.95	-2,079,801.53	97.61
Original Face:		Base	51,010,000.000		111,207,124.48		109,127,322.95	-2,079,801.53	97.61
FIXED INCOME Total									
		Base	110,636,203.680		111,207,124.48		109,127,322.95	-2,079,801.53	97.61
Original Face:			51,010,000.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		113,304,522.730	Base		113,875,443.53		111,795,642.00	-2,079,801.53	100.00
	Original Face:	51,010,000.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
138994009	CANTOR FITZGERALD REPO REPO					0.450000	05 May 2022		
	30,000,000.000	Local	100.000000	30,000,000.00		100.000000	30,000,000.00	0.00	2.40
		Base	100.000000	30,000,000.00		100.000000	30,000,000.00	0.00	2.40
138994009	CANTOR FITZGERALD REPO REPO					0.500000	12 May 2022		
	25,000,000.000	Local	100.000000	25,000,000.00		100.000000	25,000,000.00	0.00	2.00
		Base	100.000000	25,000,000.00		100.000000	25,000,000.00	0.00	2.00
138994009	CANTOR FITZGERALD REPO REPO					0.930000	18 Jul 2022		
	15,000,000.000	Local	100.000000	15,000,000.00		100.000000	15,000,000.00	0.00	1.20
		Base	100.000000	15,000,000.00		100.000000	15,000,000.00	0.00	1.20
313313G69	FED FARM CRD DISCOUNT NT DISCOUNT NOT 09/22 0.00000						21 Sep 2022		
	10,000,000.000	Local	99.690167	9,969,016.66		99.690167	9,969,016.66	0.00	0.80
		Base	99.690167	9,969,016.66		99.690167	9,969,016.66	0.00	0.80
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	02 May 2022		
	10,005,357.640	Local	100.000000	10,005,357.64		100.000000	10,005,357.64	0.00	0.80
		Base	100.000000	10,005,357.64		100.000000	10,005,357.64	0.00	0.80
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	02 May 2022		
	25,003,304.380	Local	100.000000	25,003,304.38		100.000000	25,003,304.38	0.00	2.00
		Base	100.000000	25,003,304.38		100.000000	25,003,304.38	0.00	2.00
912796H44	TREASURY BILL 05/22 0.00000					0.160500	19 May 2022		
	40,000,000.000	Local	99.991975	39,996,790.00		99.991975	39,996,790.00	0.00	3.20
		Base	99.991975	39,996,790.00		99.991975	39,996,790.00	0.00	3.20
912796K57	TREASURY BILL 07/22 0.00000					0.075000	14 Jul 2022		
	35,000,000.000	Local	99.984583	34,994,604.16		99.984583	34,994,604.16	0.00	2.80
		Base	99.984583	34,994,604.16		99.984583	34,994,604.16	0.00	2.80
912796M71	TREASURY BILL 09/22 0.00000					0.068000	08 Sep 2022		
	25,000,000.000	Local	99.975444	24,993,861.11		99.975444	24,993,861.11	0.00	2.00
		Base	99.975444	24,993,861.11		99.975444	24,993,861.11	0.00	2.00

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
912796R43	TREASURY BILL 06/22 0.00000				0.223700	23 Jun 2022		
	40,000,000.000	Local	99.967066	39,986,826.55	99.967066	39,986,826.55	0.00	3.20
		Base	99.967066	39,986,826.55	99.967066	39,986,826.55	0.00	3.20
912796S42	TREASURY BILL 07/22 0.00000				0.427500	21 Jul 2022		
	40,000,000.000	Local	99.903813	39,961,525.00	99.903813	39,961,525.00	0.00	3.20
		Base	99.903813	39,961,525.00	99.903813	39,961,525.00	0.00	3.20
926NKW009	AMHERST PIERPONT 04/15 VAR				0.440000	13 May 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.40
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.40
979QHR003	SOUTH STREET REPO				0.290000	02 May 2022		
	321,247,615.980	Local	100.000000	321,247,615.98	100.000000	321,247,615.98	0.00	25.72
		Base	100.000000	321,247,615.98	100.000000	321,247,615.98	0.00	25.72
US DOLLAR Total								
	646,256,278.000	Local		646,158,901.48		646,158,901.48	0.00	51.74
		Base		646,158,901.48		646,158,901.48	0.00	51.74
CASH EQUIVALENT Total								
	646,256,278.000	Base		646,158,901.48		646,158,901.48	0.00	51.74
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	3,328,686.110	Local	100.847053	3,356,881.84	98.218456	3,269,384.10	-87,497.74	0.26
Original Face:	20,540,000.000	Base	100.847053	3,356,881.84	98.218456	3,269,384.10	-87,497.74	0.26
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.370000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.029923	10,002,992.30	2,992.30	0.80
		Base	100.000000	10,000,000.00	100.029923	10,002,992.30	2,992.30	0.80
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	93.539909	14,030,986.35	-969,013.65	1.12
		Base	100.000000	15,000,000.00	93.539909	14,030,986.35	-969,013.65	1.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	93.151970	18,630,394.00	-1,369,606.00	1.49
		Base		100.000000	20,000,000.00	93.151970	18,630,394.00	-1,369,606.00	1.49
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4					0.400000	03 Jun 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	95.677582	7,175,818.65	-324,181.35	0.57
		Base		100.000000	7,500,000.00	95.677582	7,175,818.65	-324,181.35	0.57
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55					0.550000	26 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	95.653285	9,565,328.50	-434,671.50	0.77
		Base		100.000000	10,000,000.00	95.653285	9,565,328.50	-434,671.50	0.77
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8					0.800000	30 Dec 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	92.403144	6,468,220.08	-531,779.92	0.52
		Base		100.000000	7,000,000.00	92.403144	6,468,220.08	-531,779.92	0.52
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	92.681075	2,780,432.25	-219,567.75	0.22
		Base		100.000000	3,000,000.00	92.681075	2,780,432.25	-219,567.75	0.22
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8					0.800000	15 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.485322	9,648,532.20	-351,467.80	0.77
		Base		100.000000	10,000,000.00	96.485322	9,648,532.20	-351,467.80	0.77
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645					0.645000	24 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.148559	9,614,855.90	-385,144.10	0.77
		Base		100.000000	10,000,000.00	96.148559	9,614,855.90	-385,144.10	0.77
3130APZ73	FEDERAL HOME LOAN BANK BONDS 12/23 0.7					0.700000	14 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	97.428897	9,742,889.70	-257,110.30	0.78
		Base		100.000000	10,000,000.00	97.428897	9,742,889.70	-257,110.30	0.78
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07					1.070000	23 Dec 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	95.380266	14,307,039.90	-692,960.10	1.15
		Base		100.000000	15,000,000.00	95.380266	14,307,039.90	-692,960.10	1.15
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.442829	4,772,141.45	-227,858.55	0.38
		Base		100.000000	5,000,000.00	95.442829	4,772,141.45	-227,858.55	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1				1.000000	30 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	96.273311	4,813,665.55	-186,334.45	0.39
		Base	100.000000	5,000,000.00	96.273311	4,813,665.55	-186,334.45	0.39
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR				0.600000	22 Feb 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.612432	9,861,243.20	-138,756.80	0.79
		Base	100.000000	10,000,000.00	98.612432	9,861,243.20	-138,756.80	0.79
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375				2.375000	08 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	96.467943	4,823,397.15	-176,602.85	0.39
		Base	100.000000	5,000,000.00	96.467943	4,823,397.15	-176,602.85	0.39
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05				2.050000	26 Nov 2025		
	2,500,000.000	Local	100.000000	2,500,000.00	97.536828	2,438,420.70	-61,579.30	0.20
		Base	100.000000	2,500,000.00	97.536828	2,438,420.70	-61,579.30	0.20
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15				3.150000	12 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.730081	9,973,008.10	-26,991.90	0.80
		Base	100.000000	10,000,000.00	99.730081	9,973,008.10	-26,991.90	0.80
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35				3.350000	19 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.054677	10,005,467.70	5,467.70	0.80
		Base	100.000000	10,000,000.00	100.054677	10,005,467.70	5,467.70	0.80
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	5,421,886.530	Local	104.254855	5,652,579.95	99.050216	5,370,390.32	-282,189.63	0.43
Original Face:	24,487,993.000	Base	104.254855	5,652,579.95	99.050216	5,370,390.32	-282,189.63	0.43
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,422,989.500	Local	104.178108	1,482,443.54	99.053912	1,409,526.77	-72,916.77	0.11
Original Face:	10,000,000.000	Base	104.178108	1,482,443.54	99.053912	1,409,526.77	-72,916.77	0.11
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000					26 Oct 2021		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR				0.425000	28 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.035524	5,001,776.20	1,776.20	0.40
		Base	100.000000	5,000,000.00	100.035524	5,001,776.20	1,776.20	0.40

& 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
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	93.504013	9,350,401.30	-649,598.70	0.75
		Base	100.000000	10,000,000.00	93.504013	9,350,401.30	-649,598.70	0.75
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	95.365942	9,536,594.20	-463,405.80	0.76
		Base	100.000000	10,000,000.00	95.365942	9,536,594.20	-463,405.80	0.76
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58				0.580000	29 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.612555	4,630,627.75	-369,372.25	0.37
		Base	100.000000	5,000,000.00	92.612555	4,630,627.75	-369,372.25	0.37
3133EMGX4	FEDERAL FARM CREDIT BANK UNSECURED 11/22 0.125				0.125000	23 Nov 2022		
	3,451,000.000	Local	99.871427	3,446,562.96	99.217192	3,423,985.30	-22,577.66	0.27
		Base	99.871427	3,446,562.96	99.217192	3,423,985.30	-22,577.66	0.27
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.335000	09 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.011811	5,000,590.55	590.55	0.40
		Base	100.000000	5,000,000.00	100.011811	5,000,590.55	590.55	0.40
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000	13 May 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	93.038218	4,651,910.90	-348,089.10	0.37
		Base	100.000000	5,000,000.00	93.038218	4,651,910.90	-348,089.10	0.37
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09				0.090000	18 Nov 2022		
	40,000,000.000	Local	100.000000	40,000,000.00	99.120786	39,648,314.40	-351,685.60	3.17
		Base	100.000000	40,000,000.00	99.120786	39,648,314.40	-351,685.60	3.17
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	98.723243	9,872,324.30	-127,675.70	0.79
		Base	100.000000	10,000,000.00	98.723243	9,872,324.30	-127,675.70	0.79
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				0.330000	09 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000399	5,000,019.95	19.95	0.40
		Base	100.000000	5,000,000.00	100.000399	5,000,019.95	19.95	0.40
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR				0.330000	22 Aug 2023		
	7,000,000.000	Local	100.000000	7,000,000.00	100.033025	7,002,311.75	2,311.75	0.56
		Base	100.000000	7,000,000.00	100.033025	7,002,311.75	2,311.75	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR					0.320000	04 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.994150	4,999,707.50	-292.50	0.40
		Base		100.000000	5,000,000.00	99.994150	4,999,707.50	-292.50	0.40
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.598767	9,459,876.70	-540,123.30	0.76
		Base		100.000000	10,000,000.00	94.598767	9,459,876.70	-540,123.30	0.76
3134GXMX9	FREDDIE MAC NOTES 03/25 2.2					2.200000	25 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.680412	4,884,020.60	-115,979.40	0.39
		Base		100.000000	5,000,000.00	97.680412	4,884,020.60	-115,979.40	0.39
3134GXRJ5	FREDDIE MAC NOTES 11/24 3					3.000000	13 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.745652	4,987,282.60	-12,717.40	0.40
		Base		100.000000	5,000,000.00	99.745652	4,987,282.60	-12,717.40	0.40
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	1,798,171.870	99.789406	1,794,385.02	94.262800	1,695,007.15	-99,377.87	0.14
Original Face:		Base	11,452,445.000	99.789406	1,794,385.02	94.262800	1,695,007.15	-99,377.87	0.14
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	2,105,668.240	100.260010	2,111,143.18	92.298470	1,943,499.57	-167,643.61	0.16
Original Face:		Base	11,058,708.000	100.260010	2,111,143.18	92.298470	1,943,499.57	-167,643.61	0.16
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	93.309454	4,665,472.70	-334,527.30	0.37
		Base		100.000000	5,000,000.00	93.309454	4,665,472.70	-334,527.30	0.37
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	771,151.900	99.979747	770,995.72	97.272020	750,115.03	-20,880.69	0.06
Original Face:		Base	10,000,000.000	99.979747	770,995.72	97.272020	750,115.03	-20,880.69	0.06
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	764,559.570	100.663883	769,635.35	96.166680	735,251.56	-34,383.79	0.06
Original Face:		Base	12,022,600.000	100.663883	769,635.35	96.166680	735,251.56	-34,383.79	0.06
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	518,740.310	100.328538	520,444.57	98.982850	513,463.94	-6,980.63	0.04
Original Face:		Base	15,363,692.000	100.328538	520,444.57	98.982850	513,463.94	-6,980.63	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	2,453,361.600	100.962959	2,476,986.46	97.756190	2,398,312.83	-78,673.63	0.19
Original Face:		Base	24,000,000.000	100.962959	2,476,986.46	97.756190	2,398,312.83	-78,673.63	0.19
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	591,450.920	101.490075	600,263.98	93.949500	555,665.18	-44,598.80	0.04
Original Face:		Base	9,815,000.000	101.490075	600,263.98	93.949500	555,665.18	-44,598.80	0.04
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	449,357.600	101.361477	455,475.50	97.658320	438,835.08	-16,640.42	0.04
Original Face:		Base	10,000,000.000	101.361477	455,475.50	97.658320	438,835.08	-16,640.42	0.04
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	584,270.110	107.379322	627,385.28	105.901700	618,751.98	-8,633.30	0.05
Original Face:		Base	12,777,000.000	107.379322	627,385.28	105.901700	618,751.98	-8,633.30	0.05
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	240,186.700	105.419825	253,204.40	105.927230	254,423.12	1,218.72	0.02
Original Face:		Base	10,000,000.000	105.419825	253,204.40	105.927230	254,423.12	1,218.72	0.02
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	179,517.300	103.772182	186,289.02	101.322770	181,891.90	-4,397.12	0.01
Original Face:		Base	5,000,000.000	103.772182	186,289.02	101.322770	181,891.90	-4,397.12	0.01
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	57,294.560	102.004344	58,442.94	100.677830	57,682.92	-760.02	0.00
Original Face:		Base	16,000,000.000	102.004344	58,442.94	100.677830	57,682.92	-760.02	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	103,531.200	104.511056	108,201.55	102.229330	105,839.25	-2,362.30	0.01
Original Face:		Base	5,000,000.000	104.511056	108,201.55	102.229330	105,839.25	-2,362.30	0.01
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.350000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.009820	20,001,964.00	1,964.00	1.60
		Base		100.000000	20,000,000.00	100.009820	20,001,964.00	1,964.00	1.60
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	95.820154	9,582,015.40	-417,984.60	0.77
		Base		100.000000	10,000,000.00	95.820154	9,582,015.40	-417,984.60	0.77

& 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
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					1.875000	20 Apr 2042		
		Local	362,950.100	102.470904	371,918.25	102.256538	371,140.21	-778.04	0.03
Original Face:		Base	9,875,825.000	102.470904	371,918.25	102.256538	371,140.21	-778.04	0.03
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	224,894.150	99.951893	224,785.96	99.749753	224,331.36	-454.60	0.02
Original Face:		Base	5,000,000.000	99.951893	224,785.96	99.749753	224,331.36	-454.60	0.02
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	1,208,267.640	100.894016	1,219,069.74	97.259640	1,175,156.76	-43,912.98	0.09
Original Face:		Base	10,000,000.000	100.894016	1,219,069.74	97.259640	1,175,156.76	-43,912.98	0.09
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	6,974.890	99.702218	6,954.12	96.684770	6,743.66	-210.46	0.00
Original Face:		Base	2,000,000.000	99.702218	6,954.12	96.684770	6,743.66	-210.46	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,848,919.340	95.737724	1,770,113.30	95.899130	1,773,097.56	2,984.26	0.14
Original Face:		Base	10,000,000.000	95.737724	1,770,113.30	95.899130	1,773,097.56	2,984.26	0.14
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,567,034.220	94.794961	3,381,368.70	93.523570	3,336,017.75	-45,350.95	0.27
Original Face:		Base	10,000,000.000	94.794961	3,381,368.70	93.523570	3,336,017.75	-45,350.95	0.27
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	1,685,370.830	97.857798	1,649,266.79	96.026230	1,618,398.07	-30,868.72	0.13
Original Face:		Base	5,000,000.000	97.857798	1,649,266.79	96.026230	1,618,398.07	-30,868.72	0.13
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	631,325.080	100.757754	636,108.97	95.232200	601,224.76	-34,884.21	0.05
Original Face:		Base	10,000,000.000	100.757754	636,108.97	95.232200	601,224.76	-34,884.21	0.05
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	633,349.040	100.209040	634,672.99	94.689870	599,717.38	-34,955.61	0.05
Original Face:		Base	10,000,000.000	100.209040	634,672.99	94.689870	599,717.38	-34,955.61	0.05
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,739,065.110	96.084792	1,670,977.09	94.727380	1,647,370.82	-23,606.27	0.13
Original Face:		Base	4,000,000.000	96.084792	1,670,977.09	94.727380	1,647,370.82	-23,606.27	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,454,509.060	Local	96.598356	2,371,015.41	94.625040	2,322,580.18	-48,435.23	0.19
Original Face:	5,000,000.000	Base	96.598356	2,371,015.41	94.625040	2,322,580.18	-48,435.23	0.19
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	381,000.520	Local	99.908024	380,650.09	98.983350	377,127.08	-3,523.01	0.03
Original Face:	10,000,000.000	Base	99.908024	380,650.09	98.983350	377,127.08	-3,523.01	0.03
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,192,524.000	Local	100.065966	1,193,310.66	97.594900	1,163,842.61	-29,468.05	0.09
Original Face:	5,000,000.000	Base	100.065966	1,193,310.66	97.594900	1,163,842.61	-29,468.05	0.09
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	2,556,375.930	Local	99.643945	2,547,273.82	99.767960	2,550,444.12	3,170.30	0.20
Original Face:	5,000,000.000	Base	99.643945	2,547,273.82	99.767960	2,550,444.12	3,170.30	0.20
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	597,988.110	Local	99.876852	597,251.70	97.573520	583,478.05	-13,773.65	0.05
Original Face:	10,000,000.000	Base	99.876852	597,251.70	97.573520	583,478.05	-13,773.65	0.05
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	111.966985	5,598,349.24	106.073270	5,303,663.50	-294,685.74	0.42
		Base	111.966985	5,598,349.24	106.073270	5,303,663.50	-294,685.74	0.42
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022		
	1,730,000.000	Local	100.059671	1,731,032.30	100.243296	1,734,209.02	3,176.72	0.14
		Base	100.059671	1,731,032.30	100.243296	1,734,209.02	3,176.72	0.14
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	10,000,000.000	Local	105.873515	10,587,351.52	100.055608	10,005,560.80	-581,790.72	0.80
		Base	105.873515	10,587,351.52	100.055608	10,005,560.80	-581,790.72	0.80
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	20,000,000.000	Local	99.875136	19,975,027.27	93.655461	18,731,092.20	-1,243,935.07	1.50
		Base	99.875136	19,975,027.27	93.655461	18,731,092.20	-1,243,935.07	1.50
912796L64	TREASURY BILL 08/22 0.00000					11 Aug 2022		
	35,000,000.000	Local	99.857625	34,950,168.68	99.729544	34,905,340.40	-44,828.28	2.80
		Base	99.857625	34,950,168.68	99.729544	34,905,340.40	-44,828.28	2.80

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796ZC6	CASH MGMT BILL 11/21 0.00000					01 Nov 2021		
	0.000	Local	0.000000	-0.12	0.000000	0.00	0.12	0.00
		Base	0.000000	-0.12	0.000000	0.00	0.12	0.00
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	40,000,000.000	Local	100.726441	40,290,576.57	100.234375	40,093,750.00	-196,826.57	3.21
		Base	100.726441	40,290,576.57	100.234375	40,093,750.00	-196,826.57	3.21
912828YF1	US TREASURY N/B 09/22 1.5				1.500000	15 Sep 2022		
	20,000,000.000	Local	100.513001	20,102,600.23	100.101562	20,020,312.40	-82,287.83	1.60
		Base	100.513001	20,102,600.23	100.101562	20,020,312.40	-82,287.83	1.60
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.996804	19,999,360.79	99.912039	19,982,407.80	-16,952.99	1.60
		Base	99.996804	19,999,360.79	99.912039	19,982,407.80	-16,952.99	1.60
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	98.905829	9,890,582.88	91.218750	9,121,875.00	-768,707.88	0.73
		Base	98.905829	9,890,582.88	91.218750	9,121,875.00	-768,707.88	0.73
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.884863	34,959,702.20	97.527344	34,134,570.40	-825,131.80	2.73
		Base	99.884863	34,959,702.20	97.527344	34,134,570.40	-825,131.80	2.73
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	50,000,000.000	Local	99.435996	49,717,998.00	99.191406	49,595,703.00	-122,295.00	3.97
		Base	99.435996	49,717,998.00	99.191406	49,595,703.00	-122,295.00	3.97
US DOLLAR Total								
	617,062,372.040	Local		618,128,808.34		602,631,225.37	-15,497,582.97	48.26
Original Face:	318,393,263.000	Base		618,128,808.34		602,631,225.37	-15,497,582.97	48.26
FIXED INCOME Total								
	617,062,372.040	Base		618,128,808.34		602,631,225.37	-15,497,582.97	48.26
Original Face:	318,393,263.000							

Base Currency: USD - US DOLLAR

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

Base Currency: 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									
		1,263,318,650.040	Base		1,264,287,709.82		1,248,790,126.85	-15,497,582.97	100.00
	Original Face:	318,393,263.000							

& 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								
			18,815.550	1.000000	18,815.55	1.000000	18,815.55	0.00	0.00
		Base		1.000000	18,815.55	1.000000	18,815.55	0.00	0.00
US DOLLAR Total									
			18,815.550		18,815.55		18,815.55	0.00	0.00
		Base			18,815.55		18,815.55	0.00	0.00
CASH Total									
			18,815.550		18,815.55		18,815.55	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314QFA2	AMAZON COM INC DISC COML					0.620000	10 Jun 2022		
			10,000,000.000	99.931111	9,993,111.11	99.931111	9,993,111.11	0.00	0.42
		Base		99.931111	9,993,111.11	99.931111	9,993,111.11	0.00	0.42
03040ME45	AMERICAN WATER CAPIT					0.400000	04 May 2022		
			20,000,000.000	99.996667	19,999,333.33	99.996667	19,999,333.33	0.00	0.84
		Base		99.996667	19,999,333.33	99.996667	19,999,333.33	0.00	0.84
03040ME52	AMERICAN WATER CAPIT					0.430000	05 May 2022		
			20,000,000.000	99.995222	19,999,044.44	99.995222	19,999,044.44	0.00	0.84
		Base		99.995222	19,999,044.44	99.995222	19,999,044.44	0.00	0.84
03040ME94	AMERICAN WATER CAPIT					0.400000	09 May 2022		
			10,000,000.000	99.991111	9,999,111.11	99.991111	9,999,111.11	0.00	0.42
		Base		99.991111	9,999,111.11	99.991111	9,999,111.11	0.00	0.42
03785EEC4	APPLE INC					0.380000	12 May 2022		
			10,000,000.000	99.988389	9,998,838.89	99.988389	9,998,838.89	0.00	0.42
		Base		99.988389	9,998,838.89	99.988389	9,998,838.89	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
03785EFG4	APPLE INC				0.630000	16 Jun 2022		
	25,000,000.000	Local	99.919500	24,979,875.00	99.919500	24,979,875.00	0.00	1.05
		Base	99.919500	24,979,875.00	99.919500	24,979,875.00	0.00	1.05
04821UEA6	ATLANTIC ASSET SECUR				0.390000	10 May 2022		
	20,000,000.000	Local	99.990250	19,998,050.00	99.990250	19,998,050.00	0.00	0.84
		Base	99.990250	19,998,050.00	99.990250	19,998,050.00	0.00	0.84
05253CET9	AUST + NEW ZEA				0.385000	27 May 2022		
	15,000,000.000	Local	99.972194	14,995,829.17	99.972194	14,995,829.17	0.00	0.63
		Base	99.972194	14,995,829.17	99.972194	14,995,829.17	0.00	0.63
05253CGU4	AUST + NEW ZEA				0.560000	28 Jul 2022		
	10,000,000.000	Local	99.863111	9,986,311.11	99.863111	9,986,311.11	0.00	0.42
		Base	99.863111	9,986,311.11	99.863111	9,986,311.11	0.00	0.42
06367CFG7	BANK OF MONTREAL				0.220000	18 May 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.63
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.63
06367CJQ1	BANK OF MONTREAL				0.430000	02 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
06367CU88	BANK OF MONTREAL				0.720000	14 Apr 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
06417MPH2	BANK OF NOVA SCOTIA				0.460000	11 May 2022		
	10,000,000.000	Local	100.000278	10,000,027.81	100.000278	10,000,027.81	0.00	0.42
		Base	100.000278	10,000,027.81	100.000278	10,000,027.81	0.00	0.42
06417MQC2	BANK OF NOVA SCOTIA				0.440000	07 Jun 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
06742XXV4	BARCLAYS BK PLC				0.310000	24 May 2022		
	15,000,000.000	Local	99.980194	14,997,029.17	99.980194	14,997,029.17	0.00	0.63
		Base	99.980194	14,997,029.17	99.980194	14,997,029.17	0.00	0.63

& 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
07644BE57	BEDFORD ROW FDG CORP				0.520000	05 May 2022		
	25,000,000.000	Local	99.994222	24,998,555.55	99.994222	24,998,555.55	0.00	1.05
		Base	99.994222	24,998,555.55	99.994222	24,998,555.55	0.00	1.05
07644BF15	BEDFORD ROW FDG CORP				0.670000	01 Jun 2022		
	10,000,000.000	Local	99.942306	9,994,230.55	99.942306	9,994,230.55	0.00	0.42
		Base	99.942306	9,994,230.55	99.942306	9,994,230.55	0.00	0.42
07644BFF4	BEDFORD ROW FDG CORP				0.270000	15 Jun 2022		
	15,000,000.000	Local	99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	0.63
		Base	99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	0.63
13606CSH8	CANADIAN IMPERIAL BK				0.240000	04 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
14912EEA1	CATERPLR FIN SRV CO.				0.610000	10 May 2022		
	25,000,000.000	Local	99.984750	24,996,187.50	99.984750	24,996,187.50	0.00	1.05
		Base	99.984750	24,996,187.50	99.984750	24,996,187.50	0.00	1.05
14912EF10	CATERPLR FIN SRV CO.				0.510000	01 Jun 2022		
	25,000,000.000	Local	99.956083	24,989,020.83	99.956083	24,989,020.83	0.00	1.05
		Base	99.956083	24,989,020.83	99.956083	24,989,020.83	0.00	1.05
15963UE44	CHARIOT FNDG LLC				0.420000	04 May 2022		
	25,000,000.000	Local	99.996500	24,999,125.00	99.996500	24,999,125.00	0.00	1.05
		Base	99.996500	24,999,125.00	99.996500	24,999,125.00	0.00	1.05
15963UGS9	CHARIOT FNDG LLC				1.250000	26 Jul 2022		
	25,000,000.000	Local	99.701389	24,925,347.22	99.701389	24,925,347.22	0.00	1.04
		Base	99.701389	24,925,347.22	99.701389	24,925,347.22	0.00	1.04
19121BE54	COCA COLA COMPANY				0.350000	05 May 2022		
	20,000,000.000	Local	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	0.84
		Base	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	0.84
19121BH10	COCA COLA COMPANY				0.120000	01 Aug 2022		
	15,000,000.000	Local	99.969333	14,995,400.00	99.969333	14,995,400.00	0.00	0.63
		Base	99.969333	14,995,400.00	99.969333	14,995,400.00	0.00	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
2063C1E48	CONCORD MIN CPTL CO				0.300000	04 May 2022		
	15,000,000.000	Local	99.997500	14,999,625.00	99.997500	14,999,625.00	0.00	0.63
		Base	99.997500	14,999,625.00	99.997500	14,999,625.00	0.00	0.63
2063C1FH8	CONCORD MIN CPTL CO				1.100000	17 Jun 2022		
	25,000,000.000	Local	99.856389	24,964,097.22	99.856389	24,964,097.22	0.00	1.04
		Base	99.856389	24,964,097.22	99.856389	24,964,097.22	0.00	1.04
23102VEL0	CUMMINS INC				0.580000	20 May 2022		
	25,000,000.000	Local	99.969389	24,992,347.22	99.969389	24,992,347.22	0.00	1.05
		Base	99.969389	24,992,347.22	99.969389	24,992,347.22	0.00	1.05
24422MF71	JOHN DEERE CAPITAL C				0.720000	07 Jun 2022		
	25,000,000.000	Local	99.926000	24,981,500.00	99.926000	24,981,500.00	0.00	1.05
		Base	99.926000	24,981,500.00	99.926000	24,981,500.00	0.00	1.05
24422MGC9	JOHN DEERE CAPITAL C				0.950000	12 Jul 2022		
	25,000,000.000	Local	99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	1.04
		Base	99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	1.04
29101BE57	EMERSON ELECTRIC CO				0.420000	05 May 2022		
	25,000,000.000	Local	99.995333	24,998,833.33	99.995333	24,998,833.33	0.00	1.05
		Base	99.995333	24,998,833.33	99.995333	24,998,833.33	0.00	1.05
29101BFH0	EMERSON ELECTRIC CO				0.720000	17 Jun 2022		
	25,000,000.000	Local	99.906000	24,976,500.00	99.906000	24,976,500.00	0.00	1.04
		Base	99.906000	24,976,500.00	99.906000	24,976,500.00	0.00	1.04
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	10,000,000.000	Local	99.999583	9,999,958.33	99.999583	9,999,958.33	0.00	0.42
		Base	99.999583	9,999,958.33	99.999583	9,999,958.33	0.00	0.42
30601WEK1	FAIRWAY FINANCE CORP				0.310000	19 May 2022		
	10,000,000.000	Local	99.984500	9,998,450.00	99.984500	9,998,450.00	0.00	0.42
		Base	99.984500	9,998,450.00	99.984500	9,998,450.00	0.00	0.42
30601WF12	FAIRWAY FINANCE CORP				0.400000	01 Jun 2022		
	15,000,000.000	Local	99.965556	14,994,833.33	99.965556	14,994,833.33	0.00	0.63
		Base	99.965556	14,994,833.33	99.965556	14,994,833.33	0.00	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
30601WFV6	FAIRWAY FINANCE CORP					0.600000	29 Jun 2022		
		Local	15,000,000.000	99.901667	14,985,250.00	99.901667	14,985,250.00	0.00	0.63
		Base		99.901667	14,985,250.00	99.901667	14,985,250.00	0.00	0.63
34108BE68	FLORIDA PWR + LGT CO					0.340000	06 May 2022		
		Local	25,000,000.000	99.995278	24,998,819.44	99.995278	24,998,819.44	0.00	1.05
		Base		99.995278	24,998,819.44	99.995278	24,998,819.44	0.00	1.05
34108BE92	FLORIDA PWR + LGT CO					0.380000	09 May 2022		
		Local	25,000,000.000	99.991556	24,997,888.89	99.991556	24,997,888.89	0.00	1.05
		Base		99.991556	24,997,888.89	99.991556	24,997,888.89	0.00	1.05
38346ME91	GOTHAM FDG CORP					0.410000	09 May 2022		
		Local	10,000,000.000	99.990889	9,999,088.89	99.990889	9,999,088.89	0.00	0.42
		Base		99.990889	9,999,088.89	99.990889	9,999,088.89	0.00	0.42
38346MFG4	GOTHAM FDG CORP					0.750000	16 Jun 2022		
		Local	20,000,000.000	99.904167	19,980,833.33	99.904167	19,980,833.33	0.00	0.84
		Base		99.904167	19,980,833.33	99.904167	19,980,833.33	0.00	0.84
38346MFM1	GOTHAM FDG CORP					1.000000	21 Jun 2022		
		Local	20,000,000.000	99.858333	19,971,666.67	99.858333	19,971,666.67	0.00	0.84
		Base		99.858333	19,971,666.67	99.858333	19,971,666.67	0.00	0.84
40060XEJ5	GTA FDG LLC DISC					0.560000	18 May 2022		
		Local	25,000,000.000	99.973556	24,993,388.89	99.973556	24,993,388.89	0.00	1.05
		Base		99.973556	24,993,388.89	99.973556	24,993,388.89	0.00	1.05
40060XFM7	GTA FDG LLC DISC					0.470000	21 Jun 2022		
		Local	15,000,000.000	99.933417	14,990,012.50	99.933417	14,990,012.50	0.00	0.63
		Base		99.933417	14,990,012.50	99.933417	14,990,012.50	0.00	0.63
40060XFM7	GTA FDG LLC DISC					0.930000	21 Jun 2022		
		Local	10,000,000.000	99.868250	9,986,825.00	99.868250	9,986,825.00	0.00	0.42
		Base		99.868250	9,986,825.00	99.868250	9,986,825.00	0.00	0.42
40588ME52	HALKIN FINANCE LLC USC					0.350000	05 May 2022		
		Local	25,000,000.000	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	1.05
		Base		99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	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
40588MEP8	HALKIN FINANCE LLC USC				0.600000	23 May 2022		
	15,000,000.000	Local	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.63
		Base	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.63
42786UE68	HERSHEY FOODS CORP				0.420000	06 May 2022		
	25,000,000.000	Local	99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	1.05
		Base	99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	1.05
42786UE92	HERSHEY FOODS CORP				0.480000	09 May 2022		
	25,000,000.000	Local	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	1.05
		Base	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	1.05
4497W1E69	ING US FUNDING LLC				0.240000	06 May 2022		
	10,000,000.000	Local	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.42
		Base	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.42
45779QE51	INSTITUTIONAL SECURED				0.400000	05 May 2022		
	25,000,000.000	Local	99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	1.05
		Base	99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	1.05
47816GFA2	JOHNSON + JOHNSON				0.170000	10 Jun 2022		
	7,000,000.000	Local	99.981111	6,998,677.78	99.981111	6,998,677.78	0.00	0.29
		Base	99.981111	6,998,677.78	99.981111	6,998,677.78	0.00	0.29
4820P3E25	JUPITER SECT CO LLC				0.300000	02 May 2022		
	20,000,000.000	Local	99.999167	19,999,833.33	99.999167	19,999,833.33	0.00	0.84
		Base	99.999167	19,999,833.33	99.999167	19,999,833.33	0.00	0.84
4820P3ED1	JUPITER SECT CO LLC				0.550000	13 May 2022		
	25,000,000.000	Local	99.981667	24,995,416.66	99.981667	24,995,416.66	0.00	1.05
		Base	99.981667	24,995,416.66	99.981667	24,995,416.66	0.00	1.05
53127UFG0	LIBERTY FUNDING LLC				0.680000	16 Jun 2022		
	25,000,000.000	Local	99.913111	24,978,277.78	99.913111	24,978,277.78	0.00	1.04
		Base	99.913111	24,978,277.78	99.913111	24,978,277.78	0.00	1.04
53127UGU8	LIBERTY FUNDING LLC				1.200000	28 Jul 2022		
	25,000,000.000	Local	99.706667	24,926,666.67	99.706667	24,926,666.67	0.00	1.04
		Base	99.706667	24,926,666.67	99.706667	24,926,666.67	0.00	1.04

& 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
53245QE51	ELI LILLY + COMPANY				0.350000	05 May 2022		
	25,000,000.000	Local	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	1.05
		Base	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	1.05
56274ME57	MANHATTAN ASSET FDG.				0.280000	05 May 2022		
	15,000,000.000	Local	99.996889	14,999,533.33	99.996889	14,999,533.33	0.00	0.63
		Base	99.996889	14,999,533.33	99.996889	14,999,533.33	0.00	0.63
56274MEX6	MANHATTAN ASSET FDG.				0.570000	31 May 2022		
	15,000,000.000	Local	99.952500	14,992,875.00	99.952500	14,992,875.00	0.00	0.63
		Base	99.952500	14,992,875.00	99.952500	14,992,875.00	0.00	0.63
57576KE96	MASSACHUSETTS MUT LIFE INS CO				0.430000	09 May 2022		
	15,000,000.000	Local	99.990444	14,998,566.67	99.990444	14,998,566.67	0.00	0.63
		Base	99.990444	14,998,566.67	99.990444	14,998,566.67	0.00	0.63
57576KEJ4	MASSACHUSETTS MUT LIFE INS CO				0.520000	18 May 2022		
	20,000,000.000	Local	99.975444	19,995,088.89	99.975444	19,995,088.89	0.00	0.84
		Base	99.975444	19,995,088.89	99.975444	19,995,088.89	0.00	0.84
57576KET2	MASSACHUSETTS MUT LIFE INS CO				0.600000	27 May 2022		
	15,000,000.000	Local	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.63
		Base	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.63
59157UE97	METLIFE SHORT TERM FDG				0.380000	09 May 2022		
	10,000,000.000	Local	99.991556	9,999,155.56	99.991556	9,999,155.56	0.00	0.42
		Base	99.991556	9,999,155.56	99.991556	9,999,155.56	0.00	0.42
59157UEG1	METLIFE SHORT TERM FDG				0.155000	16 May 2022		
	10,000,000.000	Local	99.993542	9,999,354.17	99.993542	9,999,354.17	0.00	0.42
		Base	99.993542	9,999,354.17	99.993542	9,999,354.17	0.00	0.42
59157UF62	METLIFE SHORT TERM FDG				0.600000	06 Jun 2022		
	15,000,000.000	Local	99.940000	14,991,000.00	99.940000	14,991,000.00	0.00	0.63
		Base	99.940000	14,991,000.00	99.940000	14,991,000.00	0.00	0.63
59157UG53	METLIFE SHORT TERM FDG				0.570000	05 Jul 2022		
	15,000,000.000	Local	99.897083	14,984,562.50	99.897083	14,984,562.50	0.00	0.63
		Base	99.897083	14,984,562.50	99.897083	14,984,562.50	0.00	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
62455BEQ4	MOUNTCLIFF				0.420000	24 May 2022		
	15,000,000.000	Local	99.973167	14,995,975.00	99.973167	14,995,975.00	0.00	0.63
		Base	99.973167	14,995,975.00	99.973167	14,995,975.00	0.00	0.63
63763QE52	NATIONAL SECS CLEARING				0.400000	05 May 2022		
	10,000,000.000	Local	99.995556	9,999,555.56	99.995556	9,999,555.56	0.00	0.42
		Base	99.995556	9,999,555.56	99.995556	9,999,555.56	0.00	0.42
63763QEB9	NATIONAL SECS CLEARING				0.430000	11 May 2022		
	25,000,000.000	Local	99.988056	24,997,013.89	99.988056	24,997,013.89	0.00	1.05
		Base	99.988056	24,997,013.89	99.988056	24,997,013.89	0.00	1.05
63763QEC7	NATIONAL SECS CLEARING				0.420000	12 May 2022		
	14,630,000.000	Local	99.987167	14,628,122.48	99.987167	14,628,122.48	0.00	0.61
		Base	99.987167	14,628,122.48	99.987167	14,628,122.48	0.00	0.61
64106HE64	NESTLE FIN FRANCE S.				0.380000	06 May 2022		
	25,000,000.000	Local	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.05
		Base	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.05
64951XE99	NEW YORK LFE CAP COR				0.210000	09 May 2022		
	20,000,000.000	Local	99.995333	19,999,066.67	99.995333	19,999,066.67	0.00	0.84
		Base	99.995333	19,999,066.67	99.995333	19,999,066.67	0.00	0.84
64951XF64	NEW YORK LFE CAP COR				0.470000	06 Jun 2022		
	15,000,000.000	Local	99.953000	14,992,950.00	99.953000	14,992,950.00	0.00	0.63
		Base	99.953000	14,992,950.00	99.953000	14,992,950.00	0.00	0.63
64951XFT4	NEW YORK LFE CAP COR				0.700000	27 Jun 2022		
	9,513,000.000	Local	99.889167	9,502,456.43	99.889167	9,502,456.43	0.00	0.40
		Base	99.889167	9,502,456.43	99.889167	9,502,456.43	0.00	0.40
64951XG55	NEW YORK LFE CAP COR				0.750000	05 Jul 2022		
	10,000,000.000	Local	99.864583	9,986,458.34	99.864583	9,986,458.34	0.00	0.42
		Base	99.864583	9,986,458.34	99.864583	9,986,458.34	0.00	0.42
6698M5E21	NOVARTIS FNC CRP				0.320000	02 May 2022		
	18,000,000.000	Local	99.999111	17,999,840.00	99.999111	17,999,840.00	0.00	0.75
		Base	99.999111	17,999,840.00	99.999111	17,999,840.00	0.00	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
6698M5EA3	NOVARTIS FNC CRP					0.450000	10 May 2022		
		Local	8,000,000.000	99.988750	7,999,100.00	99.988750	7,999,100.00	0.00	0.33
		Base		99.988750	7,999,100.00	99.988750	7,999,100.00	0.00	0.33
67983UEQ2	OLD LINE FUNDING LLC					0.500000	24 May 2022		
		Local	13,500,000.000	99.968056	13,495,687.50	99.968056	13,495,687.50	0.00	0.56
		Base		99.968056	13,495,687.50	99.968056	13,495,687.50	0.00	0.56
67983UGF4	OLD LINE FUNDING LLC					1.150000	15 Jul 2022		
		Local	20,000,000.000	99.760417	19,952,083.34	99.760417	19,952,083.34	0.00	0.83
		Base		99.760417	19,952,083.34	99.760417	19,952,083.34	0.00	0.83
67984RJQ3	OLD LINE FUNDING LLC					0.680000	04 Oct 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
69447ME52	PACIFIC LIFE INX COMPA					0.350000	05 May 2022		
		Local	31,950,000.000	99.996111	31,948,757.50	99.996111	31,948,757.50	0.00	1.34
		Base		99.996111	31,948,757.50	99.996111	31,948,757.50	0.00	1.34
74271UE48	PROCTOR GAMBLE AND CO					0.210000	04 May 2022		
		Local	15,000,000.000	99.998250	14,999,737.50	99.998250	14,999,737.50	0.00	0.63
		Base		99.998250	14,999,737.50	99.998250	14,999,737.50	0.00	0.63
74271UF13	PROCTOR GAMBLE AND CO					0.410000	01 Jun 2022		
		Local	25,000,000.000	99.964694	24,991,173.61	99.964694	24,991,173.61	0.00	1.05
		Base		99.964694	24,991,173.61	99.964694	24,991,173.61	0.00	1.05
74271UGU8	PROCTOR GAMBLE AND CO					1.000000	28 Jul 2022		
		Local	10,000,000.000	99.755556	9,975,555.56	99.755556	9,975,555.56	0.00	0.42
		Base		99.755556	9,975,555.56	99.755556	9,975,555.56	0.00	0.42
77119ME94	ROCHE HOLDING INC					0.330000	09 May 2022		
		Local	10,000,000.000	99.992667	9,999,266.67	99.992667	9,999,266.67	0.00	0.42
		Base		99.992667	9,999,266.67	99.992667	9,999,266.67	0.00	0.42
77119MEA1	ROCHE HOLDING INC					0.330000	10 May 2022		
		Local	10,000,000.000	99.991750	9,999,175.00	99.991750	9,999,175.00	0.00	0.42
		Base		99.991750	9,999,175.00	99.991750	9,999,175.00	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
77119MEA1	ROCHE HOLDING INC					0.360000	10 May 2022		
		Local	20,000,000.000	99.991000	19,998,200.00	99.991000	19,998,200.00	0.00	0.84
		Base		99.991000	19,998,200.00	99.991000	19,998,200.00	0.00	0.84
77119MEC7	ROCHE HOLDING INC					0.400000	12 May 2022		
		Local	10,000,000.000	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.42
		Base		99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.42
78012U2C8	ROYAL BK OF CANADA					0.530000	01 Dec 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
78014XHE0	ROYAL BANK OF CANADA					0.710000	06 Apr 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
78015M5F3	ROYAL BK CDA					0.460000	22 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
85462DE33	STANLEY WORKS (THE)					0.400000	03 May 2022		
		Local	19,988,000.000	99.997778	19,987,555.82	99.997778	19,987,555.82	0.00	0.84
		Base		99.997778	19,987,555.82	99.997778	19,987,555.82	0.00	0.84
85462DG56	STANLEY WORKS (THE)					1.100000	05 Jul 2022		
		Local	25,000,000.000	99.801389	24,950,347.23	99.801389	24,950,347.23	0.00	1.04
		Base		99.801389	24,950,347.23	99.801389	24,950,347.23	0.00	1.04
86563HE55	SUMITOMO MITSUI TRUST NY					0.240000	05 May 2022		
		Local	15,000,000.000	99.997333	14,999,600.00	99.997333	14,999,600.00	0.00	0.63
		Base		99.997333	14,999,600.00	99.997333	14,999,600.00	0.00	0.63
88602UE30	THUNDER BAY FNDNG LLC					0.200000	03 May 2022		
		Local	10,000,000.000	99.998889	9,999,888.89	99.998889	9,999,888.89	0.00	0.42
		Base		99.998889	9,999,888.89	99.998889	9,999,888.89	0.00	0.42
88602UG53	THUNDER BAY FNDNG LLC					0.770000	05 Jul 2022		
		Local	25,000,000.000	99.860972	24,965,243.05	99.860972	24,965,243.05	0.00	1.04
		Base		99.860972	24,965,243.05	99.860972	24,965,243.05	0.00	1.04

& 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
88603AEE9	THUNDER BAY FNDNG LLC					0.640000	21 Oct 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
		Local	10,000,000.000	99.999528	9,999,952.77	99.999528	9,999,952.77	0.00	0.42
		Base		99.999528	9,999,952.77	99.999528	9,999,952.77	0.00	0.42
89119BFV3	TORONTO DOMINION BANK					0.205000	29 Jun 2022		
		Local	7,500,000.000	99.966403	7,497,480.21	99.966403	7,497,480.21	0.00	0.31
		Base		99.966403	7,497,480.21	99.966403	7,497,480.21	0.00	0.31
89233HF25	TOYOTA MOTOR CREDIT					0.290000	02 Jun 2022		
		Local	25,000,000.000	99.974222	24,993,555.56	99.974222	24,993,555.56	0.00	1.05
		Base		99.974222	24,993,555.56	99.974222	24,993,555.56	0.00	1.05
90328BER8	USAA CAPITAL CORP					0.440000	25 May 2022		
		Local	14,335,000.000	99.970667	14,330,795.07	99.970667	14,330,795.07	0.00	0.60
		Base		99.970667	14,330,795.07	99.970667	14,330,795.07	0.00	0.60
91058UE66	UNITED HEALTHCARE CO					0.500000	06 May 2022		
		Local	25,000,000.000	99.993056	24,998,263.89	99.993056	24,998,263.89	0.00	1.05
		Base		99.993056	24,998,263.89	99.993056	24,998,263.89	0.00	1.05
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.260000	02 May 2022		
		Local	94,311,224.670	100.000000	94,311,224.67	100.000000	94,311,224.67	0.00	3.95
		Base		100.000000	94,311,224.67	100.000000	94,311,224.67	0.00	3.95
92646LEX4	VICTORY RECEIVABLES					0.550000	31 May 2022		
		Local	20,000,000.000	99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	0.84
		Base		99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	0.84
92646LG53	VICTORY RECEIVABLES					0.950000	05 Jul 2022		
		Local	10,000,000.000	99.828472	9,982,847.22	99.828472	9,982,847.22	0.00	0.42
		Base		99.828472	9,982,847.22	99.828472	9,982,847.22	0.00	0.42
92646LGJ3	VICTORY RECEIVABLES					1.050000	18 Jul 2022		
		Local	20,000,000.000	99.772500	19,954,500.00	99.772500	19,954,500.00	0.00	0.83
		Base		99.772500	19,954,500.00	99.772500	19,954,500.00	0.00	0.83

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927WWR006	TD SECURITIES TD SECURITIES					0.240000	02 May 2022		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.28
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.28
93114FE59	WAL MART STORES INC					0.360000	05 May 2022		
		Local	10,000,000.000	99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	0.42
		Base		99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	0.42
93114FEB6	WAL MART STORES INC					0.400000	11 May 2022		
		Local	15,000,000.000	99.988889	14,998,333.33	99.988889	14,998,333.33	0.00	0.63
		Base		99.988889	14,998,333.33	99.988889	14,998,333.33	0.00	0.63
93114FEP5	WAL MART STORES INC					0.600000	23 May 2022		
		Local	25,000,000.000	99.963333	24,990,833.33	99.963333	24,990,833.33	0.00	1.05
		Base		99.963333	24,990,833.33	99.963333	24,990,833.33	0.00	1.05
9612C1EK9	WESTPAC BANKING CORP.					0.190000	19 May 2022		
		Local	15,000,000.000	99.990500	14,998,575.00	99.990500	14,998,575.00	0.00	0.63
		Base		99.990500	14,998,575.00	99.990500	14,998,575.00	0.00	0.63
9612C1L13	WESTPAC BANKING CORP.					0.340000	01 Nov 2022		
		Local	10,000,000.000	99.826222	9,982,622.22	99.826222	9,982,622.22	0.00	0.42
		Base		99.826222	9,982,622.22	99.826222	9,982,622.22	0.00	0.42
96130AKF4	WESTPAC BKING CORP N					0.410000	15 Jul 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.63
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.63
979QRC005	BANK OF AMERICA REPO					0.260000	02 May 2022		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.28
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.28
US DOLLAR Total									
		Local	2,298,727,224.670		2,297,830,184.99		2,297,830,184.99	0.00	96.13
		Base			2,297,830,184.99		2,297,830,184.99	0.00	96.13
CASH EQUIVALENT Total									
		Base	2,298,727,224.670		2,297,830,184.99		2,297,830,184.99	0.00	96.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
05601XAA7	BMW VEHICLE LEASE TRUST BMWLT 2022 1 A1					0.236540	25 Jan 2023		
		Local	2,666,575.680	100.000000	2,666,575.68	99.888100	2,663,591.78	-2,983.90	0.11
Original Face:		Base	15,000,000.000	100.000000	2,666,575.68	99.888100	2,663,591.78	-2,983.90	0.11
912796H44	TREASURY BILL 05/22 0.00000						19 May 2022		
		Local	10,000,000.000	99.978800	9,997,880.00	99.989847	9,998,984.70	1,104.70	0.42
		Base		99.978800	9,997,880.00	99.989847	9,998,984.70	1,104.70	0.42
912796J42	TREASURY BILL 06/22 0.00000						16 Jun 2022		
		Local	10,000,000.000	99.945056	9,994,505.58	99.944344	9,994,434.40	-71.18	0.42
		Base		99.945056	9,994,505.58	99.944344	9,994,434.40	-71.18	0.42
912796M89	TREASURY BILL 10/22 0.00000					0.010000	06 Oct 2022		
		Local	10,000,000.000	99.963572	9,996,357.23	99.495201	9,949,520.10	-46,837.13	0.42
		Base		99.963572	9,996,357.23	99.495201	9,949,520.10	-46,837.13	0.42
912796N96	TREASURY BILL 11/22 0.00000					0.010000	03 Nov 2022		
		Local	10,000,000.000	99.917333	9,991,733.32	99.284101	9,928,410.10	-63,323.22	0.42
		Base		99.917333	9,991,733.32	99.284101	9,928,410.10	-63,323.22	0.42
912796Q28	TREASURY BILL 05/22 0.00000						12 May 2022		
		Local	10,000,000.000	99.991322	9,999,132.22	99.995949	9,999,594.90	462.68	0.42
		Base		99.991322	9,999,132.22	99.995949	9,999,594.90	462.68	0.42
912796U23	TREASURY BILL 04/22 0.00000						26 Apr 2022		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
912796V30	TREASURY BILL 05/22 0.00000						31 May 2022		
		Local	20,000,000.000	99.975408	19,995,081.67	99.973618	19,994,723.60	-358.07	0.84
		Base		99.975408	19,995,081.67	99.973618	19,994,723.60	-358.07	0.84
912796V97	TREASURY BILL 06/22 0.00000						14 Jun 2022		
		Local	10,000,000.000	99.947444	9,994,744.44	99.944906	9,994,490.60	-253.84	0.42
		Base		99.947444	9,994,744.44	99.944906	9,994,490.60	-253.84	0.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
			10,000,000.000	100.003790	10,000,378.98	99.656250	9,965,625.00	-34,753.98	0.42
		Base		100.003790	10,000,378.98	99.656250	9,965,625.00	-34,753.98	0.42
US DOLLAR Total									
			92,666,575.680		92,636,389.05		92,489,375.18	-147,013.87	3.87
Original Face:			15,000,000.000	Base		92,636,389.05		92,489,375.18	-147,013.87	3.87
FIXED INCOME Total									
			92,666,575.680	Base		92,636,389.05		92,489,375.18	-147,013.87	3.87
Original Face:			15,000,000.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,391,412,615.900	Base	2,390,485,389.59		2,390,338,375.72	-147,013.87	100.00
	Original Face:	15,000,000.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-3,116.340	1.000000	-3,116.34	1.000000	-3,116.34	0.00	0.00
		Base		1.000000	-3,116.34	1.000000	-3,116.34	0.00	0.00
US DOLLAR Total									
			-3,116.340		-3,116.34		-3,116.34	0.00	0.00
		Base			-3,116.34		-3,116.34	0.00	0.00
CASH Total									
			-3,116.340	Base	-3,116.34		-3,116.34	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO					0.810000	28 Jun 2022		
			150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.84
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.84
22599G006	CREDIT AGRICOLE REPO REPO					0.270000	02 May 2022		
			473,494,899.210	100.000000	473,494,899.21	100.000000	473,494,899.21	0.00	21.60
		Base		100.000000	473,494,899.21	100.000000	473,494,899.21	0.00	21.60
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST					0.000000	02 May 2022		
			25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.14
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.14
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.321565	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.28
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.28
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.300000	02 May 2022		
			350,000,000.000	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	15.97
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	15.97

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.300000	05 May 2022		
	225,000,000.000	Local	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	10.27
		Base	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	10.27
912796J42	TREASURY BILL 06/22 0.00000				0.067500	16 Jun 2022		
	10,000,000.000	Local	99.991375	9,999,137.50	99.991375	9,999,137.50	0.00	0.46
		Base	99.991375	9,999,137.50	99.991375	9,999,137.50	0.00	0.46
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022		
	10,000,000.000	Local	99.985097	9,998,509.72	99.985097	9,998,509.72	0.00	0.46
		Base	99.985097	9,998,509.72	99.985097	9,998,509.72	0.00	0.46
912796L64	TREASURY BILL 08/22 0.00000				0.107500	11 Aug 2022		
	20,000,000.000	Local	99.973792	19,994,758.34	99.973792	19,994,758.34	0.00	0.91
		Base	99.973792	19,994,758.34	99.973792	19,994,758.34	0.00	0.91
912796M71	TREASURY BILL 09/22 0.00000				0.090000	08 Sep 2022		
	20,000,000.000	Local	99.970569	19,994,113.89	99.970569	19,994,113.89	0.00	0.91
		Base	99.970569	19,994,113.89	99.970569	19,994,113.89	0.00	0.91
912796Q28	TREASURY BILL 05/22 0.00000				0.060000	12 May 2022		
	10,000,000.000	Local	99.998167	9,999,816.67	99.998167	9,999,816.67	0.00	0.46
		Base	99.998167	9,999,816.67	99.998167	9,999,816.67	0.00	0.46
912796S42	TREASURY BILL 07/22 0.00000				0.835100	21 Jul 2022		
	40,000,000.000	Local	99.812103	39,924,841.00	99.812103	39,924,841.00	0.00	1.82
		Base	99.812103	39,924,841.00	99.812103	39,924,841.00	0.00	1.82
912796U80	TREASURY BILL 05/22 0.00000				0.302000	10 May 2022		
	20,000,000.000	Local	99.992450	19,998,490.00	99.992450	19,998,490.00	0.00	0.91
		Base	99.992450	19,998,490.00	99.992450	19,998,490.00	0.00	0.91
926NKW009	AMHERST PIERPONT 04/15 VAR				0.280000	05 May 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.28
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.28
926NKW009	AMHERST PIERPONT 04/15 VAR				0.370000	11 May 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.28
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					0.400000	13 May 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.28
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.28
942PVKII0	WAM AZ 2 WAM AZR 2					0.750000	21 Jul 2022		
		Local	8,019,946.020	100.000000	8,019,946.02	100.000000	8,019,946.02	0.00	0.37
		Base		100.000000	8,019,946.02	100.000000	8,019,946.02	0.00	0.37
942PVL006	WAM AZ 4 WAM AZR 4					0.000000	01 May 2022		
		Local	50,086,632.280	100.000000	50,086,632.28	100.000000	50,086,632.28	0.00	2.29
		Base		100.000000	50,086,632.28	100.000000	50,086,632.28	0.00	2.29
942PVNII4	WAM AZ 7 WAM AZR 7					0.250000	15 Dec 2022		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.36
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.36
95763A914	WESTERN ALLIANCE BANCORP PP					0.250000	23 Jun 2022		
		Local	5,004,983.720	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.23
		Base		100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.23
979QHR003	SOUTH STREET REPO					0.290000	02 May 2022		
		Local	27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	1.23
		Base		100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	1.23
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.180000	01 May 2022		
		Local	12,059,245.920	100.000000	12,059,245.92	100.000000	12,059,245.92	0.00	0.55
		Base		100.000000	12,059,245.92	100.000000	12,059,245.92	0.00	0.55
993YHF905	WAM CORE PLS SSBT SEC ID IGTF2380002					0.650000	07 Jul 2022		
		Local	10,024,931.950	100.000000	10,024,931.95	100.000000	10,024,931.95	0.00	0.46
		Base		100.000000	10,024,931.95	100.000000	10,024,931.95	0.00	0.46
US DOLLAR Total									
		Local	1,629,927,341.470		1,629,837,008.59		1,629,837,008.59	0.00	74.36
		Base			1,629,837,008.59		1,629,837,008.59	0.00	74.36
CASH EQUIVALENT Total									
		Base	1,629,927,341.470		1,629,837,008.59		1,629,837,008.59	0.00	74.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
912796H44	TREASURY BILL 05/22 0.00000					0.010000	19 May 2022		
	30,000,000.000	Local		99.984767	29,995,429.99	99.989847	29,996,954.10	1,524.11	1.37
		Base		99.984767	29,995,429.99	99.989847	29,996,954.10	1,524.11	1.37
912796J42	TREASURY BILL 06/22 0.00000					0.010000	16 Jun 2022		
	60,000,000.000	Local		99.945247	59,967,148.42	99.944344	59,966,606.40	-542.02	2.74
		Base		99.945247	59,967,148.42	99.944344	59,966,606.40	-542.02	2.74
912796M89	TREASURY BILL 10/22 0.00000					0.010000	06 Oct 2022		
	10,000,000.000	Local		99.963572	9,996,357.23	99.495201	9,949,520.10	-46,837.13	0.45
		Base		99.963572	9,996,357.23	99.495201	9,949,520.10	-46,837.13	0.45
912796M97	TREASURY BILL 03/22 0.00000						10 Mar 2022		
	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
912796N54	TREASURY BILL 11/21 0.00000					0.010000	09 Nov 2021		
	0.000	Local		0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
912796N88	TREASURY BILL 11/21 0.00000						30 Nov 2021		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
912796P86	TREASURY BILL 12/21 0.00000					0.010000	28 Dec 2021		
	0.000	Local		0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
912796Q28	TREASURY BILL 05/22 0.00000					0.010000	12 May 2022		
	40,000,000.000	Local		99.991842	39,996,736.67	99.995949	39,998,379.60	1,642.93	1.82
		Base		99.991842	39,996,736.67	99.995949	39,998,379.60	1,642.93	1.82
912796Q36	TREASURY BILL 05/22 0.00000					0.010000	26 May 2022		
	30,000,000.000	Local		99.980370	29,994,111.12	99.975170	29,992,551.00	-1,560.12	1.37
		Base		99.980370	29,994,111.12	99.975170	29,992,551.00	-1,560.12	1.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796Q44	TREASURY BILL 06/22 0.00000				0.010000	02 Jun 2022		
	30,000,000.000	Local	99.977037	29,993,111.14	99.971777	29,991,533.10	-1,578.04	1.37
		Base	99.977037	29,993,111.14	99.971777	29,991,533.10	-1,578.04	1.37
912796Q51	TREASURY BILL 01/22 0.00000				0.010000	04 Jan 2022		
	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
912796R35	TREASURY BILL 06/22 0.00000					09 Jun 2022		
	20,000,000.000	Local	99.957533	19,991,506.66	99.954479	19,990,895.80	-610.86	0.91
		Base	99.957533	19,991,506.66	99.954479	19,990,895.80	-610.86	0.91
912796R43	TREASURY BILL 06/22 0.00000				0.010000	23 Jun 2022		
	33,000,000.000	Local	99.930970	32,977,220.26	99.914778	32,971,876.74	-5,343.52	1.50
		Base	99.930970	32,977,220.26	99.914778	32,971,876.74	-5,343.52	1.50
912796R50	TREASURY BILL 06/22 0.00000				0.010000	30 Jun 2022		
	10,000,000.000	Local	99.970167	9,997,016.68	99.880330	9,988,033.00	-8,983.68	0.46
		Base	99.970167	9,997,016.68	99.880330	9,988,033.00	-8,983.68	0.46
912796S67	TREASURY BILL 08/22 0.00000					04 Aug 2022		
	20,000,000.000	Local	99.752278	19,950,455.60	99.762171	19,952,434.20	1,978.60	0.91
		Base	99.752278	19,950,455.60	99.762171	19,952,434.20	1,978.60	0.91
912796T25	TREASURY BILL 03/22 0.00000				0.010000	29 Mar 2022		
	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
912796T74	TREASURY BILL 04/22 0.00000				0.010000	05 Apr 2022		
	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
912796T90	TREASURY BILL 04/22 0.00000					19 Apr 2022		
	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
912796U72	TREASURY BILL 05/22 0.00000					03 May 2022		
	10,000,000.000	Local	99.999403	9,999,940.28	99.999750	9,999,975.00	34.72	0.46
		Base	99.999403	9,999,940.28	99.999750	9,999,975.00	34.72	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
912796U80	TREASURY BILL 05/22 0.00000					10 May 2022		
	10,000,000.000	Local	99.996313	9,999,631.25	99.997417	9,999,741.70	110.45	0.46
		Base	99.996313	9,999,631.25	99.997417	9,999,741.70	110.45	0.46
912796V22	TREASURY BILL 05/22 0.00000					24 May 2022		
	20,000,000.000	Local	99.983069	19,996,613.89	99.982049	19,996,409.80	-204.09	0.91
		Base	99.983069	19,996,613.89	99.982049	19,996,409.80	-204.09	0.91
912796V30	TREASURY BILL 05/22 0.00000					31 May 2022		
	20,000,000.000	Local	99.975417	19,995,083.33	99.973618	19,994,723.60	-359.73	0.91
		Base	99.975417	19,995,083.33	99.973618	19,994,723.60	-359.73	0.91
912796V89	TREASURY BILL 06/22 0.00000					07 Jun 2022		
	20,000,000.000	Local	99.965826	19,993,165.28	99.956583	19,991,316.60	-1,848.68	0.91
		Base	99.965826	19,993,165.28	99.956583	19,991,316.60	-1,848.68	0.91
912796V97	TREASURY BILL 06/22 0.00000					14 Jun 2022		
	10,000,000.000	Local	99.947444	9,994,744.44	99.944906	9,994,490.60	-253.84	0.46
		Base	99.947444	9,994,744.44	99.944906	9,994,490.60	-253.84	0.46
912796W88	CASH MGMT BILL 07/22 0.00000					05 Jul 2022		
	10,000,000.000	Local	99.907917	9,990,791.67	99.870844	9,987,084.40	-3,707.27	0.46
		Base	99.907917	9,990,791.67	99.870844	9,987,084.40	-3,707.27	0.46
912796Y94	CASH MGMT BILL 12/21 0.00000					31 Dec 2021		
	0.000	Local	0.000000	-0.14	0.000000	0.00	0.14	0.00
		Base	0.000000	-0.14	0.000000	0.00	0.14	0.00
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	0.000	Local	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base	0.000000	-0.18	0.000000	0.00	0.18	0.00
912828WZ9	US TREASURY N/B 04/22 1.75				1.750000	30 Apr 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	10,000,000.000	Local	100.002977	10,000,297.71	99.972106	9,997,210.60	-3,087.11	0.46
		Base	100.002977	10,000,297.71	99.972106	9,997,210.60	-3,087.11	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
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	100.005314	20,001,062.87	99.912039	19,982,407.80	-18,655.07	0.91
		Base	100.005314	20,001,062.87	99.912039	19,982,407.80	-18,655.07	0.91
91282CAA9	US TREASURY FRN 07/22 VAR				0.947007	31 Jul 2022		
	5,000,000.000	Local	99.998738	4,999,936.88	100.050398	5,002,519.90	2,583.02	0.23
		Base	99.998738	4,999,936.88	100.050398	5,002,519.90	2,583.02	0.23
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022		
	10,000,000.000	Local	100.005272	10,000,527.18	99.800781	9,980,078.10	-20,449.08	0.46
		Base	100.005272	10,000,527.18	99.800781	9,980,078.10	-20,449.08	0.46
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	20,000,000.000	Local	100.006326	20,001,265.15	99.656250	19,931,250.00	-70,015.15	0.91
		Base	100.006326	20,001,265.15	99.656250	19,931,250.00	-70,015.15	0.91
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	20,000,000.000	Local	100.005698	20,001,139.53	99.523438	19,904,687.60	-96,451.93	0.91
		Base	100.005698	20,001,139.53	99.523438	19,904,687.60	-96,451.93	0.91
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	20,000,000.000	Local	99.988406	19,997,681.10	99.328125	19,865,625.00	-132,056.10	0.91
		Base	99.988406	19,997,681.10	99.328125	19,865,625.00	-132,056.10	0.91
91282CAS0	US TREASURY FRN 10/22 VAR				0.947007	31 Oct 2022		
	5,000,000.000	Local	100.000507	5,000,025.34	100.096783	5,004,839.15	4,813.81	0.23
		Base	100.000507	5,000,025.34	100.096783	5,004,839.15	4,813.81	0.23
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	20,000,000.000	Local	99.992915	19,998,583.02	99.148438	19,829,687.60	-168,895.42	0.90
		Base	99.992915	19,998,583.02	99.148438	19,829,687.60	-168,895.42	0.90
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	25,000,000.000	Local	99.980055	24,995,013.74	98.933594	24,733,398.50	-261,615.24	1.13
		Base	99.980055	24,995,013.74	98.933594	24,733,398.50	-261,615.24	1.13
91282CDE8	US TREASURY FRN 10/23 VAR				0.927007	31 Oct 2023		
	10,000,000.000	Local	99.930264	9,993,026.44	100.184057	10,018,405.70	25,379.26	0.46
		Base	99.930264	9,993,026.44	100.184057	10,018,405.70	25,379.26	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDU2	US TREASURY FRN 01/24 VAR					0.877007	31 Jan 2024		
			5,000,000.000	100.015952	5,000,797.58	100.126765	5,006,338.25	5,540.67	0.23
		Base		100.015952	5,000,797.58	100.126765	5,006,338.25	5,540.67	0.23
US DOLLAR Total									
			563,000,000.000	Local	562,818,419.74		562,018,973.94	-799,445.80	25.64
				Base	562,818,419.74		562,018,973.94	-799,445.80	25.64
FIXED INCOME Total									
			563,000,000.000	Base	562,818,419.74		562,018,973.94	-799,445.80	25.64

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								
		2,192,924,225.130	Base	2,192,652,311.99		2,191,852,866.19	-799,445.80	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-11,193,324.640	1.000000	-11,193,324.64	1.000000	-11,193,324.64	0.00	1.88
		Base		1.000000	-11,193,324.64	1.000000	-11,193,324.64	0.00	1.88
US DOLLAR Total									
			-11,193,324.640		-11,193,324.64		-11,193,324.64	0.00	1.88
		Base			-11,193,324.64		-11,193,324.64	0.00	1.88
CASH Total									
			-11,193,324.640	Base	-11,193,324.64		-11,193,324.64	0.00	1.88
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
913ETFII4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO					0.264187	31 Dec 2030		
			11,488,196.530	99.990000	11,487,047.72	100.000000	11,488,196.53	1,148.81	1.93
		Base		99.990000	11,487,047.72	100.000000	11,488,196.53	1,148.81	1.93
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010001	31 Dec 2030		
			1,698.940	99.989994	1,698.77	99.990000	1,698.77	0.00	0.00
		Base		99.989994	1,698.77	99.990000	1,698.77	0.00	0.00
US DOLLAR Total									
			11,489,895.470		11,488,746.49		11,489,895.30	1,148.81	1.93
		Base			11,488,746.49		11,489,895.30	1,148.81	1.93
CASH EQUIVALENT Total									
			11,489,895.470	Base	11,488,746.49		11,489,895.30	1,148.81	1.93
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03672TCN5	ANTELOPE VLY E KERN CA WTR AGY ANVWTR 06/37 ADJUSTABLE VAR					0.410000	01 Jun 2037		
		Local	15,775,000.000	100.000000	15,775,000.00	100.000000	15,775,000.00	0.00	2.65
Original Face:		Base	15,775,000.000	100.000000	15,775,000.00	100.000000	15,775,000.00	0.00	2.65
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR					0.460000	15 May 2031		
		Local	17,305,000.000	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	2.91
Original Face:		Base	17,305,000.000	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	2.91
05914GCF3	BALTIMORE CNTY MD BAL 03/23 FIXED 4					4.000000	24 Mar 2023		
		Local	22,850,000.000	102.825685	23,495,668.91	101.795080	23,260,175.78	-235,493.13	3.91
		Base		102.825685	23,495,668.91	101.795080	23,260,175.78	-235,493.13	3.91
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5					5.000000	15 Dec 2024		
		Local	6,595,000.000	108.823779	7,176,928.25	106.759370	7,040,780.45	-136,147.80	1.18
		Base		108.823779	7,176,928.25	106.759370	7,040,780.45	-136,147.80	1.18
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.430000	01 Jul 2029		
		Local	11,720,000.000	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.97
Original Face:		Base	11,720,000.000	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.97
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	100.277439	5,013,871.96	100.290600	5,014,530.00	658.04	0.84
		Base		100.277439	5,013,871.96	100.290600	5,014,530.00	658.04	0.84
246381RG4	DELAWARE ST DES 03/24 FIXED 5					5.000000	01 Mar 2024		
		Local	10,000,000.000	107.023373	10,702,337.30	104.939470	10,493,947.00	-208,390.30	1.77
		Base		107.023373	10,702,337.30	104.939470	10,493,947.00	-208,390.30	1.77
249164QY3	DENVER CITY CNTY CO DEN 08/23 FIXED 5					5.000000	01 Aug 2023		
		Local	20,000,000.000	103.775000	20,755,000.00	103.595040	20,719,008.00	-35,992.00	3.48
		Base		103.775000	20,755,000.00	103.595040	20,719,008.00	-35,992.00	3.48
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.440000	01 Apr 2038		
		Local	8,880,000.000	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.49
		Base		100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.49
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR					0.440000	15 Aug 2038		
		Local	5,375,000.000	100.000000	5,375,000.00	100.000000	5,375,000.00	0.00	0.90
Original Face:		Base	5,375,000.000	100.000000	5,375,000.00	100.000000	5,375,000.00	0.00	0.90

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.430000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.10
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.10
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
	15,670,000.000	Local	107.873339	16,903,752.29	105.357810	16,509,568.83	-394,183.46	2.78
		Base	107.873339	16,903,752.29	105.357810	16,509,568.83	-394,183.46	2.78
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	107.821494	21,402,566.62	105.882740	21,017,723.89	-384,842.73	3.54
		Base	107.821494	21,402,566.62	105.882740	21,017,723.89	-384,842.73	3.54
387460QF8	GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5				5.000000	01 Jun 2023		
	4,740,000.000	Local	104.315254	4,944,543.05	103.146620	4,889,149.79	-55,393.26	0.82
		Base	104.315254	4,944,543.05	103.146620	4,889,149.79	-55,393.26	0.82
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024		
	3,085,000.000	Local	105.494180	3,254,495.46	105.427280	3,252,431.59	-2,063.87	0.55
		Base	105.494180	3,254,495.46	105.427280	3,252,431.59	-2,063.87	0.55
396784QJ2	GREENWICH CT GRE 01/23 FIXED 5				5.000000	15 Jan 2023		
	5,775,000.000	Local	102.373257	5,912,055.57	102.323640	5,909,190.21	-2,865.36	0.99
		Base	102.373257	5,912,055.57	102.323640	5,909,190.21	-2,865.36	0.99
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	109.879490	5,493,974.48	107.622620	5,381,131.00	-112,843.48	0.91
		Base	109.879490	5,493,974.48	107.622620	5,381,131.00	-112,843.48	0.91
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
	2,350,000.000	Local	104.616813	2,458,495.11	103.249670	2,426,367.25	-32,127.86	0.41
		Base	104.616813	2,458,495.11	103.249670	2,426,367.25	-32,127.86	0.41
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
	2,810,000.000	Local	109.559198	3,078,613.45	107.243150	3,013,532.52	-65,080.93	0.51
		Base	109.559198	3,078,613.45	107.243150	3,013,532.52	-65,080.93	0.51
44256PA45	HOWARD CNTY MD HOW 08/23 FIXED 5				5.000000	15 Aug 2023		
	3,005,000.000	Local	103.794881	3,119,036.18	103.745090	3,117,539.95	-1,496.23	0.52
		Base	103.794881	3,119,036.18	103.745090	3,117,539.95	-1,496.23	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.460000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.36
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.36
495033FR8	KING CNTY WA SCH DIST 401 HIG KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
	750,000.000	Local	101.515468	761,366.01	101.356580	760,174.35	-1,191.66	0.13
		Base	101.515468	761,366.01	101.356580	760,174.35	-1,191.66	0.13
495033FS6	KING CNTY WA SCH DIST 401 HIG KINSCD 06/23 FIXED 4				4.000000	01 Jun 2023		
	1,670,000.000	Local	102.522241	1,712,121.43	102.150900	1,705,920.03	-6,201.40	0.29
		Base	102.522241	1,712,121.43	102.150900	1,705,920.03	-6,201.40	0.29
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	1,750,000.000	Local	103.385960	1,809,254.30	102.825730	1,799,450.28	-9,804.02	0.30
		Base	103.385960	1,809,254.30	102.825730	1,799,450.28	-9,804.02	0.30
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024		
	3,000,000.000	Local	104.205727	3,126,171.80	103.444710	3,103,341.30	-22,830.50	0.52
		Base	104.205727	3,126,171.80	103.444710	3,103,341.30	-22,830.50	0.52
495278Z48	KING CNTY WA SCH DIST 415 KEN KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
	3,650,000.000	Local	102.250158	3,732,130.76	101.385620	3,700,575.13	-31,555.63	0.62
		Base	102.250158	3,732,130.76	101.385620	3,700,575.13	-31,555.63	0.62
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	4,435,000.000	Local	103.307023	4,581,666.45	102.778570	4,558,229.58	-23,436.87	0.77
		Base	103.307023	4,581,666.45	102.778570	4,558,229.58	-23,436.87	0.77
5094264U3	LAKE CNTY OH LAK 03/23 FIXED 1.75				1.750000	30 Mar 2023		
	4,900,000.000	Local	100.378119	4,918,527.85	99.809590	4,890,669.91	-27,857.94	0.82
		Base	100.378119	4,918,527.85	99.809590	4,890,669.91	-27,857.94	0.82
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	100.310259	3,806,774.32	100.293350	3,806,132.63	-641.69	0.64
		Base	100.310259	3,806,774.32	100.293350	3,806,132.63	-641.69	0.64
545910AJ0	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.440000	15 Feb 2038		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.42
Original Face:	2,500,000.000	Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.430000	15 Feb 2038		
	24,475,000.000	Local	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.12
Original Face:	24,475,000.000	Base	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.12
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				0.460000	01 Jul 2047		
	12,340,000.000	Local	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.08
Original Face:	12,340,000.000	Base	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.08
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.440000	01 Oct 2039		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.35
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.35
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				0.460000	01 Oct 2043		
	1,100,000.000	Local	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.19
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.19
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	105.647589	1,505,478.14	103.379150	1,473,152.89	-32,325.25	0.25
		Base	105.647589	1,505,478.14	103.379150	1,473,152.89	-32,325.25	0.25
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	110.155230	3,580,044.99	105.509580	3,429,061.35	-150,983.64	0.58
		Base	110.155230	3,580,044.99	105.509580	3,429,061.35	-150,983.64	0.58
574193KM9	MARYLAND ST MDS 08/23 FIXED 5				5.000000	01 Aug 2023		
	9,850,000.000	Local	104.012335	10,245,215.02	103.623520	10,206,916.72	-38,298.30	1.72
		Base	104.012335	10,245,215.02	103.623520	10,206,916.72	-38,298.30	1.72
574193LE6	MARYLAND ST MDS 08/23 FIXED 4				4.000000	01 Aug 2023		
	10,000,000.000	Local	102.403500	10,240,349.96	102.401450	10,240,145.00	-204.96	1.72
		Base	102.403500	10,240,349.96	102.401450	10,240,145.00	-204.96	1.72
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	101.545300	6,346,581.25	101.447840	6,340,490.00	-6,091.25	1.07
		Base	101.545300	6,346,581.25	101.447840	6,340,490.00	-6,091.25	1.07
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023		
	8,730,000.000	Local	104.304467	9,105,779.97	104.272110	9,102,955.20	-2,824.77	1.53
		Base	104.304467	9,105,779.97	104.272110	9,102,955.20	-2,824.77	1.53

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
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR					0.440000	15 Nov 2034		
		Local	5,600,000.000	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	0.94
Original Face:		Base	5,600,000.000	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	0.94
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5					5.000000	01 Dec 2023		
		Local	7,075,000.000	105.076556	7,434,166.36	104.447740	7,389,677.61	-44,488.75	1.24
		Base		105.076556	7,434,166.36	104.447740	7,389,677.61	-44,488.75	1.24
64579FEB5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/33 ADJUSTABLE VAR					0.380000	01 Jul 2033		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.34
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.34
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5					5.000000	01 Mar 2024		
		Local	4,850,000.000	104.908679	5,088,070.93	104.847550	5,085,106.18	-2,964.75	0.86
		Base		104.908679	5,088,070.93	104.847550	5,085,106.18	-2,964.75	0.86
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5					5.000000	01 Feb 2025		
		Local	3,020,000.000	107.428834	3,244,350.78	106.503030	3,216,391.51	-27,959.27	0.54
		Base		107.428834	3,244,350.78	106.503030	3,216,391.51	-27,959.27	0.54
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR					0.450000	15 Mar 2024		
		Local	14,765,000.000	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.48
Original Face:		Base	14,765,000.000	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.48
677522ME1	OHIO ST OHS 08/23 FIXED 5					5.000000	01 Aug 2023		
		Local	3,350,000.000	104.042220	3,485,414.38	103.610960	3,470,967.16	-14,447.22	0.58
		Base		104.042220	3,485,414.38	103.610960	3,470,967.16	-14,447.22	0.58
679384NL7	OLATHE KS OLA 08/22 FIXED 4					4.000000	01 Aug 2022		
		Local	20,000,000.000	100.878571	20,175,714.23	100.659470	20,131,894.00	-43,820.23	3.39
		Base		100.878571	20,175,714.23	100.659470	20,131,894.00	-43,820.23	3.39
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR					0.410000	01 Jan 2039		
		Local	7,470,000.000	100.000000	7,470,000.00	100.000000	7,470,000.00	0.00	1.26
Original Face:		Base	7,470,000.000	100.000000	7,470,000.00	100.000000	7,470,000.00	0.00	1.26
7178232R8	PHILADELPHIA PA GAS WKS REVENU PHIUTL 08/31 ADJUSTABLE VAR					0.420000	01 Aug 2031		
		Local	24,995,000.000	100.000000	24,995,000.00	100.000000	24,995,000.00	0.00	4.20
Original Face:		Base	24,995,000.000	100.000000	24,995,000.00	100.000000	24,995,000.00	0.00	4.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
718814V86	PHOENIX AZ PHO 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,505,000.000	Local	103.212000	1,553,340.60	103.203870	1,553,218.24	-122.36	0.26
		Base	103.212000	1,553,340.60	103.203870	1,553,218.24	-122.36	0.26
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024		
	1,600,000.000	Local	105.523000	1,688,368.00	105.484840	1,687,757.44	-610.56	0.28
		Base	105.523000	1,688,368.00	105.484840	1,687,757.44	-610.56	0.28
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.450000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.25
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.25
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,525,000.000	Local	107.308076	4,855,690.43	104.847550	4,744,351.64	-111,338.79	0.80
		Base	107.308076	4,855,690.43	104.847550	4,744,351.64	-111,338.79	0.80
763682E64	RICHLAND CNTY SC SCH DIST 2 RICSCD 05/28 FIXED 3.15				3.150000	01 May 2028		
	4,000,000.000	Local	101.876790	4,075,071.58	101.031820	4,041,272.80	-33,798.78	0.68
		Base	101.876790	4,075,071.58	101.031820	4,041,272.80	-33,798.78	0.68
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.450000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.40
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.40
796860AX2	SAN BERNARDINO CNTY CA FLOOD C SBDWTR 08/37 ADJUSTABLE VAR				0.450000	01 Aug 2037		
	10,400,000.000	Local	100.000000	10,400,000.00	100.000000	10,400,000.00	0.00	1.75
Original Face:	10,400,000.000	Base	100.000000	10,400,000.00	100.000000	10,400,000.00	0.00	1.75
79766DLB3	SAN FRANCISCO CALIF CITY CNTY SFOAPT 05/58 ADJUSTABLE VAR				0.380000	01 May 2058		
	12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.02
Original Face:	12,000,000.000	Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.02
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	3,065,000.000	Local	104.689617	3,208,736.76	104.658340	3,207,778.12	-958.64	0.54
		Base	104.689617	3,208,736.76	104.658340	3,207,778.12	-958.64	0.54
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	4,855,000.000	Local	104.689617	5,082,680.91	104.658340	5,081,162.41	-1,518.50	0.85
		Base	104.689617	5,082,680.91	104.658340	5,081,162.41	-1,518.50	0.85

& 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
87638TDD2	TARRANT CNTY TX CULTURAL EDU F TAREDU 07/47 ADJUSTABLE VAR					0.460000	01 Jul 2047		
		Local	2,775,000.000	100.000000	2,775,000.00	100.000000	2,775,000.00	0.00	0.47
Original Face:		Base	2,775,000.000	100.000000	2,775,000.00	100.000000	2,775,000.00	0.00	0.47
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR					0.470000	01 Dec 2043		
		Local	7,700,000.000	100.000000	7,700,000.00	100.000000	7,700,000.00	0.00	1.30
Original Face:		Base	7,700,000.000	100.000000	7,700,000.00	100.000000	7,700,000.00	0.00	1.30
88675AAU0	TIGARD OR WTR SYS REVENUE TIGWTR 08/42 FIXED 5					5.000000	01 Aug 2042		
		Local	5,000,000.000	101.082593	5,054,129.64	100.897350	5,044,867.50	-9,262.14	0.85
Original Face:		Base	5,000,000.000	101.082593	5,054,129.64	100.897350	5,044,867.50	-9,262.14	0.85
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	2,040,000.000	106.733300	2,177,359.31	104.675890	2,135,388.16	-41,971.15	0.36
		Base		106.733300	2,177,359.31	104.675890	2,135,388.16	-41,971.15	0.36
93974C8D5	WASHINGTON ST WAS 07/25 FIXED 5					5.000000	01 Jul 2025		
		Local	8,000,000.000	103.845176	8,307,614.06	103.168710	8,253,496.80	-54,117.26	1.39
		Base		103.845176	8,307,614.06	103.168710	8,253,496.80	-54,117.26	1.39
93974DSA7	WASHINGTON ST WAS 07/23 FIXED 5					5.000000	01 Jul 2023		
		Local	10,525,000.000	103.439643	10,887,022.40	103.355730	10,878,190.58	-8,831.82	1.83
		Base		103.439643	10,887,022.40	103.355730	10,878,190.58	-8,831.82	1.83
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	3,985,000.000	106.588640	4,247,557.30	104.763660	4,174,831.85	-72,725.45	0.70
		Base		106.588640	4,247,557.30	104.763660	4,174,831.85	-72,725.45	0.70
97710BLW0	WISCONSIN ST HLTH EDUCTNL FA WISMED 08/34 ADJUSTABLE VAR					0.420000	15 Aug 2034		
		Local	17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	2.94
Original Face:		Base	17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	2.94
US DOLLAR Total									
		Local	562,175,000.000		574,343,088.55		571,853,642.63	-2,489,445.92	96.18
Original Face:		Base	255,465,000.000		574,343,088.55		571,853,642.63	-2,489,445.92	96.18
FIXED INCOME Total									
		Base	562,175,000.000		574,343,088.55		571,853,642.63	-2,489,445.92	96.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	255,465,000.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		562,471,570.830	Base		574,638,510.40		572,150,213.29	-2,488,297.11	100.00
	Original Face:	255,465,000.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			269,535.840	1.000000	269,535.84	1.000000	269,535.84	0.00	0.05
		Base		1.000000	269,535.84	1.000000	269,535.84	0.00	0.05
US DOLLAR Total									
			269,535.840		269,535.84		269,535.84	0.00	0.05
		Base			269,535.84		269,535.84	0.00	0.05
CASH Total									
			269,535.840	Base	269,535.84		269,535.84	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3JD3	AT+T INC					1.300000	13 Sep 2022		
			5,000,000.000	99.512500	4,975,625.00	99.512500	4,975,625.00	0.00	0.90
		Base		99.512500	4,975,625.00	99.512500	4,975,625.00	0.00	0.90
0347M3FT6	ANGLESEA FDG PLC + ANG					0.280000	27 Jun 2022		
			5,000,000.000	99.955667	4,997,783.33	99.955667	4,997,783.33	0.00	0.90
		Base		99.955667	4,997,783.33	99.955667	4,997,783.33	0.00	0.90
05333UE97	AUTOZONE INC.					0.670000	09 May 2022		
			10,000,000.000	99.985111	9,998,511.11	99.985111	9,998,511.11	0.00	1.81
		Base		99.985111	9,998,511.11	99.985111	9,998,511.11	0.00	1.81
06742XA23	BARCLAYS BK PLC					0.290000	21 Jun 2022		
			5,000,000.000	99.958917	4,997,945.83	99.958917	4,997,945.83	0.00	0.90
		Base		99.958917	4,997,945.83	99.958917	4,997,945.83	0.00	0.90
138994009	CANTOR FITZGERALD REPO REPO					0.390000	02 May 2022		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.81
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.81

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO				0.400000	09 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.81
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.81
17327BKH7	CITIGROUP GLOBAL MKTS INC S				0.230000	17 Oct 2022		
	5,000,000.000	Local	99.892028	4,994,601.39	99.892028	4,994,601.39	0.00	0.90
		Base	99.892028	4,994,601.39	99.892028	4,994,601.39	0.00	0.90
17327BLH6	CITIGROUP GLOBAL MKTS INC S				1.600000	17 Nov 2022		
	1,581,000.000	Local	99.111111	1,566,946.67	99.111111	1,566,946.67	0.00	0.28
		Base	99.111111	1,566,946.67	99.111111	1,566,946.67	0.00	0.28
17327BR56	CITIGROUP GLOBAL MKTS INC S				2.230000	05 Apr 2023		
	5,000,000.000	Local	97.900083	4,895,004.16	97.900083	4,895,004.16	0.00	0.89
		Base	97.900083	4,895,004.16	97.900083	4,895,004.16	0.00	0.89
2063C1E22	CONCORD MIN CPTL CO				0.300000	02 May 2022		
	5,000,000.000	Local	99.999167	4,999,958.33	99.999167	4,999,958.33	0.00	0.90
		Base	99.999167	4,999,958.33	99.999167	4,999,958.33	0.00	0.90
2284K1KC6	CROWN POINT CAP CO.				0.280000	12 Oct 2022		
	5,000,000.000	Local	99.872444	4,993,622.22	99.872444	4,993,622.22	0.00	0.90
		Base	99.872444	4,993,622.22	99.872444	4,993,622.22	0.00	0.90
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022		
	5,000,000.000	Local	99.912472	4,995,623.61	99.912472	4,995,623.61	0.00	0.90
		Base	99.912472	4,995,623.61	99.912472	4,995,623.61	0.00	0.90
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.999310	4,999,965.49	99.999310	4,999,965.49	0.00	0.90
		Base	99.999310	4,999,965.49	99.999310	4,999,965.49	0.00	0.90
41282KFQ6	HARLEY DAVIDSON FND CP				1.500000	24 Jun 2022		
	5,000,000.000	Local	99.775000	4,988,750.00	99.775000	4,988,750.00	0.00	0.90
		Base	99.775000	4,988,750.00	99.775000	4,988,750.00	0.00	0.90
4497W1F19	ING US FUNDING LLC				0.380000	01 Jun 2022		
	10,000,000.000	Local	99.967278	9,996,727.78	99.967278	9,996,727.78	0.00	1.81
		Base	99.967278	9,996,727.78	99.967278	9,996,727.78	0.00	1.81

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70109MEH3	PARKER HANNIFIN CORP				0.950000	17 May 2022		
	10,000,000.000	Local	99.957778	9,995,777.78	99.957778	9,995,777.78	0.00	1.81
		Base	99.957778	9,995,777.78	99.957778	9,995,777.78	0.00	1.81
979QHR003	SOUTH STREET REPO				0.290000	02 May 2022		
	33,601,561.310	Local	100.000000	33,601,561.31	100.000000	33,601,561.31	0.00	6.08
		Base	100.000000	33,601,561.31	100.000000	33,601,561.31	0.00	6.08
US DOLLAR Total								
	135,182,561.310	Local		134,998,404.01		134,998,404.01	0.00	24.42
		Base		134,998,404.01		134,998,404.01	0.00	24.42
CASH EQUIVALENT Total								
	135,182,561.310	Base		134,998,404.01		134,998,404.01	0.00	24.42
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	5,000,000.000	Local	99.925517	4,996,275.84	91.178248	4,558,912.40	-437,363.44	0.82
		Base	99.925517	4,996,275.84	91.178248	4,558,912.40	-437,363.44	0.82
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.621975	4,981,098.74	82.448156	4,122,407.80	-858,690.94	0.75
		Base	99.621975	4,981,098.74	82.448156	4,122,407.80	-858,690.94	0.75
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.989317	4,999,465.87	91.089803	4,554,490.15	-444,975.72	0.82
		Base	99.989317	4,999,465.87	91.089803	4,554,490.15	-444,975.72	0.82
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.746052	7,480,953.89	87.978880	6,598,416.00	-882,537.89	1.19
		Base	99.746052	7,480,953.89	87.978880	6,598,416.00	-882,537.89	1.19
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	5,000,000.000	Local	99.992789	4,999,639.45	97.902080	4,895,104.00	-104,535.45	0.89
		Base	99.992789	4,999,639.45	97.902080	4,895,104.00	-104,535.45	0.89

& 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
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				0.930000	04 Nov 2026		
	6,000,000.000	Local	100.000000	6,000,000.00	98.999331	5,939,959.86	-60,040.14	1.07
		Base	100.000000	6,000,000.00	98.999331	5,939,959.86	-60,040.14	1.07
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				1.210000	04 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.670277	5,033,513.85	33,513.85	0.91
		Base	100.000000	5,000,000.00	100.670277	5,033,513.85	33,513.85	0.91
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	98.202124	5,213,550.77	87.916988	4,667,512.89	-546,037.88	0.84
		Base	98.202124	5,213,550.77	87.916988	4,667,512.89	-546,037.88	0.84
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.833984	4,991,699.22	95.345287	4,767,264.35	-224,434.87	0.86
		Base	99.833984	4,991,699.22	95.345287	4,767,264.35	-224,434.87	0.86
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.638071	3,487,332.50	89.026200	3,115,917.00	-371,415.50	0.56
		Base	99.638071	3,487,332.50	89.026200	3,115,917.00	-371,415.50	0.56
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	89.409401	2,235,235.03	-264,764.97	0.40
		Base	100.000000	2,500,000.00	89.409401	2,235,235.03	-264,764.97	0.40
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	108.584444	2,714,611.09	98.221104	2,455,527.60	-259,083.49	0.44
		Base	108.584444	2,714,611.09	98.221104	2,455,527.60	-259,083.49	0.44
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.558436	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.419274	4,970,963.70	-29,036.30	0.90
		Base	100.000000	5,000,000.00	99.419274	4,970,963.70	-29,036.30	0.90
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.184000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.109378	5,005,468.90	5,468.90	0.91
		Base	100.000000	5,000,000.00	100.109378	5,005,468.90	5,468.90	0.91
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.994554	4,999,727.68	99.959662	4,997,983.10	-1,744.58	0.90
		Base	99.994554	4,999,727.68	99.959662	4,997,983.10	-1,744.58	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.925626	4,996,281.32	101.340122	5,067,006.10	70,724.78	0.92
		Base	99.925626	4,996,281.32	101.340122	5,067,006.10	70,724.78	0.92
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.938052	2,498,451.31	89.592871	2,239,821.78	-258,629.53	0.41
		Base	99.938052	2,498,451.31	89.592871	2,239,821.78	-258,629.53	0.41
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.913637	4,995,681.85	86.176899	4,308,844.95	-686,836.90	0.78
		Base	99.913637	4,995,681.85	86.176899	4,308,844.95	-686,836.90	0.78
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	4,076,845.480	Local	95.464120	3,891,924.65	89.119670	3,633,271.24	-258,653.41	0.66
Original Face:	5,000,000.000	Base	95.464120	3,891,924.65	89.119670	3,633,271.24	-258,653.41	0.66
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,952,646.170	Local	98.111389	4,859,109.97	91.135970	4,513,642.13	-345,467.84	0.82
Original Face:	5,000,000.000	Base	98.111389	4,859,109.97	91.135970	4,513,642.13	-345,467.84	0.82
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,980,893.840	Local	95.257746	4,744,687.20	90.178180	4,491,679.41	-253,007.79	0.81
Original Face:	5,000,000.000	Base	95.257746	4,744,687.20	90.178180	4,491,679.41	-253,007.79	0.81
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.89
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.89
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.159000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.091325	5,004,566.25	4,566.25	0.91
		Base	100.000000	5,000,000.00	100.091325	5,004,566.25	4,566.25	0.91
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.573214	4,978,660.72	92.033517	4,601,675.85	-376,984.87	0.83
		Base	99.573214	4,978,660.72	92.033517	4,601,675.85	-376,984.87	0.83
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.977887	4,998,894.33	97.717763	4,885,888.15	-113,006.18	0.88
		Base	99.977887	4,998,894.33	97.717763	4,885,888.15	-113,006.18	0.88

& 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
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.159002	5,007,950.12	97.541224	4,877,061.20	-130,888.92	0.88
		Base	100.159002	5,007,950.12	97.541224	4,877,061.20	-130,888.92	0.88
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	120.518677	1,494,431.59	110.429785	1,369,329.33	-125,102.26	0.25
		Base	120.518677	1,494,431.59	110.429785	1,369,329.33	-125,102.26	0.25
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				0.920000	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	94.935848	4,746,792.40	-253,207.60	0.86
		Base	100.000000	5,000,000.00	94.935848	4,746,792.40	-253,207.60	0.86
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.289446	2,482,236.15	83.239712	2,080,992.80	-401,243.35	0.38
		Base	99.289446	2,482,236.15	83.239712	2,080,992.80	-401,243.35	0.38
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				1.154140	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.528520	4,021,140.80	21,140.80	0.73
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.528520	4,021,140.80	21,140.80	0.73
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.706815	2,991,204.45	97.335233	2,920,056.99	-71,147.46	0.53
		Base	99.706815	2,991,204.45	97.335233	2,920,056.99	-71,147.46	0.53
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	95.736342	2,393,408.55	-106,591.45	0.43
		Base	100.000000	2,500,000.00	95.736342	2,393,408.55	-106,591.45	0.43
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	720,176.600	Local	101.153806	728,486.04	94.171440	678,200.67	-50,285.37	0.12
Original Face:	5,000,000.000	Base	101.153806	728,486.04	94.171440	678,200.67	-50,285.37	0.12
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	981,058.950	Local	102.395324	1,004,558.49	102.181769	1,002,463.39	-2,095.10	0.18
Original Face:	5,000,000.000	Base	102.395324	1,004,558.49	102.181769	1,002,463.39	-2,095.10	0.18
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	2,500,000.000	Local	98.385338	2,459,633.45	91.656313	2,291,407.83	-168,225.62	0.41
		Base	98.385338	2,459,633.45	91.656313	2,291,407.83	-168,225.62	0.41

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.729362	4,936,468.10	-63,531.90	0.89
		Base	100.000000	5,000,000.00	98.729362	4,936,468.10	-63,531.90	0.89
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	122.967721	7,378,063.28	98.650537	5,919,032.22	-1,459,031.06	1.07
		Base	122.967721	7,378,063.28	98.650537	5,919,032.22	-1,459,031.06	1.07
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	119.821562	4,792,862.46	102.208843	4,088,353.72	-704,508.74	0.74
		Base	119.821562	4,792,862.46	102.208843	4,088,353.72	-704,508.74	0.74
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	125.532027	2,598,512.95	101.695340	2,105,093.54	-493,419.41	0.38
		Base	125.532027	2,598,512.95	101.695340	2,105,093.54	-493,419.41	0.38
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.776000	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.049314	5,002,465.70	2,465.70	0.91
		Base	100.000000	5,000,000.00	100.049314	5,002,465.70	2,465.70	0.91
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.888846	2,497,221.15	89.013552	2,225,338.80	-271,882.35	0.40
		Base	99.888846	2,497,221.15	89.013552	2,225,338.80	-271,882.35	0.40
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.747179	3,989,887.14	91.897280	3,675,891.20	-313,995.94	0.67
		Base	99.747179	3,989,887.14	91.897280	3,675,891.20	-313,995.94	0.67
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	824,761.500	Local	102.344378	844,097.03	96.910260	799,278.51	-44,818.52	0.14
Original Face:	5,100,000.000	Base	102.344378	844,097.03	96.910260	799,278.51	-44,818.52	0.14
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				1.167860	25 Jun 2022		
	100,326.120	Local	100.000000	100,326.12	100.016590	100,342.76	16.64	0.02
Original Face:	3,000,000.000	Base	100.000000	100,326.12	100.016590	100,342.76	16.64	0.02
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	0.040	Local	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
Original Face:	1,445,000.000	Base	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00

& 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
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	380,193.010	98.804599	375,648.18	93.595440	355,843.32	-19,804.86	0.06
Original Face:		Base	2,025,000.000	98.804599	375,648.18	93.595440	355,843.32	-19,804.86	0.06
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,124,280.500	98.801283	1,110,803.56	94.611760	1,063,701.57	-47,101.99	0.19
Original Face:		Base	5,000,000.000	98.801283	1,110,803.56	94.611760	1,063,701.57	-47,101.99	0.19
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	767,067.240	101.211656	776,361.46	95.996270	736,355.94	-40,005.52	0.13
Original Face:		Base	3,000,000.000	101.211656	776,361.46	95.996270	736,355.94	-40,005.52	0.13
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	767,067.240	99.873779	766,099.04	96.297300	738,665.04	-27,434.00	0.13
Original Face:		Base	3,000,000.000	99.873779	766,099.04	96.297300	738,665.04	-27,434.00	0.13
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,533,457.980	104.297516	3,685,308.89	93.488030	3,303,360.26	-381,948.63	0.60
Original Face:		Base	4,036,000.000	104.297516	3,685,308.89	93.488030	3,303,360.26	-381,948.63	0.60
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,377,108.550	104.612700	4,579,011.43	93.866070	4,108,619.78	-470,391.65	0.74
Original Face:		Base	5,000,000.000	104.612700	4,579,011.43	93.866070	4,108,619.78	-470,391.65	0.74
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,026,491.170	100.419525	2,034,992.81	86.257070	1,747,991.91	-287,000.90	0.32
Original Face:		Base	3,015,000.000	100.419525	2,034,992.81	86.257070	1,747,991.91	-287,000.90	0.32
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
		Local	3,209,756.330	98.800101	3,171,242.50	97.560100	3,131,441.49	-39,801.01	0.57
Original Face:		Base	3,250,145.000	98.800101	3,171,242.50	97.560100	3,131,441.49	-39,801.01	0.57
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	1,472,004.910	100.682636	1,482,053.35	97.577840	1,436,350.60	-45,702.75	0.26
Original Face:		Base	1,500,000.000	100.682636	1,482,053.35	97.577840	1,436,350.60	-45,702.75	0.26
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.983795	4,999,189.75	85.707263	4,285,363.15	-713,826.60	0.78
		Base		99.983795	4,999,189.75	85.707263	4,285,363.15	-713,826.60	0.78

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	235,564.400	Local	98.434292	231,876.15	98.094820	231,076.47	-799.68	0.04
Original Face:	5,000,000.000	Base	98.434292	231,876.15	98.094820	231,076.47	-799.68	0.04
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	177,742.360	Local	101.180371	179,840.38	100.979670	179,483.65	-356.73	0.03
Original Face:	2,000,000.000	Base	101.180371	179,840.38	100.979670	179,483.65	-356.73	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	41,216.040	Local	99.463291	40,994.83	99.582220	41,043.85	49.02	0.01
Original Face:	2,000,000.000	Base	99.463291	40,994.83	99.582220	41,043.85	49.02	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	783,487.540	Local	102.028221	799,378.40	100.994380	791,278.38	-8,100.02	0.14
Original Face:	2,000,000.000	Base	102.028221	799,378.40	100.994380	791,278.38	-8,100.02	0.14
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	150,101.720	Local	100.142637	150,315.82	98.638650	148,058.31	-2,257.51	0.03
Original Face:	2,000,000.000	Base	100.142637	150,315.82	98.638650	148,058.31	-2,257.51	0.03
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	720,076.630	Local	98.778308	711,279.51	99.695440	717,883.56	6,604.05	0.13
Original Face:	5,500,000.000	Base	98.778308	711,279.51	99.695440	717,883.56	6,604.05	0.13
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	41,845.050	Local	100.932177	42,235.12	99.457592	41,618.08	-617.04	0.01
Original Face:	500,000.000	Base	100.932177	42,235.12	99.457592	41,618.08	-617.04	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,210,069.250	Local	100.474599	1,215,812.23	98.419113	1,190,939.42	-24,872.81	0.22
Original Face:	5,000,000.000	Base	100.474599	1,215,812.23	98.419113	1,190,939.42	-24,872.81	0.22
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,707,486.340	Local	103.891758	1,773,937.57	102.090909	1,743,188.33	-30,749.24	0.32
Original Face:	7,000,000.000	Base	103.891758	1,773,937.57	102.090909	1,743,188.33	-30,749.24	0.32
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,001,939.630	Local	102.000397	2,041,986.38	101.242400	2,026,811.73	-15,174.65	0.37
Original Face:	7,000,000.000	Base	102.000397	2,041,986.38	101.242400	2,026,811.73	-15,174.65	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	103,531.200	Local	104.511056	108,201.55	102.229330	105,839.25	-2,362.30	0.02
Original Face:	5,000,000.000	Base	104.511056	108,201.55	102.229330	105,839.25	-2,362.30	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,146,113.010	Local	102.045551	1,169,557.34	99.711885	1,142,810.89	-26,746.45	0.21
Original Face:	7,000,000.000	Base	102.045551	1,169,557.34	99.711885	1,142,810.89	-26,746.45	0.21
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.396950	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.709680	4,985,484.00	-14,516.00	0.90
		Base	100.000000	5,000,000.00	99.709680	4,985,484.00	-14,516.00	0.90
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	2,000,000.000	Local	94.855831	1,897,116.61	94.486490	1,889,729.80	-7,386.81	0.34
Original Face:	2,000,000.000	Base	94.855831	1,897,116.61	94.486490	1,889,729.80	-7,386.81	0.34
34528QHB3	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A2				1.154100	15 Sep 2024		
	7,700,000.000	Local	100.078125	7,706,015.63	100.079420	7,706,115.34	99.71	1.39
Original Face:	7,700,000.000	Base	100.078125	7,706,015.63	100.079420	7,706,115.34	99.71	1.39
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.800069	5,738,503.96	91.576060	5,265,623.45	-472,880.51	0.95
Original Face:	5,750,000.000	Base	99.800069	5,738,503.96	91.576060	5,265,623.45	-472,880.51	0.95
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.036900	6,122,213.98	99.252870	5,955,172.20	-167,041.78	1.08
Original Face:	6,000,000.000	Base	102.036900	6,122,213.98	99.252870	5,955,172.20	-167,041.78	1.08
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.933147	4,996,657.33	86.927420	4,346,371.00	-650,286.33	0.79
		Base	99.933147	4,996,657.33	86.927420	4,346,371.00	-650,286.33	0.79
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	96.967593	4,848,379.65	-151,620.35	0.88
		Base	100.000000	5,000,000.00	96.967593	4,848,379.65	-151,620.35	0.88
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.276344	1,263,316.13	86.944353	1,043,332.24	-219,983.89	0.19
		Base	105.276344	1,263,316.13	86.944353	1,043,332.24	-219,983.89	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				0.727081	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.733154	4,936,657.70	-63,342.30	0.89
		Base	100.000000	5,000,000.00	98.733154	4,936,657.70	-63,342.30	0.89
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				1.047081	10 Sep 2027		
	2,600,000.000	Local	99.578547	2,589,042.21	97.199367	2,527,183.54	-61,858.67	0.46
		Base	99.578547	2,589,042.21	97.199367	2,527,183.54	-61,858.67	0.46
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.306430	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.934986	4,946,749.30	-53,250.70	0.89
		Base	100.000000	5,000,000.00	98.934986	4,946,749.30	-53,250.70	0.89
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	89.240743	4,462,037.15	-537,962.85	0.81
		Base	100.000000	5,000,000.00	89.240743	4,462,037.15	-537,962.85	0.81
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	34,979.890	Local	99.971241	34,969.83	100.134370	35,026.89	57.06	0.01
Original Face:	5,000,000.000	Base	99.971241	34,969.83	100.134370	35,026.89	57.06	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	143,796.120	Local	99.843695	143,571.36	98.753000	142,002.98	-1,568.38	0.03
Original Face:	3,000,000.000	Base	99.843695	143,571.36	98.753000	142,002.98	-1,568.38	0.03
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	230,338.020	Local	96.572238	222,442.58	95.235270	219,363.04	-3,079.54	0.04
Original Face:	675,000.000	Base	96.572238	222,442.58	95.235270	219,363.04	-3,079.54	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	315,662.540	Local	100.757755	318,054.49	95.232200	300,612.38	-17,442.11	0.05
Original Face:	5,000,000.000	Base	100.757755	318,054.49	95.232200	300,612.38	-17,442.11	0.05
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	657,469.830	Local	96.221497	632,627.31	93.398220	614,065.12	-18,562.19	0.11
Original Face:	1,600,000.000	Base	96.221497	632,627.31	93.398220	614,065.12	-18,562.19	0.11
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	2,993,763.840	Local	101.310861	3,033,007.93	96.036642	2,875,110.26	-157,897.67	0.52
Original Face:	5,000,000.000	Base	101.310861	3,033,007.93	96.036642	2,875,110.26	-157,897.67	0.52

& 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
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	4,805,867.130	Local	101.913948	4,897,848.91	98.202514	4,719,482.34	-178,366.57	0.85
Original Face:	10,465,550.000	Base	101.913948	4,897,848.91	98.202514	4,719,482.34	-178,366.57	0.85
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	5,463,789.840	Local	100.563802	5,494,594.77	96.622984	5,279,276.78	-215,317.99	0.96
Original Face:	7,878,829.000	Base	100.563802	5,494,594.77	96.622984	5,279,276.78	-215,317.99	0.96
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.242430	20 Aug 2070		
	3,646,124.160	Local	103.715340	3,781,590.06	101.861220	3,713,986.55	-67,603.51	0.67
Original Face:	5,000,000.000	Base	103.715340	3,781,590.06	101.861220	3,713,986.55	-67,603.51	0.67
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.392430	20 Aug 2070		
	3,647,052.430	Local	104.746588	3,820,163.00	102.634780	3,743,144.24	-77,018.76	0.68
Original Face:	5,000,000.000	Base	104.746588	3,820,163.00	102.634780	3,743,144.24	-77,018.76	0.68
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	4,506,600.350	Local	100.651080	4,535,941.92	100.027400	4,507,835.16	-28,106.76	0.82
Original Face:	6,180,040.000	Base	100.651080	4,535,941.92	100.027400	4,507,835.16	-28,106.76	0.82
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	1,321,583.750	Local	100.525877	1,328,533.66	94.494290	1,248,821.18	-79,712.48	0.23
Original Face:	6,993,000.000	Base	100.525877	1,328,533.66	94.494290	1,248,821.18	-79,712.48	0.23
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.887042	1,498,305.63	93.426883	1,401,403.25	-96,902.38	0.25
		Base	99.887042	1,498,305.63	93.426883	1,401,403.25	-96,902.38	0.25
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.660670	4,983,033.48	95.307898	4,765,394.90	-217,638.58	0.86
		Base	99.660670	4,983,033.48	95.307898	4,765,394.90	-217,638.58	0.86
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	144.769982	1,447,699.82	108.493745	1,084,937.45	-362,762.37	0.20
		Base	144.769982	1,447,699.82	108.493745	1,084,937.45	-362,762.37	0.20
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				0.827080	10 Dec 2025		
	5,000,000.000	Local	100.130877	5,006,543.84	98.573739	4,928,686.95	-77,856.89	0.89
		Base	100.130877	5,006,543.84	98.573739	4,928,686.95	-77,856.89	0.89

& 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
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.392283	4,969,614.13	75.712758	3,785,637.90	-1,183,976.23	0.68
		Base	99.392283	4,969,614.13	75.712758	3,785,637.90	-1,183,976.23	0.68
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.731415	4,986,570.77	92.123739	4,606,186.95	-380,383.82	0.83
		Base	99.731415	4,986,570.77	92.123739	4,606,186.95	-380,383.82	0.83
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.847351	4,942,367.53	71.882000	3,594,100.00	-1,348,267.53	0.65
		Base	98.847351	4,942,367.53	71.882000	3,594,100.00	-1,348,267.53	0.65
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	102.621187	5,131,059.33	100.314622	5,015,731.10	-115,328.23	0.91
		Base	102.621187	5,131,059.33	100.314622	5,015,731.10	-115,328.23	0.91
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				0.532202	07 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.868302	4,993,415.10	-6,584.90	0.90
		Base	100.000000	5,000,000.00	99.868302	4,993,415.10	-6,584.90	0.90
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2				1.200000	23 Apr 2023		
	2,552,000.000	Local	98.995133	2,526,355.80	98.711699	2,519,122.56	-7,233.24	0.46
		Base	98.995133	2,526,355.80	98.711699	2,519,122.56	-7,233.24	0.46
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.702633	4,985,131.65	89.465978	4,473,298.90	-511,832.75	0.81
		Base	99.702633	4,985,131.65	89.465978	4,473,298.90	-511,832.75	0.81
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				1.671430	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.929702	4,996,485.10	-3,514.90	0.90
		Base	100.000000	5,000,000.00	99.929702	4,996,485.10	-3,514.90	0.90
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.698651	3,489,452.78	87.092851	3,048,249.79	-441,202.99	0.55
		Base	99.698651	3,489,452.78	87.092851	3,048,249.79	-441,202.99	0.55
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	97.584585	9,758,458.50	-241,541.50	1.77
		Base	100.000000	10,000,000.00	97.584585	9,758,458.50	-241,541.50	1.77

& 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
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.962753	4,998,137.63	90.386487	4,519,324.35	-478,813.28	0.82
		Base	99.962753	4,998,137.63	90.386487	4,519,324.35	-478,813.28	0.82
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	108.832767	5,441,638.35	92.582122	4,629,106.10	-812,532.25	0.84
		Base	108.832767	5,441,638.35	92.582122	4,629,106.10	-812,532.25	0.84
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.756031	9,975,603.07	84.097398	8,409,739.80	-1,565,863.27	1.52
		Base	99.756031	9,975,603.07	84.097398	8,409,739.80	-1,565,863.27	1.52
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.897316	4,994,865.80	86.859602	4,342,980.10	-651,885.70	0.79
		Base	99.897316	4,994,865.80	86.859602	4,342,980.10	-651,885.70	0.79
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.512000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.417000	2,008,340.00	8,340.00	0.36
		Base	100.000000	2,000,000.00	100.417000	2,008,340.00	8,340.00	0.36
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.805000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	100.281000	2,507,025.00	7,025.00	0.45
		Base	100.000000	2,500,000.00	100.281000	2,507,025.00	7,025.00	0.45
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				1.766000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.45
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.45
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				1.583000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				1.238707	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.047128	5,002,356.40	2,356.40	0.90
		Base	100.000000	5,000,000.00	100.047128	5,002,356.40	2,356.40	0.90
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.898558	4,994,927.89	83.067938	4,153,396.90	-841,530.99	0.75
		Base	99.898558	4,994,927.89	83.067938	4,153,396.90	-841,530.99	0.75

& 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
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	96.199867	4,809,993.35	-190,006.65	0.87
		Base		100.000000	5,000,000.00	96.199867	4,809,993.35	-190,006.65	0.87
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.727052	2,991,811.55	87.770560	2,633,116.80	-358,694.75	0.48
		Base		99.727052	2,991,811.55	87.770560	2,633,116.80	-358,694.75	0.48
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358					2.358000	02 Jul 2024		
		Local	4,000,000.000	100.000000	4,000,000.00	98.454772	3,938,190.88	-61,809.12	0.71
		Base		100.000000	4,000,000.00	98.454772	3,938,190.88	-61,809.12	0.71
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.965948	2,499,148.70	88.625716	2,215,642.90	-283,505.80	0.40
		Base		99.965948	2,499,148.70	88.625716	2,215,642.90	-283,505.80	0.40
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.960939	2,998,828.18	98.353753	2,950,612.59	-48,215.59	0.53
		Base		99.960939	2,998,828.18	98.353753	2,950,612.59	-48,215.59	0.53
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.907396	1,998,147.92	81.063640	1,621,272.80	-376,875.12	0.29
		Base		99.907396	1,998,147.92	81.063640	1,621,272.80	-376,875.12	0.29
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					1.079570	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.665679	4,983,283.95	-16,716.05	0.90
		Base		100.000000	5,000,000.00	99.665679	4,983,283.95	-16,716.05	0.90
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	178,192.940	99.993861	178,182.00	100.215150	178,576.32	394.32	0.03
Original Face:		Base	2,500,000.000	99.993861	178,182.00	100.215150	178,576.32	394.32	0.03
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	5,000,000.000	99.989193	4,999,459.66	97.811320	4,890,566.00	-108,893.66	0.88
Original Face:		Base	5,000,000.000	99.989193	4,999,459.66	97.811320	4,890,566.00	-108,893.66	0.88
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.989698	1,999,793.96	99.387790	1,987,755.80	-12,038.16	0.36
Original Face:		Base	2,000,000.000	99.989698	1,999,793.96	99.387790	1,987,755.80	-12,038.16	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.081276	5,204,063.78	88.478255	4,423,912.75	-780,151.03	0.80
		Base	104.081276	5,204,063.78	88.478255	4,423,912.75	-780,151.03	0.80
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.918195	4,995,909.77	88.068385	4,403,419.25	-592,490.52	0.80
		Base	99.918195	4,995,909.77	88.068385	4,403,419.25	-592,490.52	0.80
US DOLLAR Total								
	441,979,529.640	Local		446,436,506.66		417,480,048.80	-28,956,457.86	75.53
Original Face:	211,113,564.000	Base		446,436,506.66		417,480,048.80	-28,956,457.86	75.53
FIXED INCOME Total								
	441,979,529.640	Base		446,436,506.66		417,480,048.80	-28,956,457.86	75.53
Original Face:	211,113,564.000							

& 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									
		577,431,626.790	Base		581,704,446.51		552,747,988.65	-28,956,457.86	100.00
	Original Face:	211,113,564.000							

& 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								
			76,130.790	1.000000	76,130.79	1.000000	76,130.79	0.00	0.00
		Base		1.000000	76,130.79	1.000000	76,130.79	0.00	0.00
US DOLLAR Total									
			76,130.790		76,130.79		76,130.79	0.00	0.00
		Base			76,130.79		76,130.79	0.00	0.00
CASH Total									
			76,130.790	Base	76,130.79		76,130.79	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314QG52	AMAZON COM INC DISC COML					0.650000	05 Jul 2022		
			15,000,000.000	99.882639	14,982,395.83	99.882639	14,982,395.83	0.00	0.69
		Base		99.882639	14,982,395.83	99.882639	14,982,395.83	0.00	0.69
02314QG60	AMAZON COM INC DISC COML					0.520000	06 Jul 2022		
			25,000,000.000	99.904667	24,976,166.67	99.904667	24,976,166.67	0.00	1.14
		Base		99.904667	24,976,166.67	99.904667	24,976,166.67	0.00	1.14
0347M3G57	ANGLESEA FDG PLC + ANG					0.530000	05 Jul 2022		
			25,000,000.000	99.904306	24,976,076.39	99.904306	24,976,076.39	0.00	1.14
		Base		99.904306	24,976,076.39	99.904306	24,976,076.39	0.00	1.14
03785EFE9	APPLE INC					0.600000	14 Jun 2022		
			20,000,000.000	99.926667	19,985,333.34	99.926667	19,985,333.34	0.00	0.92
		Base		99.926667	19,985,333.34	99.926667	19,985,333.34	0.00	0.92
04821UEA6	ATLANTIC ASSET SECUR					0.390000	10 May 2022		
			10,000,000.000	99.990250	9,999,025.00	99.990250	9,999,025.00	0.00	0.46
		Base		99.990250	9,999,025.00	99.990250	9,999,025.00	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
05253CET9	AUST + NEW ZEA					0.385000	27 May 2022		
		Local	22,000,000.000	99.972194	21,993,882.78	99.972194	21,993,882.78	0.00	1.01
		Base		99.972194	21,993,882.78	99.972194	21,993,882.78	0.00	1.01
05333UEG1	AUTOZONE INC.					0.670000	16 May 2022		
		Local	25,000,000.000	99.972083	24,993,020.84	99.972083	24,993,020.84	0.00	1.15
		Base		99.972083	24,993,020.84	99.972083	24,993,020.84	0.00	1.15
06367CG35	BANK OF MONTREAL					0.440000	07 Jul 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
06367CNA1	BANK OF MONTREAL					0.220000	05 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15
06367CU88	BANK OF MONTREAL					0.000001	14 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
06417KG60	BANK OF NOVA SCOTIA/THE					0.160000	06 Jul 2022		
		Local	5,000,000.000	99.970667	4,998,533.33	99.970667	4,998,533.33	0.00	0.23
		Base		99.970667	4,998,533.33	99.970667	4,998,533.33	0.00	0.23
07644BFF4	BEDFORD ROW FDG CORP					0.270000	15 Jun 2022		
		Local	15,000,000.000	99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	0.69
		Base		99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	0.69
138994009	CANTOR FITZGERALD REPO REPO					0.280000	02 May 2022		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.74
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.74
138994009	CANTOR FITZGERALD REPO REPO					0.450000	05 May 2022		
		Local	24,000,000.000	100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	1.10
		Base		100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	1.10
138994009	CANTOR FITZGERALD REPO REPO					0.500000	12 May 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO					0.520000	18 May 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.69
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.69
138994009	CANTOR FITZGERALD REPO REPO					0.720000	26 May 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.69
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.69
138994009	CANTOR FITZGERALD REPO REPO					0.930000	18 Jul 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.69
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.69
14912EE94	CATERPLR FIN SRV CO.					0.400000	09 May 2022		
		Local	25,000,000.000	99.991111	24,997,777.78	99.991111	24,997,777.78	0.00	1.15
		Base		99.991111	24,997,777.78	99.991111	24,997,777.78	0.00	1.15
14912EF77	CATERPLR FIN SRV CO.					0.550000	07 Jun 2022		
		Local	25,000,000.000	99.943472	24,985,868.06	99.943472	24,985,868.06	0.00	1.14
		Base		99.943472	24,985,868.06	99.943472	24,985,868.06	0.00	1.14
19121BE54	COCA COLA COMPANY					0.350000	05 May 2022		
		Local	25,000,000.000	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	1.15
		Base		99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	1.15
24422MGC9	JOHN DEERE CAPITAL C					0.950000	12 Jul 2022		
		Local	8,000,000.000	99.810000	7,984,800.00	99.810000	7,984,800.00	0.00	0.37
		Base		99.810000	7,984,800.00	99.810000	7,984,800.00	0.00	0.37
2546R3GV0	DISNEY (WALT) CO THE					1.150000	29 Jul 2022		
		Local	25,000,000.000	99.715694	24,928,923.61	99.715694	24,928,923.61	0.00	1.14
		Base		99.715694	24,928,923.61	99.715694	24,928,923.61	0.00	1.14
2546R3JW5	DISNEY (WALT) CO THE					0.230000	30 Sep 2022		
		Local	10,000,000.000	99.902889	9,990,288.89	99.902889	9,990,288.89	0.00	0.46
		Base		99.902889	9,990,288.89	99.902889	9,990,288.89	0.00	0.46
26244JE21	DUKE ENERGY CORP					0.620000	02 May 2022		
		Local	5,000,000.000	99.998278	4,999,913.89	99.998278	4,999,913.89	0.00	0.23
		Base		99.998278	4,999,913.89	99.998278	4,999,913.89	0.00	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26244JE54	DUKE ENERGY CORP				0.610000	05 May 2022		
	15,000,000.000	Local	99.993222	14,998,983.33	99.993222	14,998,983.33	0.00	0.69
		Base	99.993222	14,998,983.33	99.993222	14,998,983.33	0.00	0.69
29101BG63	EMERSON ELECTRIC CO				0.650000	06 Jul 2022		
	15,000,000.000	Local	99.880833	14,982,125.00	99.880833	14,982,125.00	0.00	0.69
		Base	99.880833	14,982,125.00	99.880833	14,982,125.00	0.00	0.69
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	10,000,000.000	Local	99.999583	9,999,958.33	99.999583	9,999,958.33	0.00	0.46
		Base	99.999583	9,999,958.33	99.999583	9,999,958.33	0.00	0.46
30601WF12	FAIRWAY FINANCE CORP				0.400000	01 Jun 2022		
	20,000,000.000	Local	99.965556	19,993,111.11	99.965556	19,993,111.11	0.00	0.92
		Base	99.965556	19,993,111.11	99.965556	19,993,111.11	0.00	0.92
30601WFV6	FAIRWAY FINANCE CORP				0.600000	29 Jun 2022		
	10,000,000.000	Local	99.901667	9,990,166.67	99.901667	9,990,166.67	0.00	0.46
		Base	99.901667	9,990,166.67	99.901667	9,990,166.67	0.00	0.46
34108BEA9	FLORIDA PWR + LGT CO				0.400000	10 May 2022		
	8,000,000.000	Local	99.990000	7,999,200.00	99.990000	7,999,200.00	0.00	0.37
		Base	99.990000	7,999,200.00	99.990000	7,999,200.00	0.00	0.37
34108BEC5	FLORIDA PWR + LGT CO				0.380000	12 May 2022		
	27,200,000.000	Local	99.988389	27,196,841.78	99.988389	27,196,841.78	0.00	1.25
		Base	99.988389	27,196,841.78	99.988389	27,196,841.78	0.00	1.25
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST				0.000000	02 May 2022		
	50,021,657.520	Local	100.000000	50,021,657.52	100.000000	50,021,657.52	0.00	2.29
		Base	100.000000	50,021,657.52	100.000000	50,021,657.52	0.00	2.29
41282KFQ6	HARLEY DAVIDSON FND CP				1.500000	24 Jun 2022		
	10,500,000.000	Local	99.775000	10,476,375.00	99.775000	10,476,375.00	0.00	0.48
		Base	99.775000	10,476,375.00	99.775000	10,476,375.00	0.00	0.48
42786UE68	HERSHEY FOODS CORP				0.420000	06 May 2022		
	25,000,000.000	Local	99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	1.15
		Base	99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	1.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42786UE92	HERSHEY FOODS CORP				0.480000	09 May 2022		
	25,000,000.000	Local	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	1.15
		Base	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	1.15
43851UK69	HONEYWELL INTERNATN				0.160000	06 Oct 2022		
	20,000,000.000	Local	99.929778	19,985,955.55	99.929778	19,985,955.55	0.00	0.92
		Base	99.929778	19,985,955.55	99.929778	19,985,955.55	0.00	0.92
4497W1FA9	ING US FUNDING LLC				0.470000	10 Jun 2022		
	25,000,000.000	Local	99.947778	24,986,944.44	99.947778	24,986,944.44	0.00	1.14
		Base	99.947778	24,986,944.44	99.947778	24,986,944.44	0.00	1.14
47816GF87	JOHNSON + JOHNSON				0.380000	08 Jun 2022		
	25,000,000.000	Local	99.959889	24,989,972.22	99.959889	24,989,972.22	0.00	1.14
		Base	99.959889	24,989,972.22	99.959889	24,989,972.22	0.00	1.14
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	02 May 2022		
	50,018,054.600	Local	100.000000	50,018,054.60	100.000000	50,018,054.60	0.00	2.29
		Base	100.000000	50,018,054.60	100.000000	50,018,054.60	0.00	2.29
56274MEB4	MANHATTAN ASSET FDG.				0.470000	11 May 2022		
	10,000,000.000	Local	99.986944	9,998,694.44	99.986944	9,998,694.44	0.00	0.46
		Base	99.986944	9,998,694.44	99.986944	9,998,694.44	0.00	0.46
57576KEJ4	MASSACHUSETTS MUT LIFE INS CO				0.520000	18 May 2022		
	25,000,000.000	Local	99.975444	24,993,861.11	99.975444	24,993,861.11	0.00	1.15
		Base	99.975444	24,993,861.11	99.975444	24,993,861.11	0.00	1.15
57576KET2	MASSACHUSETTS MUT LIFE INS CO				0.600000	27 May 2022		
	10,000,000.000	Local	99.956667	9,995,666.67	99.956667	9,995,666.67	0.00	0.46
		Base	99.956667	9,995,666.67	99.956667	9,995,666.67	0.00	0.46
59157UEC0	METLIFE SHORT TERM FDG				0.400000	12 May 2022		
	11,350,000.000	Local	99.987778	11,348,612.78	99.987778	11,348,612.78	0.00	0.52
		Base	99.987778	11,348,612.78	99.987778	11,348,612.78	0.00	0.52
59157UG53	METLIFE SHORT TERM FDG				0.570000	05 Jul 2022		
	15,000,000.000	Local	99.897083	14,984,562.50	99.897083	14,984,562.50	0.00	0.69
		Base	99.897083	14,984,562.50	99.897083	14,984,562.50	0.00	0.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157UG53	METLIFE SHORT TERM FDG				0.610000	05 Jul 2022		
	10,400,000.000	Local	99.889861	10,388,545.56	99.889861	10,388,545.56	0.00	0.48
		Base	99.889861	10,388,545.56	99.889861	10,388,545.56	0.00	0.48
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	02 May 2022		
	25,013,341.090	Local	100.000000	25,013,341.09	100.000000	25,013,341.09	0.00	1.15
		Base	100.000000	25,013,341.09	100.000000	25,013,341.09	0.00	1.15
62455BG58	MOUNTCLIFF				0.560000	05 Jul 2022		
	25,000,000.000	Local	99.898889	24,974,722.22	99.898889	24,974,722.22	0.00	1.14
		Base	99.898889	24,974,722.22	99.898889	24,974,722.22	0.00	1.14
63307MG52	NATIONAL BK OF CANAD				0.180000	05 Jul 2022		
	25,000,000.000	Local	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	1.14
		Base	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	1.14
63763QEC7	NATIONAL SECS CLEARING				0.410000	12 May 2022		
	25,000,000.000	Local	99.987472	24,996,868.05	99.987472	24,996,868.05	0.00	1.15
		Base	99.987472	24,996,868.05	99.987472	24,996,868.05	0.00	1.15
64105HEJ7	NESTLE CAP CORP				0.470000	18 May 2022		
	25,000,000.000	Local	99.977806	24,994,451.39	99.977806	24,994,451.39	0.00	1.15
		Base	99.977806	24,994,451.39	99.977806	24,994,451.39	0.00	1.15
64951XG55	NEW YORK LFE CAP COR				0.750000	05 Jul 2022		
	20,000,000.000	Local	99.864583	19,972,916.66	99.864583	19,972,916.66	0.00	0.92
		Base	99.864583	19,972,916.66	99.864583	19,972,916.66	0.00	0.92
71344UF61	PEPSICO INC				0.530000	06 Jun 2022		
	20,000,000.000	Local	99.947000	19,989,400.00	99.947000	19,989,400.00	0.00	0.92
		Base	99.947000	19,989,400.00	99.947000	19,989,400.00	0.00	0.92
7426M5G57	PRIVATE EXP. FUNDING				0.120000	05 Jul 2022		
	25,000,000.000	Local	99.978333	24,994,583.33	99.978333	24,994,583.33	0.00	1.15
		Base	99.978333	24,994,583.33	99.978333	24,994,583.33	0.00	1.15
74271UF13	PROCTOR GAMBLE AND CO				0.410000	01 Jun 2022		
	20,000,000.000	Local	99.964694	19,992,938.89	99.964694	19,992,938.89	0.00	0.92
		Base	99.964694	19,992,938.89	99.964694	19,992,938.89	0.00	0.92

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74271UGU8	PROCTOR GAMBLE AND CO					1.000000	28 Jul 2022		
		Local	10,000,000.000	99.755556	9,975,555.56	99.755556	9,975,555.56	0.00	0.46
		Base		99.755556	9,975,555.56	99.755556	9,975,555.56	0.00	0.46
77119ME60	ROCHE HOLDING INC					0.310000	06 May 2022		
		Local	25,000,000.000	99.995694	24,998,923.61	99.995694	24,998,923.61	0.00	1.15
		Base		99.995694	24,998,923.61	99.995694	24,998,923.61	0.00	1.15
77119ME94	ROCHE HOLDING INC					0.330000	09 May 2022		
		Local	25,000,000.000	99.992667	24,998,166.67	99.992667	24,998,166.67	0.00	1.15
		Base		99.992667	24,998,166.67	99.992667	24,998,166.67	0.00	1.15
78009BFQ0	ROYAL BK OF CANADA					0.160000	24 Jun 2022		
		Local	25,000,000.000	99.976000	24,994,000.00	99.976000	24,994,000.00	0.00	1.15
		Base		99.976000	24,994,000.00	99.976000	24,994,000.00	0.00	1.15
78009BJ60	ROYAL BK OF CANADA					1.000000	06 Sep 2022		
		Local	25,000,000.000	99.644444	24,911,111.11	99.644444	24,911,111.11	0.00	1.14
		Base		99.644444	24,911,111.11	99.644444	24,911,111.11	0.00	1.14
78015M5F3	ROYAL BK CDA					0.460000	22 Aug 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.300000	05 May 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.29
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.29
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
		Local	25,000,000.000	99.999528	24,999,881.94	99.999528	24,999,881.94	0.00	1.15
		Base		99.999528	24,999,881.94	99.999528	24,999,881.94	0.00	1.15
89119BG59	TORONTO DOMINION BANK					0.530000	05 Jul 2022		
		Local	25,000,000.000	99.904306	24,976,076.39	99.904306	24,976,076.39	0.00	1.14
		Base		99.904306	24,976,076.39	99.904306	24,976,076.39	0.00	1.14
89233HE67	TOYOTA MOTOR CREDIT					0.170000	06 May 2022		
		Local	25,000,000.000	99.997639	24,999,409.72	99.997639	24,999,409.72	0.00	1.15
		Base		99.997639	24,999,409.72	99.997639	24,999,409.72	0.00	1.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233HG57	TOYOTA MOTOR CREDIT				0.140000	05 Jul 2022		
	25,000,000.000	Local	99.974722	24,993,680.56	99.974722	24,993,680.56	0.00	1.15
		Base	99.974722	24,993,680.56	99.974722	24,993,680.56	0.00	1.15
91058UE66	UNITED HEALTHCARE CO				0.500000	06 May 2022		
	25,000,000.000	Local	99.993056	24,998,263.89	99.993056	24,998,263.89	0.00	1.15
		Base	99.993056	24,998,263.89	99.993056	24,998,263.89	0.00	1.15
912796J42	TREASURY BILL 06/22 0.00000				0.295000	16 Jun 2022		
	105,000,000.000	Local	99.966854	104,965,196.52	99.966854	104,965,196.52	0.00	4.81
		Base	99.966854	104,965,196.52	99.966854	104,965,196.52	0.00	4.81
912796R43	TREASURY BILL 06/22 0.00000				0.307500	23 Jun 2022		
	120,000,000.000	Local	99.954729	119,945,675.01	99.954729	119,945,675.01	0.00	5.50
		Base	99.954729	119,945,675.01	99.954729	119,945,675.01	0.00	5.50
92344MED1	VERIZON COMMNTN INC				0.800000	13 May 2022		
	25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.15
		Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.15
92344MG56	VERIZON COMMNTN INC				1.200000	05 Jul 2022		
	10,000,000.000	Local	99.783333	9,978,333.34	99.783333	9,978,333.34	0.00	0.46
		Base	99.783333	9,978,333.34	99.783333	9,978,333.34	0.00	0.46
92646LG53	VICTORY RECEIVABLES				0.950000	05 Jul 2022		
	15,000,000.000	Local	99.828472	14,974,270.83	99.828472	14,974,270.83	0.00	0.69
		Base	99.828472	14,974,270.83	99.828472	14,974,270.83	0.00	0.69
92646LG53	VICTORY RECEIVABLES				1.010000	05 Jul 2022		
	25,000,000.000	Local	99.817639	24,954,409.72	99.817639	24,954,409.72	0.00	1.14
		Base	99.817639	24,954,409.72	99.817639	24,954,409.72	0.00	1.14
926NKW009	AMHERST PIERPONT 04/15 VAR				0.350000	05 May 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15
926NKW009	AMHERST PIERPONT 04/15 VAR				0.440000	13 May 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.37
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93114FE59	WAL MART STORES INC				0.360000	05 May 2022		
	25,000,000.000	Local	99.996000	24,999,000.00	99.996000	24,999,000.00	0.00	1.15
		Base	99.996000	24,999,000.00	99.996000	24,999,000.00	0.00	1.15
93114FE91	WAL MART STORES INC				0.370000	09 May 2022		
	15,000,000.000	Local	99.991778	14,998,766.67	99.991778	14,998,766.67	0.00	0.69
		Base	99.991778	14,998,766.67	99.991778	14,998,766.67	0.00	0.69
93114FEG5	WAL MART STORES INC				0.400000	16 May 2022		
	15,000,000.000	Local	99.983333	14,997,500.00	99.983333	14,997,500.00	0.00	0.69
		Base	99.983333	14,997,500.00	99.983333	14,997,500.00	0.00	0.69
94107NL36	WASTE MANAGEMENT INC				0.390000	03 Nov 2022		
	5,000,000.000	Local	99.798500	4,989,925.00	99.798500	4,989,925.00	0.00	0.23
		Base	99.798500	4,989,925.00	99.798500	4,989,925.00	0.00	0.23
94107PAE9	WASTE MANAGEMENT INC				0.010000	31 Aug 2022		
	11,000,000.000	Local	99.901722	10,989,189.44	99.901722	10,989,189.44	0.00	0.50
		Base	99.901722	10,989,189.44	99.901722	10,989,189.44	0.00	0.50
979QHR003	SOUTH STREET REPO				0.290000	02 May 2022		
	96,032,909.720	Local	100.000000	96,032,909.72	100.000000	96,032,909.72	0.00	4.40
		Base	100.000000	96,032,909.72	100.000000	96,032,909.72	0.00	4.40
US DOLLAR Total								
	2,183,535,962.930	Local		2,182,715,810.96		2,182,715,810.96	0.00	100.00
		Base		2,182,715,810.96		2,182,715,810.96	0.00	100.00
CASH EQUIVALENT Total								
	2,183,535,962.930	Base		2,182,715,810.96		2,182,715,810.96	0.00	100.00

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

Holdings

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

As of: *April 30, 2022* *View Date:* *May 4, 2022*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,183,612,093.720	Base	2,182,791,941.75		2,182,791,941.75	0.00	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			31,616.700	1.000000	31,616.70	1.000000	31,616.70	0.00	0.01
		Base		1.000000	31,616.70	1.000000	31,616.70	0.00	0.01
US DOLLAR Total									
			31,616.700		31,616.70		31,616.70	0.00	0.01
		Base			31,616.70		31,616.70	0.00	0.01
CASH Total									
			31,616.700		31,616.70		31,616.70	0.00	0.01
		Base			31,616.70		31,616.70	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
17327BR56	CITIGROUP GLOBAL MKTS INC S					2.230000	05 Apr 2023		
			5,000,000.000	97.900083	4,895,004.16	97.900083	4,895,004.16	0.00	2.13
		Base		97.900083	4,895,004.16	97.900083	4,895,004.16	0.00	2.13
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
			5,000,000.000	99.912472	4,995,623.61	99.912472	4,995,623.61	0.00	2.18
		Base		99.912472	4,995,623.61	99.912472	4,995,623.61	0.00	2.18
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.999310	4,999,965.49	99.999310	4,999,965.49	0.00	2.18
		Base		99.999310	4,999,965.49	99.999310	4,999,965.49	0.00	2.18
979QHR003	SOUTH STREET REPO					0.290000	02 May 2022		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.36
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.36
US DOLLAR Total									
			25,000,000.000		24,890,593.26		24,890,593.26	0.00	10.85
		Base			24,890,593.26		24,890,593.26	0.00	10.85

& 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 Total									
			25,000,000.000		24,890,593.26		24,890,593.26	0.00	10.85
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
			5,000,000.000	99.989317	4,999,465.87	91.089803	4,554,490.15	-444,975.72	1.98
		Base		99.989317	4,999,465.87	91.089803	4,554,490.15	-444,975.72	1.98
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
			5,000,000.000	99.746052	4,987,302.59	87.978880	4,398,944.00	-588,358.59	1.92
		Base		99.746052	4,987,302.59	87.978880	4,398,944.00	-588,358.59	1.92
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
			5,000,000.000	98.202124	4,910,106.21	87.916988	4,395,849.40	-514,256.81	1.92
		Base		98.202124	4,910,106.21	87.916988	4,395,849.40	-514,256.81	1.92
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
			5,000,000.000	99.833984	4,991,699.22	95.345287	4,767,264.35	-224,434.87	2.08
		Base		99.833984	4,991,699.22	95.345287	4,767,264.35	-224,434.87	2.08
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
			3,500,000.000	99.638071	3,487,332.50	89.026200	3,115,917.00	-371,415.50	1.36
		Base		99.638071	3,487,332.50	89.026200	3,115,917.00	-371,415.50	1.36
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
			2,500,000.000	100.000000	2,500,000.00	89.409401	2,235,235.03	-264,764.97	0.97
		Base		100.000000	2,500,000.00	89.409401	2,235,235.03	-264,764.97	0.97
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
			2,500,000.000	108.584444	2,714,611.09	98.221104	2,455,527.60	-259,083.49	1.07
		Base		108.584444	2,714,611.09	98.221104	2,455,527.60	-259,083.49	1.07
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.558436	08 Dec 2023		
			5,000,000.000	100.000000	5,000,000.00	99.419274	4,970,963.70	-29,036.30	2.17
		Base		100.000000	5,000,000.00	99.419274	4,970,963.70	-29,036.30	2.17

& 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
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.978367	4,998,918.35	101.044708	5,052,235.40	53,317.05	2.20
		Base		99.978367	4,998,918.35	101.044708	5,052,235.40	53,317.05	2.20
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.184000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.109378	5,005,468.90	5,468.90	2.18
		Base		100.000000	5,000,000.00	100.109378	5,005,468.90	5,468.90	2.18
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.994554	4,999,727.68	99.959662	4,997,983.10	-1,744.58	2.18
		Base		99.994554	4,999,727.68	99.959662	4,997,983.10	-1,744.58	2.18
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.925626	4,996,281.32	101.340122	5,067,006.10	70,724.78	2.21
		Base		99.925626	4,996,281.32	101.340122	5,067,006.10	70,724.78	2.21
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.938052	2,498,451.31	89.592871	2,239,821.78	-258,629.53	0.98
		Base		99.938052	2,498,451.31	89.592871	2,239,821.78	-258,629.53	0.98
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.913637	4,995,681.85	86.176899	4,308,844.95	-686,836.90	1.88
		Base		99.913637	4,995,681.85	86.176899	4,308,844.95	-686,836.90	1.88
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	4,076,845.480	95.464120	3,891,924.65	89.119670	3,633,271.24	-258,653.41	1.58
Original Face:		Base	5,000,000.000	95.464120	3,891,924.65	89.119670	3,633,271.24	-258,653.41	1.58
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	2,971,587.690	98.111390	2,915,465.98	91.135970	2,708,185.27	-207,280.71	1.18
Original Face:		Base	3,000,000.000	98.111390	2,915,465.98	91.135970	2,708,185.27	-207,280.71	1.18
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.836212	4,991,810.60	99.468362	4,973,418.10	-18,392.50	2.17
		Base		99.836212	4,991,810.60	99.468362	4,973,418.10	-18,392.50	2.17
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	3,522,266.000	103.348970	3,640,225.63	100.058790	3,524,336.74	-115,888.89	1.54
Original Face:		Base	3,522,266.000	103.348970	3,640,225.63	100.058790	3,524,336.74	-115,888.89	1.54

& 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
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.159000	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.091325	5,004,566.25	4,566.25	2.18
		Base		100.000000	5,000,000.00	100.091325	5,004,566.25	4,566.25	2.18
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.977887	4,998,894.33	97.717763	4,885,888.15	-113,006.18	2.13
		Base		99.977887	4,998,894.33	97.717763	4,885,888.15	-113,006.18	2.13
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.289446	2,482,236.15	83.239712	2,080,992.80	-401,243.35	0.91
		Base		99.289446	2,482,236.15	83.239712	2,080,992.80	-401,243.35	0.91
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					1.154140	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.528520	4,749,972.57	24,972.57	2.07
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.528520	4,749,972.57	24,972.57	2.07
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	95.736342	2,393,408.55	-106,591.45	1.04
		Base		100.000000	2,500,000.00	95.736342	2,393,408.55	-106,591.45	1.04
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.904140	15 May 2036		
		Local	170,570.560	99.914165	170,424.15	100.753296	171,855.46	1,431.31	0.07
Original Face:		Base	16,000,000.000	99.914165	170,424.15	100.753296	171,855.46	1,431.31	0.07
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	720,176.600	101.153806	728,486.04	94.171440	678,200.67	-50,285.37	0.30
Original Face:		Base	5,000,000.000	101.153806	728,486.04	94.171440	678,200.67	-50,285.37	0.30
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,434,165.500	104.073162	1,492,581.39	95.029579	1,362,881.44	-129,699.95	0.59
Original Face:		Base	10,000,000.000	104.073162	1,492,581.39	95.029579	1,362,881.44	-129,699.95	0.59
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	108.284523	2,707,113.07	110.247080	2,756,177.00	49,063.93	1.20
		Base		108.284523	2,707,113.07	110.247080	2,756,177.00	49,063.93	1.20
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	107.963156	2,699,078.91	110.315370	2,757,884.25	58,805.34	1.20
		Base		107.963156	2,699,078.91	110.315370	2,757,884.25	58,805.34	1.20

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
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	119.821562	4,792,862.46	102.208843	4,088,353.72	-704,508.74	1.78
		Base	119.821562	4,792,862.46	102.208843	4,088,353.72	-704,508.74	1.78
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.888846	2,497,221.15	89.013552	2,225,338.80	-271,882.35	0.97
		Base	99.888846	2,497,221.15	89.013552	2,225,338.80	-271,882.35	0.97
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				1.167860	25 Jun 2022		
	100,326.120	Local	100.000000	100,326.12	100.016590	100,342.76	16.64	0.04
Original Face:	3,000,000.000	Base	100.000000	100,326.12	100.016590	100,342.76	16.64	0.04
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	602,278.770	Local	100.050717	602,584.23	100.084110	602,785.35	201.12	0.26
Original Face:	2,000,000.000	Base	100.050717	602,584.23	100.084110	602,785.35	201.12	0.26
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	511,378.160	Local	99.873776	510,732.68	96.297300	492,443.36	-18,289.32	0.21
Original Face:	2,000,000.000	Base	99.873776	510,732.68	96.297300	492,443.36	-18,289.32	0.21
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.983795	2,699,562.46	85.707263	2,314,096.10	-385,466.36	1.01
		Base	99.983795	2,699,562.46	85.707263	2,314,096.10	-385,466.36	1.01
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	417,076.650	Local	100.668199	419,863.55	96.496390	402,463.91	-17,399.64	0.18
Original Face:	5,000,000.000	Base	100.668199	419,863.55	96.496390	402,463.91	-17,399.64	0.18
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	0.000	Local	0.000000	-5,715.40	0.000000	0.00	5,715.40	0.00
		Base	0.000000	-5,715.40	0.000000	0.00	5,715.40	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,175,231.310	Local	102.030072	1,199,089.35	100.994380	1,186,917.58	-12,171.77	0.52
Original Face:	3,000,000.000	Base	102.030072	1,199,089.35	100.994380	1,186,917.58	-12,171.77	0.52
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	2,965,382.870	Local	101.047728	2,996,452.03	98.123410	2,909,734.79	-86,717.24	1.27
Original Face:	5,565,000.000	Base	101.047728	2,996,452.03	98.123410	2,909,734.79	-86,717.24	1.27

& 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
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	3,451,408.370	104.994583	3,623,791.82	100.142820	3,456,337.67	-167,454.15	1.51
Original Face:		Base	4,494,000.000	104.994583	3,623,791.82	100.142820	3,456,337.67	-167,454.15	1.51
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	150,101.720	100.142637	150,315.82	98.638650	148,058.31	-2,257.51	0.06
Original Face:		Base	2,000,000.000	100.142637	150,315.82	98.638650	148,058.31	-2,257.51	0.06
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	440,122.550	100.332239	441,584.81	96.084130	422,887.92	-18,696.89	0.18
Original Face:		Base	5,000,000.000	100.332239	441,584.81	96.084130	422,887.92	-18,696.89	0.18
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	657,712.770	100.335111	659,916.84	95.136480	625,724.78	-34,192.06	0.27
Original Face:		Base	14,878,168.000	100.335111	659,916.84	95.136480	625,724.78	-34,192.06	0.27
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.196181	4,959,809.07	94.030550	4,701,527.50	-258,281.57	2.05
Original Face:		Base	5,000,000.000	99.196181	4,959,809.07	94.030550	4,701,527.50	-258,281.57	2.05
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	340,100.150	99.663132	338,954.46	98.518380	335,061.16	-3,893.30	0.15
Original Face:		Base	5,000,000.000	99.663132	338,954.46	98.518380	335,061.16	-3,893.30	0.15
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,046,071.500	103.243589	1,080,001.76	98.971032	1,035,307.76	-44,694.00	0.45
Original Face:		Base	5,000,000.000	103.243589	1,080,001.76	98.971032	1,035,307.76	-44,694.00	0.45
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,210,069.250	100.474599	1,215,812.23	98.419113	1,190,939.42	-24,872.81	0.52
Original Face:		Base	5,000,000.000	100.474599	1,215,812.23	98.419113	1,190,939.42	-24,872.81	0.52
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	240,186.700	105.419409	253,203.40	105.927230	254,423.12	1,219.72	0.11
Original Face:		Base	10,000,000.000	105.419409	253,203.40	105.927230	254,423.12	1,219.72	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	2,148,486.180	106.255292	2,282,880.26	101.552100	2,181,832.83	-101,047.43	0.95
Original Face:		Base	6,000,000.000	106.255292	2,282,880.26	101.552100	2,181,832.83	-101,047.43	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	103,531.200	104.511056	108,201.55	102.229330	105,839.25	-2,362.30	0.05
	Original Face:	Base	5,000,000.000	104.511056	108,201.55	102.229330	105,839.25	-2,362.30	0.05
34528QHB3	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A2					1.154100	15 Sep 2024		
		Local	5,000,000.000	100.078125	5,003,906.25	100.079420	5,003,971.00	64.75	2.18
	Original Face:	Base	5,000,000.000	100.078125	5,003,906.25	100.079420	5,003,971.00	64.75	2.18
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					0.727081	10 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.733154	4,936,657.70	-63,342.30	2.15
		Base		100.000000	5,000,000.00	98.733154	4,936,657.70	-63,342.30	2.15
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.306430	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.934986	4,946,749.30	-53,250.70	2.16
		Base		100.000000	5,000,000.00	98.934986	4,946,749.30	-53,250.70	2.16
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,783,517.110	94.794961	1,690,684.34	93.523570	1,668,008.87	-22,675.47	0.73
	Original Face:	Base	5,000,000.000	94.794961	1,690,684.34	93.523570	1,668,008.87	-22,675.47	0.73
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	395,018.620	99.966708	394,887.11	99.675710	393,737.61	-1,149.50	0.17
	Original Face:	Base	1,238,000.000	99.966708	394,887.11	99.675710	393,737.61	-1,149.50	0.17
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	315,662.540	100.757755	318,054.49	95.232200	300,612.38	-17,442.11	0.13
	Original Face:	Base	5,000,000.000	100.757755	318,054.49	95.232200	300,612.38	-17,442.11	0.13
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,395,011.080	101.310861	2,426,406.34	96.036642	2,300,088.22	-126,318.12	1.00
	Original Face:	Base	4,000,000.000	101.310861	2,426,406.34	96.036642	2,300,088.22	-126,318.12	1.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.887042	1,498,305.63	93.426883	1,401,403.25	-96,902.38	0.61
		Base		99.887042	1,498,305.63	93.426883	1,401,403.25	-96,902.38	0.61
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					0.827080	10 Dec 2025		
		Local	2,000,000.000	100.130877	2,002,617.54	98.573739	1,971,474.78	-31,142.76	0.86
		Base		100.130877	2,002,617.54	98.573739	1,971,474.78	-31,142.76	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
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.392282	2,484,807.06	75.712758	1,892,818.95	-591,988.11	0.82
		Base	99.392282	2,484,807.06	75.712758	1,892,818.95	-591,988.11	0.82
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.731415	4,986,570.77	92.123739	4,606,186.95	-380,383.82	2.01
		Base	99.731415	4,986,570.77	92.123739	4,606,186.95	-380,383.82	2.01
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.847351	4,942,367.53	71.882000	3,594,100.00	-1,348,267.53	1.57
		Base	98.847351	4,942,367.53	71.882000	3,594,100.00	-1,348,267.53	1.57
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				0.532202	07 Aug 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	99.868302	2,496,707.55	-3,292.45	1.09
		Base	100.000000	2,500,000.00	99.868302	2,496,707.55	-3,292.45	1.09
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.702633	4,985,131.65	89.465978	4,473,298.90	-511,832.75	1.95
		Base	99.702633	4,985,131.65	89.465978	4,473,298.90	-511,832.75	1.95
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				1.671430	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.929702	4,996,485.10	-3,514.90	2.18
		Base	100.000000	5,000,000.00	99.929702	4,996,485.10	-3,514.90	2.18
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.698651	3,489,452.78	87.092851	3,048,249.79	-441,202.99	1.33
		Base	99.698651	3,489,452.78	87.092851	3,048,249.79	-441,202.99	1.33
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.584585	4,879,229.25	-120,770.75	2.13
		Base	100.000000	5,000,000.00	97.584585	4,879,229.25	-120,770.75	2.13
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	108.832767	1,674,936.29	92.582122	1,424,838.86	-250,097.43	0.62
		Base	108.832767	1,674,936.29	92.582122	1,424,838.86	-250,097.43	0.62
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.897316	4,994,865.80	86.859602	4,342,980.10	-651,885.70	1.89
		Base	99.897316	4,994,865.80	86.859602	4,342,980.10	-651,885.70	1.89

& 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
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.512000	15 Nov 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.417000	3,012,510.00	12,510.00	1.31
		Base		100.000000	3,000,000.00	100.417000	3,012,510.00	12,510.00	1.31
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.805000	22 May 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	100.281000	2,507,025.00	7,025.00	1.09
		Base		100.000000	2,500,000.00	100.281000	2,507,025.00	7,025.00	1.09
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					1.238707	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.047128	5,002,356.40	2,356.40	2.18
		Base		100.000000	5,000,000.00	100.047128	5,002,356.40	2,356.40	2.18
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.965948	2,499,148.70	88.625716	2,215,642.90	-283,505.80	0.97
		Base		99.965948	2,499,148.70	88.625716	2,215,642.90	-283,505.80	0.97
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	178,192.940	99.993861	178,182.00	100.215150	178,576.32	394.32	0.08
Original Face:		Base	2,500,000.000	99.993861	178,182.00	100.215150	178,576.32	394.32	0.08
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	3,000,000.000	99.989193	2,999,675.79	97.811320	2,934,339.60	-65,336.19	1.28
Original Face:		Base	3,000,000.000	99.989193	2,999,675.79	97.811320	2,934,339.60	-65,336.19	1.28
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.989698	1,999,793.96	99.387790	1,987,755.80	-12,038.16	0.87
Original Face:		Base	2,000,000.000	99.989698	1,999,793.96	99.387790	1,987,755.80	-12,038.16	0.87
US DOLLAR Total									
		Local	214,986,478.390		216,520,063.57		204,542,810.62	-11,977,252.95	89.14
Original Face:		Base	162,922,434.000		216,520,063.57		204,542,810.62	-11,977,252.95	89.14
FIXED INCOME Total									
		Base	214,986,478.390		216,520,063.57		204,542,810.62	-11,977,252.95	89.14
Original Face:			162,922,434.000						

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

Books Closed

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

& 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									
		240,018,095.090	Base		241,442,273.53		229,465,020.58	-11,977,252.95	100.00
	Original Face:	162,922,434.000							

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								
			806,617.730	1.000000	806,617.73	1.000000	806,617.73	0.00	0.17
		Base		1.000000	806,617.73	1.000000	806,617.73	0.00	0.17
US DOLLAR Total									
			806,617.730		806,617.73		806,617.73	0.00	0.17
		Base			806,617.73		806,617.73	0.00	0.17
CASH Total									
			806,617.730	Base	806,617.73		806,617.73	0.00	0.17
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314QG52	AMAZON COM INC DISC COML					0.650000	05 Jul 2022		
			5,000,000.000	Local	99.882639	4,994,131.94	99.882639	4,994,131.94	0.00	1.04
		Base		99.882639	4,994,131.94	99.882639	4,994,131.94	0.00	1.04
04821UEA6	ATLANTIC ASSET SECUR					0.390000	10 May 2022		
			4,213,000.000	Local	99.990250	4,212,589.23	99.990250	4,212,589.23	0.00	0.88
		Base		99.990250	4,212,589.23	99.990250	4,212,589.23	0.00	0.88
05253CET9	AUST + NEW ZEA					0.385000	27 May 2022		
			4,350,000.000	Local	99.972194	4,348,790.46	99.972194	4,348,790.46	0.00	0.91
		Base		99.972194	4,348,790.46	99.972194	4,348,790.46	0.00	0.91
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	Local	100.951471	5,047,573.53	100.951471	5,047,573.53	0.00	1.05
		Base		100.951471	5,047,573.53	100.951471	5,047,573.53	0.00	1.05
06367CJQ1	BANK OF MONTREAL					0.430000	02 Sep 2022		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367CNA1	BANK OF MONTREAL					0.220000	05 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
06417MPH2	BANK OF NOVA SCOTIA					0.460000	11 May 2022		
		Local	2,000,000.000	100.000279	2,000,005.57	100.000279	2,000,005.57	0.00	0.42
		Base		100.000279	2,000,005.57	100.000279	2,000,005.57	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO					0.390000	02 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO					0.450000	05 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO					0.400000	09 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO					0.500000	12 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO					0.520000	18 May 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.42
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO					0.720000	26 May 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.62
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.62
14912EEA1	CATERPLR FIN SRV CO.					0.610000	10 May 2022		
		Local	5,000,000.000	99.984750	4,999,237.50	99.984750	4,999,237.50	0.00	1.04
		Base		99.984750	4,999,237.50	99.984750	4,999,237.50	0.00	1.04
14912EF10	CATERPLR FIN SRV CO.					0.530000	01 Jun 2022		
		Local	5,000,000.000	99.954361	4,997,718.05	99.954361	4,997,718.05	0.00	1.04
		Base		99.954361	4,997,718.05	99.954361	4,997,718.05	0.00	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121BE54	COCA COLA COMPANY				0.350000	05 May 2022		
	5,000,000.000	Local	99.996111	4,999,805.56	99.996111	4,999,805.56	0.00	1.04
		Base	99.996111	4,999,805.56	99.996111	4,999,805.56	0.00	1.04
19121BH10	COCA COLA COMPANY				0.120000	01 Aug 2022		
	3,000,000.000	Local	99.969333	2,999,080.00	99.969333	2,999,080.00	0.00	0.62
		Base	99.969333	2,999,080.00	99.969333	2,999,080.00	0.00	0.62
19121BJD2	COCA COLA COMPANY				0.110000	13 Sep 2022		
	10,000,000.000	Local	99.958750	9,995,875.00	99.958750	9,995,875.00	0.00	2.08
		Base	99.958750	9,995,875.00	99.958750	9,995,875.00	0.00	2.08
24422MF71	JOHN DEERE CAPITAL C				0.720000	07 Jun 2022		
	6,400,000.000	Local	99.926000	6,395,264.00	99.926000	6,395,264.00	0.00	1.33
		Base	99.926000	6,395,264.00	99.926000	6,395,264.00	0.00	1.33
2546R3FW9	DISNEY (WALT) CO THE				0.210000	30 Jun 2022		
	3,000,000.000	Local	99.965000	2,998,950.00	99.965000	2,998,950.00	0.00	0.62
		Base	99.965000	2,998,950.00	99.965000	2,998,950.00	0.00	0.62
29101BE57	EMERSON ELECTRIC CO				0.420000	05 May 2022		
	1,250,000.000	Local	99.995334	1,249,941.67	99.995334	1,249,941.67	0.00	0.26
		Base	99.995334	1,249,941.67	99.995334	1,249,941.67	0.00	0.26
29101BG71	EMERSON ELECTRIC CO				0.670000	07 Jul 2022		
	5,000,000.000	Local	99.875306	4,993,765.28	99.875306	4,993,765.28	0.00	1.04
		Base	99.875306	4,993,765.28	99.875306	4,993,765.28	0.00	1.04
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	3,000,000.000	Local	99.999583	2,999,987.50	99.999583	2,999,987.50	0.00	0.62
		Base	99.999583	2,999,987.50	99.999583	2,999,987.50	0.00	0.62
30601WF12	FAIRWAY FINANCE CORP				0.400000	01 Jun 2022		
	6,000,000.000	Local	99.965556	5,997,933.33	99.965556	5,997,933.33	0.00	1.25
		Base	99.965556	5,997,933.33	99.965556	5,997,933.33	0.00	1.25
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.999310	4,999,965.49	99.999310	4,999,965.49	0.00	1.04
		Base	99.999310	4,999,965.49	99.999310	4,999,965.49	0.00	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42786UE92	HERSHEY FOODS CORP				0.480000	09 May 2022		
	5,000,000.000	Local	99.989333	4,999,466.67	99.989333	4,999,466.67	0.00	1.04
		Base	99.989333	4,999,466.67	99.989333	4,999,466.67	0.00	1.04
46514TQB7	ISRAEL ST 05/26 1.68				1.680000	01 May 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.73
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.73
56274ME57	MANHATTAN ASSET FDG.				0.280000	05 May 2022		
	5,000,000.000	Local	99.996889	4,999,844.44	99.996889	4,999,844.44	0.00	1.04
		Base	99.996889	4,999,844.44	99.996889	4,999,844.44	0.00	1.04
57576KEJ4	MASSACHUSETTS MUT LIFE INS CO				0.520000	18 May 2022		
	5,000,000.000	Local	99.975444	4,998,772.22	99.975444	4,998,772.22	0.00	1.04
		Base	99.975444	4,998,772.22	99.975444	4,998,772.22	0.00	1.04
59157UG53	METLIFE SHORT TERM FDG				0.570000	05 Jul 2022		
	5,000,000.000	Local	99.897083	4,994,854.17	99.897083	4,994,854.17	0.00	1.04
		Base	99.897083	4,994,854.17	99.897083	4,994,854.17	0.00	1.04
59157UH11	METLIFE SHORT TERM FDG				0.800000	01 Aug 2022		
	5,000,000.000	Local	99.795556	4,989,777.78	99.795556	4,989,777.78	0.00	1.04
		Base	99.795556	4,989,777.78	99.795556	4,989,777.78	0.00	1.04
63307MEJ4	NATIONAL BK OF CANAD				0.280000	18 May 2022		
	4,500,000.000	Local	99.986778	4,499,405.00	99.986778	4,499,405.00	0.00	0.94
		Base	99.986778	4,499,405.00	99.986778	4,499,405.00	0.00	0.94
64106HE64	NESTLE FIN FRANCE S.				0.380000	06 May 2022		
	5,000,000.000	Local	99.994722	4,999,736.11	99.994722	4,999,736.11	0.00	1.04
		Base	99.994722	4,999,736.11	99.994722	4,999,736.11	0.00	1.04
64106HE98	NESTLE FIN FRANCE S.				0.420000	09 May 2022		
	5,000,000.000	Local	99.990667	4,999,533.33	99.990667	4,999,533.33	0.00	1.04
		Base	99.990667	4,999,533.33	99.990667	4,999,533.33	0.00	1.04
64951XG55	NEW YORK LFE CAP COR				0.750000	05 Jul 2022		
	5,000,000.000	Local	99.864583	4,993,229.16	99.864583	4,993,229.16	0.00	1.04
		Base	99.864583	4,993,229.16	99.864583	4,993,229.16	0.00	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71344UEX3	PEPSICO INC					0.470000	31 May 2022		
		Local	6,650,000.000	99.960833	6,647,395.42	99.960833	6,647,395.42	0.00	1.38
		Base		99.960833	6,647,395.42	99.960833	6,647,395.42	0.00	1.38
71344UHN2	PEPSICO INC					1.030000	22 Aug 2022		
		Local	10,000,000.000	99.676695	9,967,669.45	99.676695	9,967,669.45	0.00	2.08
		Base		99.676695	9,967,669.45	99.676695	9,967,669.45	0.00	2.08
74271UF13	PROCTOR GAMBLE AND CO					0.410000	01 Jun 2022		
		Local	5,000,000.000	99.964694	4,998,234.72	99.964694	4,998,234.72	0.00	1.04
		Base		99.964694	4,998,234.72	99.964694	4,998,234.72	0.00	1.04
77119ME94	ROCHE HOLDING INC					0.330000	09 May 2022		
		Local	5,000,000.000	99.992667	4,999,633.33	99.992667	4,999,633.33	0.00	1.04
		Base		99.992667	4,999,633.33	99.992667	4,999,633.33	0.00	1.04
78015M5F3	ROYAL BK CDA					0.460000	22 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
85462DFA6	STANLEY WORKS (THE)					0.700000	10 Jun 2022		
		Local	5,000,000.000	99.922222	4,996,111.11	99.922222	4,996,111.11	0.00	1.04
		Base		99.922222	4,996,111.11	99.922222	4,996,111.11	0.00	1.04
86563HE55	SUMITOMO MITSUI TRUST NY					0.240000	05 May 2022		
		Local	5,000,000.000	99.997333	4,999,866.67	99.997333	4,999,866.67	0.00	1.04
		Base		99.997333	4,999,866.67	99.997333	4,999,866.67	0.00	1.04
86565C3Y3	SUMITOMO MITSUI BKG CORP					0.200000	27 Jun 2022		
		Local	2,100,000.000	100.000000	2,099,999.99	100.000000	2,099,999.99	0.00	0.44
		Base		100.000000	2,099,999.99	100.000000	2,099,999.99	0.00	0.44
88602UE30	THUNDER BAY FNDNG LLC					0.200000	03 May 2022		
		Local	2,743,000.000	99.998889	2,742,969.52	99.998889	2,742,969.52	0.00	0.57
		Base		99.998889	2,742,969.52	99.998889	2,742,969.52	0.00	0.57
89233HE67	TOYOTA MOTOR CREDIT					0.170000	06 May 2022		
		Local	5,000,000.000	99.997639	4,999,881.94	99.997639	4,999,881.94	0.00	1.04
		Base		99.997639	4,999,881.94	99.997639	4,999,881.94	0.00	1.04

& 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
912796J42	TREASURY BILL 06/22 0.00000				0.052500	16 Jun 2022		
	25,000,000.000	Local	99.993292	24,998,322.92	99.993292	24,998,322.92	0.00	5.21
		Base	99.993292	24,998,322.92	99.993292	24,998,322.92	0.00	5.21
92646LG53	VICTORY RECEIVABLES				1.010000	05 Jul 2022		
	1,065,000.000	Local	99.817638	1,063,057.85	99.817638	1,063,057.85	0.00	0.22
		Base	99.817638	1,063,057.85	99.817638	1,063,057.85	0.00	0.22
926NKW009	AMHERST PIERPONT 04/15 VAR				0.440000	13 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.08
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.08
93114FEG5	WAL MART STORES INC				0.400000	16 May 2022		
	5,000,000.000	Local	99.983333	4,999,166.66	99.983333	4,999,166.66	0.00	1.04
		Base	99.983333	4,999,166.66	99.983333	4,999,166.66	0.00	1.04
94107NH23	WASTE MANAGEMENT INC				0.310000	02 Aug 2022		
	5,000,000.000	Local	99.919917	4,995,995.83	99.919917	4,995,995.83	0.00	1.04
		Base	99.919917	4,995,995.83	99.919917	4,995,995.83	0.00	1.04
9612C1G19	WESTPAC BANKING CORP.				0.170000	01 Jul 2022		
	3,000,000.000	Local	99.971194	2,999,135.83	99.971194	2,999,135.83	0.00	0.62
		Base	99.971194	2,999,135.83	99.971194	2,999,135.83	0.00	0.62
9612C1GF8	WESTPAC BANKING CORP.				0.190000	15 Jul 2022		
	3,250,000.000	Local	99.960417	3,248,713.54	99.960417	3,248,713.54	0.00	0.68
		Base	99.960417	3,248,713.54	99.960417	3,248,713.54	0.00	0.68
979QHR003	SOUTH STREET REPO				0.290000	02 May 2022		
	62,754,672.170	Local	100.000000	62,754,672.17	100.000000	62,754,672.17	0.00	13.07
		Base	100.000000	62,754,672.17	100.000000	62,754,672.17	0.00	13.07
US DOLLAR Total								
	327,775,672.170	Local		327,716,059.94		327,716,059.94	0.00	68.24
		Base		327,716,059.94		327,716,059.94	0.00	68.24
CASH EQUIVALENT Total								
	327,775,672.170	Base		327,716,059.94		327,716,059.94	0.00	68.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.795903	1,995,918.05	99.294587	1,985,891.74	-10,026.31	0.41
		Base		99.795903	1,995,918.05	99.294587	1,985,891.74	-10,026.31	0.41
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	2,000,000.000	99.948356	1,998,967.12	94.644254	1,892,885.08	-106,082.04	0.39
		Base		99.948356	1,998,967.12	94.644254	1,892,885.08	-106,082.04	0.39
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	2,000,000.000	99.928708	1,998,574.15	95.261363	1,905,227.26	-93,346.89	0.40
		Base		99.928708	1,998,574.15	95.261363	1,905,227.26	-93,346.89	0.40
05601XAA7	BMW VEHICLE LEASE TRUST BMWLT 2022 1 A1					0.236540	25 Jan 2023		
		Local	888,858.560	100.000000	888,858.56	99.888100	887,863.93	-994.63	0.18
Original Face:		Base	5,000,000.000	100.000000	888,858.56	99.888100	887,863.93	-994.63	0.18
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.202945	1,984,058.90	-15,941.10	0.41
		Base		100.000000	2,000,000.00	99.202945	1,984,058.90	-15,941.10	0.41
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	90.509000	1,810,180.00	-189,820.00	0.38
		Base		100.000000	2,000,000.00	90.509000	1,810,180.00	-189,820.00	0.38
06368GQ67	BANK OF MONTREAL SR UNSECURED 04/24 3.125					3.125000	25 Apr 2024		
		Local	1,240,000.000	100.000000	1,240,000.00	99.669824	1,235,905.82	-4,094.18	0.26
		Base		100.000000	1,240,000.00	99.669824	1,235,905.82	-4,094.18	0.26
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	2,000,000.000	99.930174	1,998,603.47	95.086081	1,901,721.62	-96,881.85	0.40
		Base		99.930174	1,998,603.47	95.086081	1,901,721.62	-96,881.85	0.40
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.540000	26 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.395381	1,987,907.62	-12,092.38	0.41
		Base		100.000000	2,000,000.00	99.395381	1,987,907.62	-12,092.38	0.41

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				0.900000	25 Apr 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.027000	2,000,540.00	540.00	0.42
		Base	100.000000	2,000,000.00	100.027000	2,000,540.00	540.00	0.42
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.994554	9,999,455.36	99.959662	9,995,966.20	-3,489.16	2.08
		Base	99.994554	9,999,455.36	99.959662	9,995,966.20	-3,489.16	2.08
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				0.740000	10 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.087714	1,981,754.28	-18,245.72	0.41
		Base	100.000000	2,000,000.00	99.087714	1,981,754.28	-18,245.72	0.41
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	2,000,000.000	Local	99.939723	1,998,794.46	94.513873	1,890,277.46	-108,517.00	0.39
		Base	99.939723	1,998,794.46	94.513873	1,890,277.46	-108,517.00	0.39
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	96.128519	1,922,570.38	-77,429.62	0.40
		Base	100.000000	2,000,000.00	96.128519	1,922,570.38	-77,429.62	0.40
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	2,000,000.000	Local	99.892394	1,997,847.87	94.542543	1,890,850.86	-106,997.01	0.39
		Base	99.892394	1,997,847.87	94.542543	1,890,850.86	-106,997.01	0.39
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	95.957703	1,919,154.06	-80,845.94	0.40
		Base	100.000000	2,000,000.00	95.957703	1,919,154.06	-80,845.94	0.40
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	3,000,000.000	Local	99.948794	2,998,463.81	94.563434	2,836,903.02	-161,560.79	0.59
		Base	99.948794	2,998,463.81	94.563434	2,836,903.02	-161,560.79	0.59
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	2,000,000.000	Local	99.997098	1,999,941.96	98.944580	1,978,891.60	-21,050.36	0.41
Original Face:	2,000,000.000	Base	99.997098	1,999,941.96	98.944580	1,978,891.60	-21,050.36	0.41
30231GBB7	EXXON MOBIL CORPORATION SR UNSECURED 08/22 1.902				1.902000	16 Aug 2022		
	5,924,000.000	Local	100.517143	5,954,635.53	100.076988	5,928,560.77	-26,074.76	1.23
		Base	100.517143	5,954,635.53	100.076988	5,928,560.77	-26,074.76	1.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	176,594.240	Local	100.949216	178,270.50	99.536057	175,774.94	-2,495.56	0.04
Original Face:	2,096,032.000	Base	100.949216	178,270.50	99.536057	175,774.94	-2,495.56	0.04
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	1,182,683.850	Local	100.840186	1,192,620.59	100.404887	1,187,472.38	-5,148.21	0.25
Original Face:	5,000,000.000	Base	100.840186	1,192,620.59	100.404887	1,187,472.38	-5,148.21	0.25
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	96.485322	1,929,706.44	-70,293.56	0.40
		Base	100.000000	2,000,000.00	96.485322	1,929,706.44	-70,293.56	0.40
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	1,914,144.140	Local	104.254854	1,995,588.18	99.050216	1,895,963.91	-99,624.27	0.39
Original Face:	8,645,247.000	Base	104.254854	1,995,588.18	99.050216	1,895,963.91	-99,624.27	0.39
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	615,104.860	Local	104.178110	640,804.62	99.053912	609,285.43	-31,519.19	0.13
Original Face:	4,322,624.000	Base	104.178110	640,804.62	99.053912	609,285.43	-31,519.19	0.13
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	97.877668	9,787,766.80	-212,233.20	2.04
		Base	100.000000	10,000,000.00	97.877668	9,787,766.80	-212,233.20	2.04
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	27,893.560	Local	102.518969	28,596.19	100.017290	27,898.38	-697.81	0.01
Original Face:	2,161,312.000	Base	102.518969	28,596.19	100.017290	27,898.38	-697.81	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	332,580.310	Local	101.354151	337,083.95	93.475940	310,882.57	-26,201.38	0.06
Original Face:	4,322,624.000	Base	101.354151	337,083.95	93.475940	310,882.57	-26,201.38	0.06
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	0.010	Local	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
Original Face:	8,584,720.000	Base	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	397,441.460	Local	101.268758	402,484.03	94.221880	374,476.82	-28,007.21	0.08
Original Face:	4,322,624.000	Base	101.268758	402,484.03	94.221880	374,476.82	-28,007.21	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	493,915.320	Local	100.723829	497,490.42	96.466420	476,462.43	-21,027.99	0.10
Original Face:	5,111,816.000	Base	100.723829	497,490.42	96.466420	476,462.43	-21,027.99	0.10
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	590,698.150	Local	99.813306	589,595.35	95.689470	565,235.93	-24,359.42	0.12
Original Face:	4,322,624.000	Base	99.813306	589,595.35	95.689470	565,235.93	-24,359.42	0.12
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	766,852.350	Local	101.377170	777,413.21	95.442940	731,906.43	-45,506.78	0.15
Original Face:	5,326,337.000	Base	101.377170	777,413.21	95.442940	731,906.43	-45,506.78	0.15
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	590,698.150	Local	100.180669	591,765.36	96.267780	568,652.00	-23,113.36	0.12
Original Face:	4,322,624.000	Base	100.180669	591,765.36	96.267780	568,652.00	-23,113.36	0.12
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	657,623.630	Local	100.626281	661,742.20	92.559920	608,695.91	-53,046.29	0.13
Original Face:	8,645,247.000	Base	100.626281	661,742.20	92.559920	608,695.91	-53,046.29	0.13
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	727,796.480	Local	101.439319	738,271.79	94.221880	685,743.53	-52,528.26	0.14
Original Face:	6,483,935.000	Base	101.439319	738,271.79	94.221880	685,743.53	-52,528.26	0.14
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	487,732.440	Local	99.910740	487,297.09	96.376870	470,061.26	-17,235.83	0.10
Original Face:	4,322,624.000	Base	99.910740	487,297.09	96.376870	470,061.26	-17,235.83	0.10
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	560,545.660	Local	99.667902	558,684.10	97.887740	548,705.48	-9,978.62	0.11
Original Face:	4,507,221.000	Base	99.667902	558,684.10	97.887740	548,705.48	-9,978.62	0.11
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	1,124,280.500	Local	98.801283	1,110,803.56	94.611760	1,063,701.57	-47,101.99	0.22
Original Face:	5,000,000.000	Base	98.801283	1,110,803.56	94.611760	1,063,701.57	-47,101.99	0.22
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	101,825.630	Local	98.434265	100,231.31	98.094820	99,885.67	-345.64	0.02
Original Face:	2,161,312.000	Base	98.434265	100,231.31	98.094820	99,885.67	-345.64	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	161,547.040	100.118170	161,737.94	99.514670	160,763.00	-974.94	0.03
Original Face:		Base	4,527,840.000	100.118170	161,737.94	99.514670	160,763.00	-974.94	0.03
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	17,488.210	101.238034	17,704.72	100.008570	17,489.71	-215.01	0.00
Original Face:		Base	8,645,247.000	101.238034	17,704.72	100.008570	17,489.71	-215.01	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	44,540.360	99.463228	44,301.28	99.582220	44,354.28	53.00	0.01
Original Face:		Base	2,161,312.000	99.463228	44,301.28	99.582220	44,354.28	53.00	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	166,670.000	99.979720	166,636.20	97.272020	162,123.28	-4,512.92	0.03
Original Face:		Base	2,161,312.000	99.979720	166,636.20	97.272020	162,123.28	-4,512.92	0.03
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	139,281.040	99.959621	139,224.80	98.328830	136,953.42	-2,271.38	0.03
Original Face:		Base	2,472,541.000	99.959621	139,224.80	98.328830	136,953.42	-2,271.38	0.03
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	324,416.650	100.142625	324,879.35	98.638650	320,000.20	-4,879.15	0.07
Original Face:		Base	4,322,624.000	100.142625	324,879.35	98.638650	320,000.20	-4,879.15	0.07
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	218,923.840	100.328534	219,643.08	98.982850	216,697.06	-2,946.02	0.05
Original Face:		Base	6,483,935.000	100.328534	219,643.08	98.982850	216,697.06	-2,946.02	0.05
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	768,490.240	100.048525	768,863.15	95.911050	737,067.06	-31,796.09	0.15
Original Face:		Base	5,619,411.000	100.048525	768,863.15	95.911050	737,067.06	-31,796.09	0.15
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,217,671.180	101.155968	1,231,747.07	93.944360	1,143,933.40	-87,813.67	0.24
Original Face:		Base	4,322,624.000	101.155968	1,231,747.07	93.944360	1,143,933.40	-87,813.67	0.24
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	660,588.990	100.021758	660,732.72	93.682470	618,856.08	-41,876.64	0.13
Original Face:		Base	4,322,624.000	100.021758	660,732.72	93.682470	618,856.08	-41,876.64	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	1,651,472.130	Local	100.674516	1,662,611.58	94.780180	1,565,268.26	-97,343.32	0.33
Original Face:	10,806,559.000	Base	100.674516	1,662,611.58	94.780180	1,565,268.26	-97,343.32	0.33
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	735,062.460	Local	100.430135	738,224.22	98.518380	724,171.63	-14,052.59	0.15
Original Face:	10,806,559.000	Base	100.430135	738,224.22	98.518380	724,171.63	-14,052.59	0.15
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	225,393.030	Local	100.468941	226,449.99	99.239890	223,679.80	-2,770.19	0.05
Original Face:	4,322,624.000	Base	100.468941	226,449.99	99.239890	223,679.80	-2,770.19	0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,103,307.860	Local	99.913296	1,102,351.25	93.428220	1,030,800.89	-71,550.36	0.21
Original Face:	6,483,935.000	Base	99.913296	1,102,351.25	93.428220	1,030,800.89	-71,550.36	0.21
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	850,700.340	Local	102.036990	868,029.02	99.183540	843,754.71	-24,274.31	0.18
Original Face:	6,000,000.000	Base	102.036990	868,029.02	99.183540	843,754.71	-24,274.31	0.18
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	3,481,619.960	Local	100.474598	3,498,143.67	98.419113	3,426,579.48	-71,564.19	0.71
Original Face:	14,386,036.000	Base	100.474598	3,498,143.67	98.419113	3,426,579.48	-71,564.19	0.71
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,265,316.440	Local	101.950356	1,289,994.62	98.139671	1,241,777.39	-48,217.23	0.26
Original Face:	6,483,935.000	Base	101.950356	1,289,994.62	98.139671	1,241,777.39	-48,217.23	0.26
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	283,176.660	Local	100.995594	285,995.95	98.935180	280,161.34	-5,834.61	0.06
Original Face:	33,932,595.000	Base	100.995594	285,995.95	98.935180	280,161.34	-5,834.61	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	455,318.700	Local	105.419815	479,996.13	105.927230	482,306.49	2,310.36	0.10
Original Face:	18,956,866.000	Base	105.419815	479,996.13	105.927230	482,306.49	2,310.36	0.10
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	134,257.920	Local	104.511063	140,314.38	102.229330	137,250.97	-3,063.41	0.03
Original Face:	6,483,935.000	Base	104.511063	140,314.38	102.229330	137,250.97	-3,063.41	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
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.396950	10 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.709680	1,994,193.60	-5,806.40	0.42
		Base	100.000000	2,000,000.00	99.709680	1,994,193.60	-5,806.40	0.42
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	97.549032	1,950,980.64	-49,019.36	0.41
		Base	100.000000	2,000,000.00	97.549032	1,950,980.64	-49,019.36	0.41
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				1.013111	31 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.181450	1,983,629.00	-16,371.00	0.41
		Base	100.000000	2,000,000.00	99.181450	1,983,629.00	-16,371.00	0.41
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,256,512.730	Local	101.886531	1,280,217.23	96.233430	1,209,185.30	-71,031.93	0.25
Original Face:	7,989,505.000	Base	101.886531	1,280,217.23	96.233430	1,209,185.30	-71,031.93	0.25
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	3,567,034.220	Local	94.794961	3,381,368.70	93.523570	3,336,017.75	-45,350.95	0.69
Original Face:	10,000,000.000	Base	94.794961	3,381,368.70	93.523570	3,336,017.75	-45,350.95	0.69
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	1,685,370.830	Local	97.857798	1,649,266.79	96.026230	1,618,398.07	-30,868.72	0.34
Original Face:	5,000,000.000	Base	97.857798	1,649,266.79	96.026230	1,618,398.07	-30,868.72	0.34
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	631,325.080	Local	100.757754	636,108.97	95.232200	601,224.76	-34,884.21	0.13
Original Face:	10,000,000.000	Base	100.757754	636,108.97	95.232200	601,224.76	-34,884.21	0.13
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,454,509.060	Local	96.598356	2,371,015.41	94.625040	2,322,580.18	-48,435.23	0.48
Original Face:	5,000,000.000	Base	96.598356	2,371,015.41	94.625040	2,322,580.18	-48,435.23	0.48
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	92.606384	4,630,319.20	-369,680.80	0.96
		Base	100.000000	5,000,000.00	92.606384	4,630,319.20	-369,680.80	0.96
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	99.858099	3,994,323.96	-5,676.04	0.83
		Base	100.000000	4,000,000.00	99.858099	3,994,323.96	-5,676.04	0.83

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5				2.500000	01 May 2023		
	4,000,000.000	Local	100.000000	4,000,000.00	99.682106	3,987,284.24	-12,715.76	0.83
		Base	100.000000	4,000,000.00	99.682106	3,987,284.24	-12,715.76	0.83
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	1,000,000.000	Local	99.995742	999,957.42	98.430045	984,300.45	-15,656.97	0.20
		Base	99.995742	999,957.42	98.430045	984,300.45	-15,656.97	0.20
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.584585	4,879,229.25	-120,770.75	1.02
		Base	100.000000	5,000,000.00	97.584585	4,879,229.25	-120,770.75	1.02
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				0.780019	10 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.294921	2,005,898.42	5,898.42	0.42
		Base	100.000000	2,000,000.00	100.294921	2,005,898.42	5,898.42	0.42
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	3,000,000.000	Local	99.891837	2,996,755.11	93.881336	2,816,440.08	-180,315.03	0.59
		Base	99.891837	2,996,755.11	93.881336	2,816,440.08	-180,315.03	0.59
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				1.367860	25 Jan 2029		
	585,399.250	Local	100.000002	585,399.26	97.451180	570,478.48	-14,920.78	0.12
Original Face:	2,161,312.000	Base	100.000002	585,399.26	97.451180	570,478.48	-14,920.78	0.12
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				1.238707	03 Mar 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.047128	2,000,942.56	942.56	0.42
		Base	100.000000	2,000,000.00	100.047128	2,000,942.56	942.56	0.42
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	105.873515	3,176,205.46	100.055608	3,001,668.24	-174,537.22	0.63
		Base	105.873515	3,176,205.46	100.055608	3,001,668.24	-174,537.22	0.63
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.547450	04 Mar 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	99.370925	5,962,255.50	-37,744.50	1.24
		Base	100.000000	6,000,000.00	99.370925	5,962,255.50	-37,744.50	1.24
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.528114	2,955,843.42	-44,156.58	0.62
		Base	100.000000	3,000,000.00	98.528114	2,955,843.42	-44,156.58	0.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.962118	999,621.18	98.095320	980,953.20	-18,667.98	0.20
		Base	99.962118	999,621.18	98.095320	980,953.20	-18,667.98	0.20
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	2,000,000.000	Local	99.991183	1,999,823.65	97.248561	1,944,971.22	-54,852.43	0.41
		Base	99.991183	1,999,823.65	97.248561	1,944,971.22	-54,852.43	0.41
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				0.480000	17 Jan 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.227000	2,976,810.00	-23,190.00	0.62
		Base	100.000000	3,000,000.00	99.227000	2,976,810.00	-23,190.00	0.62
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	103.253421	8,260,273.68	101.105759	8,088,460.72	-171,812.96	1.68
		Base	103.253421	8,260,273.68	101.105759	8,088,460.72	-171,812.96	1.68
95000U2B8	WELLS FARGO + COMPANY SR UNSECURED 07/22 2.625				2.625000	22 Jul 2022		
	1,328,000.000	Local	100.556575	1,335,391.32	100.217764	1,330,891.91	-4,499.41	0.28
		Base	100.556575	1,335,391.32	100.217764	1,330,891.91	-4,499.41	0.28
US DOLLAR Total								
	155,214,663.520	Local		155,657,786.79		151,696,657.09	-3,961,129.70	31.59
Original Face:	300,512,254.000	Base		155,657,786.79		151,696,657.09	-3,961,129.70	31.59
FIXED INCOME Total								
	155,214,663.520	Base		155,657,786.79		151,696,657.09	-3,961,129.70	31.59
Original Face:	300,512,254.000							

& 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									
		483,796,953.420	Base		484,180,464.46		480,219,334.76	-3,961,129.70	100.00
	Original Face:	300,512,254.000							

& 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									
			-6,022.070	Local	1.000000	-6,022.07	1.000000	-6,022.07	0.00	0.00
				Base	1.000000	-6,022.07	1.000000	-6,022.07	0.00	0.00
US DOLLAR Total										
			-6,022.070	Local		-6,022.07		-6,022.07	0.00	0.00
				Base		-6,022.07		-6,022.07	0.00	0.00
CASH Total										
			-6,022.070	Base		-6,022.07		-6,022.07	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3FG0	AT+T INC						0.440000	16 Jun 2022		
			5,000,000.000	Local	99.943778	4,997,188.89	99.943778	4,997,188.89	0.00	1.17
				Base	99.943778	4,997,188.89	99.943778	4,997,188.89	0.00	1.17
0020A3JD3	AT+T INC						1.300000	13 Sep 2022		
			5,000,000.000	Local	99.512500	4,975,625.00	99.512500	4,975,625.00	0.00	1.16
				Base	99.512500	4,975,625.00	99.512500	4,975,625.00	0.00	1.16
0347M3ET7	ANGLESEA FDG PLC + ANG						0.250000	27 May 2022		
			15,000,000.000	Local	99.981944	14,997,291.67	99.981944	14,997,291.67	0.00	3.51
				Base	99.981944	14,997,291.67	99.981944	14,997,291.67	0.00	3.51
0347M3FT6	ANGLESEA FDG PLC + ANG						0.280000	27 Jun 2022		
			15,000,000.000	Local	99.955667	14,993,350.00	99.955667	14,993,350.00	0.00	3.51
				Base	99.955667	14,993,350.00	99.955667	14,993,350.00	0.00	3.51
05253CKB1	AUST + NEW ZEA						0.230000	11 Oct 2022		
			10,000,000.000	Local	99.895861	9,989,586.11	99.895861	9,989,586.11	0.00	2.34
				Base	99.895861	9,989,586.11	99.895861	9,989,586.11	0.00	2.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17327BKH7	CITIGROUP GLOBAL MKTS INC S				0.230000	17 Oct 2022		
	10,000,000.000	Local	99.892028	9,989,202.78	99.892028	9,989,202.78	0.00	2.34
		Base	99.892028	9,989,202.78	99.892028	9,989,202.78	0.00	2.34
2063C1E22	CONCORD MIN CPTL CO				0.300000	02 May 2022		
	20,000,000.000	Local	99.999167	19,999,833.33	99.999167	19,999,833.33	0.00	4.68
		Base	99.999167	19,999,833.33	99.999167	19,999,833.33	0.00	4.68
2063C1FH8	CONCORD MIN CPTL CO				0.820000	17 Jun 2022		
	15,000,000.000	Local	99.892944	14,983,941.67	99.892944	14,983,941.67	0.00	3.50
		Base	99.892944	14,983,941.67	99.892944	14,983,941.67	0.00	3.50
2284K1GM9	CROWN POINT CAP CO.				1.220000	21 Jul 2022		
	15,000,000.000	Local	99.725500	14,958,825.00	99.725500	14,958,825.00	0.00	3.50
		Base	99.725500	14,958,825.00	99.725500	14,958,825.00	0.00	3.50
2284K1KC6	CROWN POINT CAP CO.				0.280000	12 Oct 2022		
	5,000,000.000	Local	99.872444	4,993,622.22	99.872444	4,993,622.22	0.00	1.17
		Base	99.872444	4,993,622.22	99.872444	4,993,622.22	0.00	1.17
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022		
	15,000,000.000	Local	99.912472	14,986,870.83	99.912472	14,986,870.83	0.00	3.51
		Base	99.912472	14,986,870.83	99.912472	14,986,870.83	0.00	3.51
38346MEA8	GOTHAM FDG CORP				0.510000	10 May 2022		
	4,000,000.000	Local	99.987250	3,999,490.00	99.987250	3,999,490.00	0.00	0.94
		Base	99.987250	3,999,490.00	99.987250	3,999,490.00	0.00	0.94
38346MGN8	GOTHAM FDG CORP				1.150000	22 Jul 2022		
	10,000,000.000	Local	99.738056	9,973,805.56	99.738056	9,973,805.56	0.00	2.33
		Base	99.738056	9,973,805.56	99.738056	9,973,805.56	0.00	2.33
40588MF36	HALKIN FINANCE LLC USC				0.300000	03 Jun 2022		
	15,000,000.000	Local	99.972500	14,995,875.00	99.972500	14,995,875.00	0.00	3.51
		Base	99.972500	14,995,875.00	99.972500	14,995,875.00	0.00	3.51
40588MFV4	HALKIN FINANCE LLC USC				0.370000	29 Jun 2022		
	15,000,000.000	Local	99.939361	14,990,904.16	99.939361	14,990,904.16	0.00	3.51
		Base	99.939361	14,990,904.16	99.939361	14,990,904.16	0.00	3.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41282KEL8	HARLEY DAVIDSON FND CP				1.360000	20 May 2022		
	15,000,000.000	Local	99.928222	14,989,233.33	99.928222	14,989,233.33	0.00	3.51
		Base	99.928222	14,989,233.33	99.928222	14,989,233.33	0.00	3.51
41282KFG8	HARLEY DAVIDSON FND CP				1.100000	16 Jun 2022		
	10,000,000.000	Local	99.859444	9,985,944.44	99.859444	9,985,944.44	0.00	2.34
		Base	99.859444	9,985,944.44	99.859444	9,985,944.44	0.00	2.34
41282KFQ6	HARLEY DAVIDSON FND CP				1.500000	24 Jun 2022		
	10,000,000.000	Local	99.775000	9,977,500.00	99.775000	9,977,500.00	0.00	2.33
		Base	99.775000	9,977,500.00	99.775000	9,977,500.00	0.00	2.33
43851UL76	HONEYWELL INTERNATN				0.205000	07 Nov 2022		
	15,000,000.000	Local	99.891806	14,983,770.83	99.891806	14,983,770.83	0.00	3.50
		Base	99.891806	14,983,770.83	99.891806	14,983,770.83	0.00	3.50
4499929H1	ILA FINANCIAL SQUARE GOVT				0.313097	31 Dec 2030		
	83,390,416.080	Local	100.000000	83,390,416.08	100.000000	83,390,416.08	0.00	19.50
		Base	100.000000	83,390,416.08	100.000000	83,390,416.08	0.00	19.50
62455BJD8	MOUNTCLIFF				0.460000	13 Sep 2022		
	15,000,000.000	Local	99.827500	14,974,125.00	99.827500	14,974,125.00	0.00	3.50
		Base	99.827500	14,974,125.00	99.827500	14,974,125.00	0.00	3.50
63763QEB9	NATIONAL SECS CLEARING				0.400000	11 May 2022		
	15,000,000.000	Local	99.988889	14,998,333.33	99.988889	14,998,333.33	0.00	3.51
		Base	99.988889	14,998,333.33	99.988889	14,998,333.33	0.00	3.51
67983UJC8	OLD LINE FUNDING LLC				0.330000	12 Sep 2022		
	6,100,000.000	Local	99.877167	6,092,507.16	99.877167	6,092,507.16	0.00	1.43
		Base	99.877167	6,092,507.16	99.877167	6,092,507.16	0.00	1.43
70109MEH3	PARKER HANNIFIN CORP				0.950000	17 May 2022		
	15,000,000.000	Local	99.957778	14,993,666.67	99.957778	14,993,666.67	0.00	3.51
		Base	99.957778	14,993,666.67	99.957778	14,993,666.67	0.00	3.51
84262MES3	SOUTHERN COMPANY				0.900000	26 May 2022		
	15,000,000.000	Local	99.937500	14,990,625.00	99.937500	14,990,625.00	0.00	3.51
		Base	99.937500	14,990,625.00	99.937500	14,990,625.00	0.00	3.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85520ME33	STARBIRD FDG. CORP				0.320000	03 May 2022		
	5,000,000.000	Local	99.998222	4,999,911.11	99.998222	4,999,911.11	0.00	1.17
		Base	99.998222	4,999,911.11	99.998222	4,999,911.11	0.00	1.17
91512DEC1	BOARD OF RGTS UNVST TX				0.470000	12 May 2022		
	10,000,000.000	Local	99.985639	9,998,563.89	99.985639	9,998,563.89	0.00	2.34
		Base	99.985639	9,998,563.89	99.985639	9,998,563.89	0.00	2.34
92646LF88	VICTORY RECEIVABLES				0.700000	08 Jun 2022		
	10,000,000.000	Local	99.926111	9,992,611.11	99.926111	9,992,611.11	0.00	2.34
		Base	99.926111	9,992,611.11	99.926111	9,992,611.11	0.00	2.34
92646LG12	VICTORY RECEIVABLES				1.000000	01 Jul 2022		
	15,000,000.000	Local	99.830556	14,974,583.33	99.830556	14,974,583.33	0.00	3.50
		Base	99.830556	14,974,583.33	99.830556	14,974,583.33	0.00	3.50
US DOLLAR Total								
	413,490,416.080	Local		413,167,203.50		413,167,203.50	0.00	96.64
		Base		413,167,203.50		413,167,203.50	0.00	96.64
CASH EQUIVALENT Total								
	413,490,416.080	Base		413,167,203.50		413,167,203.50	0.00	96.64
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	14,367,269.890	Local	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.36
		Base	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.36
US DOLLAR Total								
	14,367,269.890	Local		14,366,983.37		14,367,269.89	286.52	3.36
		Base		14,366,983.37		14,367,269.89	286.52	3.36
EQUITY Total								
	14,367,269.890	Base		14,366,983.37		14,367,269.89	286.52	3.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
912796ZX0	CASH MGMT BILL 12/21 0.00000						15 Dec 2021		
		0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
			Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
US DOLLAR Total									
			Local		-0.07		0.00	0.07	0.00
			Base		-0.07		0.00	0.07	0.00
FIXED INCOME Total									
		0.000	Base		-0.07		0.00	0.07	0.00

& 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								
		427,851,663.900	Base	427,528,164.73		427,528,451.32	286.59	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-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	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.313097	31 Dec 2030		
		55,693.800	Local	100.000000	55,693.80	100.000000	55,693.80	0.00	0.35
			Base	100.000000	55,693.80	100.000000	55,693.80	0.00	0.35
US DOLLAR Total									
		55,693.800	Local		55,693.80		55,693.80	0.00	0.35
			Base		55,693.80		55,693.80	0.00	0.35
CASH EQUIVALENT Total									
		55,693.800	Base		55,693.80		55,693.80	0.00	0.35
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		37,173.000	Local	400.599473	14,891,484.20	412.000000	15,315,276.00	423,791.80	97.01
			Base	400.599473	14,891,484.20	412.000000	15,315,276.00	423,791.80	97.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
			1,100.000	409.474500	450,421.95	378.700000	416,570.00	-33,851.95	2.64
		Base		409.474500	450,421.95	378.700000	416,570.00	-33,851.95	2.64
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			205.510	0.996205	204.73	1.000000	205.51	0.78	0.00
		Base		0.996205	204.73	1.000000	205.51	0.78	0.00
US DOLLAR Total									
			38,478.510		15,342,110.88		15,732,051.51	389,940.63	99.65
		Base			15,342,110.88		15,732,051.51	389,940.63	99.65
EQUITY Total									
			38,478.510	Base	15,342,110.88		15,732,051.51	389,940.63	99.65

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									
		94,172.300	Base		15,397,804.67		15,787,745.30	389,940.63	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.313097	31 Dec 2030		
		Local	16,261.560	100.000000	16,261.56	100.000000	16,261.56	0.00	0.25
		Base		100.000000	16,261.56	100.000000	16,261.56	0.00	0.25
US DOLLAR Total									
		Local	16,261.560		16,261.56		16,261.56	0.00	0.25
		Base			16,261.56		16,261.56	0.00	0.25
CASH EQUIVALENT Total									
		Base	16,261.560		16,261.56		16,261.56	0.00	0.25
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	13,458.000	449.814803	6,053,607.62	455.830000	6,134,560.14	80,952.52	93.84
		Base		449.814803	6,053,607.62	455.830000	6,134,560.14	80,952.52	93.84
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	2,290.000	179.496480	411,046.94	168.780000	386,506.20	-24,540.74	5.91
		Base		179.496480	411,046.94	168.780000	386,506.20	-24,540.74	5.91
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	148.450	0.996228	147.89	1.000000	148.45	0.56	0.00
		Base		0.996228	147.89	1.000000	148.45	0.56	0.00
US DOLLAR Total									
		Local	15,896.450		6,464,802.45		6,521,214.79	56,412.34	99.75
		Base			6,464,802.45		6,521,214.79	56,412.34	99.75
EQUITY Total									
		Base	15,896.450		6,464,802.45		6,521,214.79	56,412.34	99.75

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		32,158.010	Base	6,481,064.01		6,537,476.35	56,412.34	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					0.313097	31 Dec 2030		
		598.700	Local	100.000000	598.70	100.000000	598.70	0.00	0.01
			Base	100.000000	598.70	100.000000	598.70	0.00	0.01
US DOLLAR Total									
		598.700	Local		598.70		598.70	0.00	0.01
			Base		598.70		598.70	0.00	0.01
CASH EQUIVALENT Total									
		598.700	Base		598.70		598.70	0.00	0.01
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		35,509.000	Local	100.056393	3,552,902.46	99.420000	3,530,304.78	-22,597.68	82.74
			Base	100.056393	3,552,902.46	99.420000	3,530,304.78	-22,597.68	82.74
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		4,030.000	Local	195.648447	788,463.24	182.510000	735,515.30	-52,947.94	17.24
			Base	195.648447	788,463.24	182.510000	735,515.30	-52,947.94	17.24
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		235.520	Local	0.997580	234.95	1.000000	235.52	0.57	0.01
			Base	0.997580	234.95	1.000000	235.52	0.57	0.01
US DOLLAR Total									
		39,774.520	Local		4,341,600.65		4,266,055.60	-75,545.05	99.99
			Base		4,341,600.65		4,266,055.60	-75,545.05	99.99
EQUITY Total									
		39,774.520	Base		4,341,600.65		4,266,055.60	-75,545.05	99.99

& 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

& 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								
		40,373.220	Base	4,342,199.35		4,266,654.30	-75,545.05	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					1.000000	31 Dec 2030		
			1,472.570	100.000000	1,472.57	100.000000	1,472.57	0.00	0.01
		Base		100.000000	1,472.57	100.000000	1,472.57	0.00	0.01
US DOLLAR Total									
			1,472.570		1,472.57		1,472.57	0.00	0.01
		Base			1,472.57		1,472.57	0.00	0.01
CASH EQUIVALENT Total									
			1,472.570		1,472.57		1,472.57	0.00	0.01
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			120,664.000	114.602483	13,828,394.06	102.870000	12,412,705.68	-1,415,688.38	70.98
		Base		114.602483	13,828,394.06	102.870000	12,412,705.68	-1,415,688.38	70.98
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			35,300.000	28.690257	1,012,766.08	26.690000	942,157.00	-70,609.08	5.39
		Base		28.690257	1,012,766.08	26.690000	942,157.00	-70,609.08	5.39
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
			54,225.000	80.579582	4,369,427.86	76.190000	4,131,402.75	-238,025.11	23.62
		Base		80.579582	4,369,427.86	76.190000	4,131,402.75	-238,025.11	23.62
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.00
		Base		0.996239	288.72	1.000000	289.81	1.09	0.00
US DOLLAR Total									
			210,478.810		19,210,876.72		17,486,555.24	-1,724,321.48	99.99
		Base			19,210,876.72		17,486,555.24	-1,724,321.48	99.99

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		210,478.810	Base		19,210,876.72		17,486,555.24	-1,724,321.48	99.99

& 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									
		211,951.380	Base		19,212,349.29		17,488,027.81	-1,724,321.48	100.00

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

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-780.710	Local	-780.71	-780.71	0.00	0.00		0.00
		Base	-780.71	-780.71	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	22,665,140.750	Local	22,665,140.75	22,665,140.75	2.11	0.00		0.00
		Base	22,665,140.75	22,665,140.75	2.11	0.00	0.00	0.00
EQUITY								
	21,010,818.000	Local	787,156,757.37	1,050,108,751.48	97.89	262,951,994.11		262,951,994.11
		Base	787,156,757.37	1,050,108,751.48	97.89	262,951,994.11	0.00	262,951,994.11
US DOLLAR Total								
	43,675,178.040	Local	809,821,117.41	1,072,773,111.52	100.00	262,951,994.11		262,951,994.11
		Base	809,821,117.41	1,072,773,111.52	100.00	262,951,994.11	0.00	262,951,994.11
FUND Total								
	43,675,178.040	Base	809,821,117.41	1,072,773,111.52	100.00	262,951,994.11	0.00	262,951,994.11

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								
	2,859.110	Local	2,859.11	2,859.11	0.00	0.00		0.00
		Base	2,859.11	2,859.11	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,123,244.830	Local	2,123,244.83	2,123,244.83	0.30	0.00		0.00
		Base	2,123,244.83	2,123,244.83	0.30	0.00	0.00	0.00
EQUITY								
	24,022,616.030	Local	561,095,517.12	698,389,954.43	99.70	137,294,437.31		137,294,437.31
		Base	561,095,517.12	698,389,954.43	99.70	137,294,437.31	0.00	137,294,437.31
US DOLLAR Total								
	26,148,719.970	Local	563,221,621.06	700,516,058.37	100.00	137,294,437.31		137,294,437.31
		Base	563,221,621.06	700,516,058.37	100.00	137,294,437.31	0.00	137,294,437.31
FUND Total								
	26,148,719.970	Base	563,221,621.06	700,516,058.37	100.00	137,294,437.31	0.00	137,294,437.31

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								
	39,535.010	Local	39,535.01	39,535.01	0.00	0.00		0.00
		Base	39,535.01	39,535.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	487,273,199.990	Local	486,515,908.17	485,921,700.84	18.64	-594,207.33		-594,207.33
		Base	486,515,908.17	485,921,700.84	18.64	-594,207.33	0.00	-594,207.33
EQUITY								
	6,410,522.000	Local	52,325,445.36	49,416,060.54	1.90	-2,909,384.82		-2,909,384.82
		Base	52,325,445.36	49,416,060.54	1.90	-2,909,384.82	0.00	-2,909,384.82
FIXED INCOME								
	2,093,980,663.550	Local	2,147,584,065.41	2,071,719,350.80	79.46	-75,864,714.61		-75,864,714.61
Original Face:	1,918,897,336.000	Base	2,147,584,065.41	2,071,719,350.80	79.46	-75,864,714.61	0.00	-75,864,714.61
US DOLLAR Total								
	2,587,703,920.550	Local	2,686,464,953.95	2,607,096,647.19	100.00	-79,368,306.76		-79,368,306.76
Original Face:	1,918,897,336.000	Base	2,686,464,953.95	2,607,096,647.19	100.00	-79,368,306.76	0.00	-79,368,306.76
FUND Total								
	2,587,703,920.550	Base	2,686,464,953.95	2,607,096,647.19	100.00	-79,368,306.76	0.00	-79,368,306.76
Original Face:	1,918,897,336.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-5,529,727.590	Local	-5,529,727.59	-5,529,727.59	0.82	0.00		0.00
		Base	-5,529,727.59	-5,529,727.59	0.82	0.00	0.00	0.00
CASH EQUIVALENT								
	217,965,000.000	Local	217,809,360.01	217,513,254.28	32.36	-296,105.73		-296,105.73
		Base	217,809,360.01	217,513,254.28	32.36	-296,105.73	0.00	-296,105.73
FIXED INCOME								
	466,219,161.230	Local	466,432,879.94	449,146,741.22	66.82	-17,286,138.72		-17,286,138.72
Original Face:	182,673,032.000	Base	466,432,879.94	449,146,741.22	66.82	-17,286,138.72	0.00	-17,286,138.72
US DOLLAR Total								
	678,654,433.640	Local	678,712,512.36	661,130,267.91	100.00	-17,582,244.45		-17,582,244.45
Original Face:	182,673,032.000	Base	678,712,512.36	661,130,267.91	100.00	-17,582,244.45	0.00	-17,582,244.45
FUND Total								
	678,654,433.640	Base	678,712,512.36	661,130,267.91	100.00	-17,582,244.45	0.00	-17,582,244.45
Original Face:	182,673,032.000							

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								
	94,120.560	Local	94,120.56	94,120.56	0.04	0.00		0.00
		Base	94,120.56	94,120.56	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	35,004,983.710	Local	35,003,665.65	34,985,603.71	13.49	-18,061.94		-18,061.94
		Base	35,003,665.65	34,985,603.71	13.49	-18,061.94	0.00	-18,061.94
FIXED INCOME								
	230,510,610.400	Local	231,227,019.09	224,304,700.13	86.48	-6,922,318.96		-6,922,318.96
Original Face:	101,814,553.000	Base	231,227,019.09	224,304,700.13	86.48	-6,922,318.96	0.00	-6,922,318.96
US DOLLAR Total								
	265,609,714.670	Local	266,324,805.30	259,384,424.40	100.00	-6,940,380.90		-6,940,380.90
Original Face:	101,814,553.000	Base	266,324,805.30	259,384,424.40	100.00	-6,940,380.90	0.00	-6,940,380.90
FUND Total								
	265,609,714.670	Base	266,324,805.30	259,384,424.40	100.00	-6,940,380.90	0.00	-6,940,380.90
Original Face:	101,814,553.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-36,851.240	Local	-36,851.24	-36,851.24	0.00	0.00		0.00
		Base	-36,851.24	-36,851.24	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,713,924.590	Local	4,713,924.59	4,713,924.59	0.19	0.00		0.00
		Base	4,713,924.59	4,713,924.59	0.19	0.00	0.00	0.00
EQUITY								
	21,244,345.000	Local	1,064,943,590.77	2,510,063,425.48	99.81	1,445,119,834.71		1,445,119,834.71
		Base	1,064,943,590.77	2,510,063,425.48	99.81	1,445,119,834.71	0.00	1,445,119,834.71
US DOLLAR Total								
	25,921,418.350	Local	1,069,620,664.12	2,514,740,498.83	100.00	1,445,119,834.71		1,445,119,834.71
		Base	1,069,620,664.12	2,514,740,498.83	100.00	1,445,119,834.71	0.00	1,445,119,834.71
FUND Total								
	25,921,418.350	Base	1,069,620,664.12	2,514,740,498.83	100.00	1,445,119,834.71	0.00	1,445,119,834.71

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								
	994,731,127.290	Local	994,537,282.27	994,024,376.44	64.01	-512,905.83		-512,905.83
		Base	994,537,282.27	994,024,376.44	64.01	-512,905.83	0.00	-512,905.83
FIXED INCOME								
	570,904,619.610	Local	570,340,997.46	558,960,003.85	35.99	-11,380,993.61		-11,380,993.61
Original Face:	655,990,435.000	Base	570,340,997.46	558,960,003.85	35.99	-11,380,993.61	0.00	-11,380,993.61
US DOLLAR Total								
	1,565,635,746.900	Local	1,564,878,279.73	1,552,984,380.29	100.00	-11,893,899.44		-11,893,899.44
Original Face:	655,990,435.000	Base	1,564,878,279.73	1,552,984,380.29	100.00	-11,893,899.44	0.00	-11,893,899.44
FUND Total								
	1,565,635,746.900	Base	1,564,878,279.73	1,552,984,380.29	100.00	-11,893,899.44	0.00	-11,893,899.44
Original Face:	655,990,435.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-9,979,381.120	Local	-9,979,381.12	-9,979,381.12	0.11	0.00		0.00
		Base	-9,979,381.12	-9,979,381.12	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	6,467,371,557.920	Local	6,464,799,762.40	6,463,473,838.72	74.20	-1,325,923.68		-1,325,923.68
		Base	6,464,799,762.40	6,463,473,838.72	74.20	-1,325,923.68	0.00	-1,325,923.68
FIXED INCOME								
	2,309,760,012.680	Local	2,317,324,473.67	2,237,323,814.65	25.68	-80,000,659.02		-80,000,659.02
Original Face:	457,131,952.000	Base	2,317,324,473.67	2,237,323,814.65	25.68	-80,000,659.02	0.00	-80,000,659.02
US DOLLAR Total								
	8,767,152,189.480	Local	8,772,144,854.95	8,690,818,272.25	100.00	-81,326,582.70		-81,326,582.70
Original Face:	457,131,952.000	Base	8,772,144,854.95	8,690,818,272.25	100.00	-81,326,582.70	0.00	-81,326,582.70
FUND Total								
	8,767,152,189.480	Base	8,772,144,854.95	8,690,818,272.25	100.00	-81,326,582.70	0.00	-81,326,582.70
Original Face:	457,131,952.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	9,769.080	Local	9,769.08	9,769.08	0.01	0.00		0.00
		Base	9,769.08	9,769.08	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	2,658,549.970	Local	2,658,549.97	2,658,549.97	2.38	0.00		0.00
		Base	2,658,549.97	2,658,549.97	2.38	0.00	0.00	0.00
FIXED INCOME								
	110,636,203.680	Local	111,207,124.48	109,127,322.95	97.61	-2,079,801.53		-2,079,801.53
Original Face:	51,010,000.000	Base	111,207,124.48	109,127,322.95	97.61	-2,079,801.53	0.00	-2,079,801.53
US DOLLAR Total								
	113,304,522.730	Local	113,875,443.53	111,795,642.00	100.00	-2,079,801.53		-2,079,801.53
Original Face:	51,010,000.000	Base	113,875,443.53	111,795,642.00	100.00	-2,079,801.53	0.00	-2,079,801.53
FUND Total								
	113,304,522.730	Base	113,875,443.53	111,795,642.00	100.00	-2,079,801.53	0.00	-2,079,801.53
Original Face:	51,010,000.000							

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 EQUIVALENT								
	646,256,278.000	Local	646,158,901.48	646,158,901.48	51.74	0.00		0.00
		Base	646,158,901.48	646,158,901.48	51.74	0.00	0.00	0.00
FIXED INCOME								
	617,062,372.040	Local	618,128,808.34	602,631,225.37	48.26	-15,497,582.97		-15,497,582.97
Original Face:	318,393,263.000	Base	618,128,808.34	602,631,225.37	48.26	-15,497,582.97	0.00	-15,497,582.97
US DOLLAR Total								
	1,263,318,650.040	Local	1,264,287,709.82	1,248,790,126.85	100.00	-15,497,582.97		-15,497,582.97
Original Face:	318,393,263.000	Base	1,264,287,709.82	1,248,790,126.85	100.00	-15,497,582.97	0.00	-15,497,582.97
FUND Total								
	1,263,318,650.040	Base	1,264,287,709.82	1,248,790,126.85	100.00	-15,497,582.97	0.00	-15,497,582.97
Original Face:	318,393,263.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	18,815.550	Local	18,815.55	18,815.55	0.00	0.00		0.00
		Base	18,815.55	18,815.55	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,298,727,224.670	Local	2,297,830,184.99	2,297,830,184.99	96.13	0.00		0.00
		Base	2,297,830,184.99	2,297,830,184.99	96.13	0.00	0.00	0.00
FIXED INCOME								
	92,666,575.680	Local	92,636,389.05	92,489,375.18	3.87	-147,013.87		-147,013.87
Original Face:	15,000,000.000	Base	92,636,389.05	92,489,375.18	3.87	-147,013.87	0.00	-147,013.87
US DOLLAR Total								
	2,391,412,615.900	Local	2,390,485,389.59	2,390,338,375.72	100.00	-147,013.87		-147,013.87
Original Face:	15,000,000.000	Base	2,390,485,389.59	2,390,338,375.72	100.00	-147,013.87	0.00	-147,013.87
FUND Total								
	2,391,412,615.900	Base	2,390,485,389.59	2,390,338,375.72	100.00	-147,013.87	0.00	-147,013.87
Original Face:	15,000,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,116.340	Local	-3,116.34	-3,116.34	0.00	0.00		0.00
		Base	-3,116.34	-3,116.34	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,629,927,341.470	Local	1,629,837,008.59	1,629,837,008.59	74.36	0.00		0.00
		Base	1,629,837,008.59	1,629,837,008.59	74.36	0.00	0.00	0.00
FIXED INCOME								
	563,000,000.000	Local	562,818,419.74	562,018,973.94	25.64	-799,445.80		-799,445.80
		Base	562,818,419.74	562,018,973.94	25.64	-799,445.80	0.00	-799,445.80
US DOLLAR Total								
	2,192,924,225.130	Local	2,192,652,311.99	2,191,852,866.19	100.00	-799,445.80		-799,445.80
		Base	2,192,652,311.99	2,191,852,866.19	100.00	-799,445.80	0.00	-799,445.80
FUND Total								
	2,192,924,225.130	Base	2,192,652,311.99	2,191,852,866.19	100.00	-799,445.80	0.00	-799,445.80

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-11,193,324.640	Local	-11,193,324.64	-11,193,324.64	1.88	0.00		0.00
		Base	-11,193,324.64	-11,193,324.64	1.88	0.00	0.00	0.00
CASH EQUIVALENT								
	11,489,895.470	Local	11,488,746.49	11,489,895.30	1.93	1,148.81		1,148.81
		Base	11,488,746.49	11,489,895.30	1.93	1,148.81	0.00	1,148.81
FIXED INCOME								
	562,175,000.000	Local	574,343,088.55	571,853,642.63	96.18	-2,489,445.92		-2,489,445.92
Original Face:	255,465,000.000	Base	574,343,088.55	571,853,642.63	96.18	-2,489,445.92	0.00	-2,489,445.92
US DOLLAR Total								
	562,471,570.830	Local	574,638,510.40	572,150,213.29	100.00	-2,488,297.11		-2,488,297.11
Original Face:	255,465,000.000	Base	574,638,510.40	572,150,213.29	100.00	-2,488,297.11	0.00	-2,488,297.11
FUND Total								
	562,471,570.830	Base	574,638,510.40	572,150,213.29	100.00	-2,488,297.11	0.00	-2,488,297.11
Original Face:	255,465,000.000							

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								
	269,535.840	Local	269,535.84	269,535.84	0.05	0.00		0.00
		Base	269,535.84	269,535.84	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	135,182,561.310	Local	134,998,404.01	134,998,404.01	24.42	0.00		0.00
		Base	134,998,404.01	134,998,404.01	24.42	0.00	0.00	0.00
FIXED INCOME								
	441,979,529.640	Local	446,436,506.66	417,480,048.80	75.53	-28,956,457.86		-28,956,457.86
Original Face:	211,113,564.000	Base	446,436,506.66	417,480,048.80	75.53	-28,956,457.86	0.00	-28,956,457.86
US DOLLAR Total								
	577,431,626.790	Local	581,704,446.51	552,747,988.65	100.00	-28,956,457.86		-28,956,457.86
Original Face:	211,113,564.000	Base	581,704,446.51	552,747,988.65	100.00	-28,956,457.86	0.00	-28,956,457.86
FUND Total								
	577,431,626.790	Base	581,704,446.51	552,747,988.65	100.00	-28,956,457.86	0.00	-28,956,457.86
Original Face:	211,113,564.000							

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								
	76,130.790	Local	76,130.79	76,130.79	0.00	0.00		0.00
		Base	76,130.79	76,130.79	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,183,535,962.930	Local	2,182,715,810.96	2,182,715,810.96	100.00	0.00		0.00
		Base	2,182,715,810.96	2,182,715,810.96	100.00	0.00	0.00	0.00
US DOLLAR Total								
	2,183,612,093.720	Local	2,182,791,941.75	2,182,791,941.75	100.00	0.00		0.00
		Base	2,182,791,941.75	2,182,791,941.75	100.00	0.00	0.00	0.00
FUND Total								
	2,183,612,093.720	Base	2,182,791,941.75	2,182,791,941.75	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								
	31,616.700	Local	31,616.70	31,616.70	0.01	0.00		0.00
		Base	31,616.70	31,616.70	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	25,000,000.000	Local	24,890,593.26	24,890,593.26	10.85	0.00		0.00
		Base	24,890,593.26	24,890,593.26	10.85	0.00	0.00	0.00
FIXED INCOME								
	214,986,478.390	Local	216,520,063.57	204,542,810.62	89.14	-11,977,252.95		-11,977,252.95
Original Face:	162,922,434.000	Base	216,520,063.57	204,542,810.62	89.14	-11,977,252.95	0.00	-11,977,252.95
US DOLLAR Total								
	240,018,095.090	Local	241,442,273.53	229,465,020.58	100.00	-11,977,252.95		-11,977,252.95
Original Face:	162,922,434.000	Base	241,442,273.53	229,465,020.58	100.00	-11,977,252.95	0.00	-11,977,252.95
FUND Total								
	240,018,095.090	Base	241,442,273.53	229,465,020.58	100.00	-11,977,252.95	0.00	-11,977,252.95
Original Face:	162,922,434.000							

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								
	806,617.730	Local	806,617.73	806,617.73	0.17	0.00		0.00
		Base	806,617.73	806,617.73	0.17	0.00	0.00	0.00
CASH EQUIVALENT								
	327,775,672.170	Local	327,716,059.94	327,716,059.94	68.24	0.00		0.00
		Base	327,716,059.94	327,716,059.94	68.24	0.00	0.00	0.00
FIXED INCOME								
	155,214,663.520	Local	155,657,786.79	151,696,657.09	31.59	-3,961,129.70		-3,961,129.70
Original Face:	300,512,254.000	Base	155,657,786.79	151,696,657.09	31.59	-3,961,129.70	0.00	-3,961,129.70
US DOLLAR Total								
	483,796,953.420	Local	484,180,464.46	480,219,334.76	100.00	-3,961,129.70		-3,961,129.70
Original Face:	300,512,254.000	Base	484,180,464.46	480,219,334.76	100.00	-3,961,129.70	0.00	-3,961,129.70
FUND Total								
	483,796,953.420	Base	484,180,464.46	480,219,334.76	100.00	-3,961,129.70	0.00	-3,961,129.70
Original Face:	300,512,254.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-6,022.070	Local	-6,022.07	-6,022.07	0.00	0.00		0.00
		Base	-6,022.07	-6,022.07	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	413,490,416.080	Local	413,167,203.50	413,167,203.50	96.64	0.00		0.00
		Base	413,167,203.50	413,167,203.50	96.64	0.00	0.00	0.00
EQUITY								
	14,367,269.890	Local	14,366,983.37	14,367,269.89	3.36	286.52		286.52
		Base	14,366,983.37	14,367,269.89	3.36	286.52	0.00	286.52
FIXED INCOME								
	0.000	Local	-0.07	0.00	0.00	0.07		0.07
		Base	-0.07	0.00	0.00	0.07	0.00	0.07
US DOLLAR Total								
	427,851,663.900	Local	427,528,164.73	427,528,451.32	100.00	286.59		286.59
		Base	427,528,164.73	427,528,451.32	100.00	286.59	0.00	286.59
FUND Total								
	427,851,663.900	Base	427,528,164.73	427,528,451.32	100.00	286.59	0.00	286.59

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-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								
	55,693.800	Local	55,693.80	55,693.80	0.35	0.00		0.00
		Base	55,693.80	55,693.80	0.35	0.00	0.00	0.00
EQUITY								
	38,478.510	Local	15,342,110.88	15,732,051.51	99.65	389,940.63		389,940.63
		Base	15,342,110.88	15,732,051.51	99.65	389,940.63	0.00	389,940.63
US DOLLAR Total								
	94,172.300	Local	15,397,804.67	15,787,745.30	100.00	389,940.63		389,940.63
		Base	15,397,804.67	15,787,745.30	100.00	389,940.63	0.00	389,940.63
FUND Total								
	94,172.300	Base	15,397,804.67	15,787,745.30	100.00	389,940.63	0.00	389,940.63

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	16,261.560	Local	16,261.56	16,261.56	0.25	0.00		0.00
		Base	16,261.56	16,261.56	0.25	0.00	0.00	0.00
EQUITY								
	15,896.450	Local	6,464,802.45	6,521,214.79	99.75	56,412.34		56,412.34
		Base	6,464,802.45	6,521,214.79	99.75	56,412.34	0.00	56,412.34
US DOLLAR Total								
	32,158.010	Local	6,481,064.01	6,537,476.35	100.00	56,412.34		56,412.34
		Base	6,481,064.01	6,537,476.35	100.00	56,412.34	0.00	56,412.34
FUND Total								
	32,158.010	Base	6,481,064.01	6,537,476.35	100.00	56,412.34	0.00	56,412.34

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 EQUIVALENT									
		598.700	Local	598.70	598.70	0.01	0.00		0.00
			Base	598.70	598.70	0.01	0.00	0.00	0.00
EQUITY									
		39,774.520	Local	4,341,600.65	4,266,055.60	99.99	-75,545.05		-75,545.05
			Base	4,341,600.65	4,266,055.60	99.99	-75,545.05	0.00	-75,545.05
US DOLLAR Total									
		40,373.220	Local	4,342,199.35	4,266,654.30	100.00	-75,545.05		-75,545.05
			Base	4,342,199.35	4,266,654.30	100.00	-75,545.05	0.00	-75,545.05
FUND Total									
		40,373.220	Base	4,342,199.35	4,266,654.30	100.00	-75,545.05	0.00	-75,545.05

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								
	1,472.570	Local	1,472.57	1,472.57	0.01	0.00		0.00
		Base	1,472.57	1,472.57	0.01	0.00	0.00	0.00
EQUITY								
	210,478.810	Local	19,210,876.72	17,486,555.24	99.99	-1,724,321.48		-1,724,321.48
		Base	19,210,876.72	17,486,555.24	99.99	-1,724,321.48	0.00	-1,724,321.48
US DOLLAR Total								
	211,951.380	Local	19,212,349.29	17,488,027.81	100.00	-1,724,321.48		-1,724,321.48
		Base	19,212,349.29	17,488,027.81	100.00	-1,724,321.48	0.00	-1,724,321.48
FUND Total								
	211,951.380	Base	19,212,349.29	17,488,027.81	100.00	-1,724,321.48	0.00	-1,724,321.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-780.710	-780.71	-780.71	0.00	0.00	0.00	0.00
CASH Total	-780.710	-780.71	-780.71	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	22,665,140.750	22,665,140.75	22,665,140.75	2.11	0.00	0.00	0.00
CASH EQUIVALENT Total	22,665,140.750	22,665,140.75	22,665,140.75	2.11	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	21,010,818.000	787,156,757.37	1,050,108,751.48	97.89	262,951,994.11	0.00	262,951,994.11
EQUITY Total	21,010,818.000	787,156,757.37	1,050,108,751.48	97.89	262,951,994.11	0.00	262,951,994.11

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
FUND Total	43,675,178.040	809,821,117.41	1,072,773,111.52	100.00	262,951,994.11	0.00	262,951,994.11

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,859.110	2,859.11	2,859.11	0.00	0.00	0.00	0.00
CASH Total	2,859.110	2,859.11	2,859.11	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,123,244.830	2,123,244.83	2,123,244.83	0.30	0.00	0.00	0.00
CASH EQUIVALENT Total	2,123,244.830	2,123,244.83	2,123,244.83	0.30	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	24,022,616.030	561,095,517.12	698,389,954.43	99.70	137,294,437.31	0.00	137,294,437.31
EQUITY Total	24,022,616.030	561,095,517.12	698,389,954.43	99.70	137,294,437.31	0.00	137,294,437.31

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	26,148,719.970	563,221,621.06	700,516,058.37	100.00	137,294,437.31	0.00	137,294,437.31

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	39,535.010	39,535.01	39,535.01	0.00	0.00	0.00	0.00
CASH Total	39,535.010	39,535.01	39,535.01	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	487,273,199.990	486,515,908.17	485,921,700.84	18.64	-594,207.33	0.00	-594,207.33
CASH EQUIVALENT Total	487,273,199.990	486,515,908.17	485,921,700.84	18.64	-594,207.33	0.00	-594,207.33

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	6,410,522.000	52,325,445.36	49,416,060.54	1.90	-2,909,384.82	0.00	-2,909,384.82
EQUITY Total							
	6,410,522.000	52,325,445.36	49,416,060.54	1.90	-2,909,384.82	0.00	-2,909,384.82

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	2,093,980,663.550	2,147,584,065.41	2,071,719,350.80	79.46	-75,864,714.61	0.00	-75,864,714.61
FIXED INCOME Total							
	2,093,980,663.550	2,147,584,065.41	2,071,719,350.80	79.46	-75,864,714.61	0.00	-75,864,714.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,587,703,920.550	2,686,464,953.95	2,607,096,647.19	100.00	-79,368,306.76	0.00	-79,368,306.76

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	-5,529,727.590	-5,529,727.59	-5,529,727.59	0.82	0.00	0.00	0.00
CASH Total	-5,529,727.590	-5,529,727.59	-5,529,727.59	0.82	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	217,965,000.000	217,809,360.01	217,513,254.28	32.36	-296,105.73	0.00	-296,105.73
CASH EQUIVALENT Total	217,965,000.000	217,809,360.01	217,513,254.28	32.36	-296,105.73	0.00	-296,105.73

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							
	466,219,161.230	466,432,879.94	449,146,741.22	66.82	-17,286,138.72	0.00	-17,286,138.72
FIXED INCOME Total							
	466,219,161.230	466,432,879.94	449,146,741.22	66.82	-17,286,138.72	0.00	-17,286,138.72

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	678,654,433.640	678,712,512.36	661,130,267.91	100.00	-17,582,244.45	0.00	-17,582,244.45

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	94,120.560	94,120.56	94,120.56	0.04	0.00	0.00	0.00
CASH Total	94,120.560	94,120.56	94,120.56	0.04	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	35,004,983.710	35,003,665.65	34,985,603.71	13.49	-18,061.94	0.00	-18,061.94
CASH EQUIVALENT Total	35,004,983.710	35,003,665.65	34,985,603.71	13.49	-18,061.94	0.00	-18,061.94

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							
	230,510,610.400	231,227,019.09	224,304,700.13	86.48	-6,922,318.96	0.00	-6,922,318.96
FIXED INCOME Total							
	230,510,610.400	231,227,019.09	224,304,700.13	86.48	-6,922,318.96	0.00	-6,922,318.96

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	265,609,714.670	266,324,805.30	259,384,424.40	100.00	-6,940,380.90	0.00	-6,940,380.90

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-36,851.240	-36,851.24	-36,851.24	0.00	0.00	0.00	0.00
CASH Total	-36,851.240	-36,851.24	-36,851.24	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,713,924.590	4,713,924.59	4,713,924.59	0.19	0.00	0.00	0.00
CASH EQUIVALENT Total	4,713,924.590	4,713,924.59	4,713,924.59	0.19	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	21,244,345.000	1,064,943,590.77	2,510,063,425.48	99.81	1,445,119,834.71	0.00	1,445,119,834.71
EQUITY Total	21,244,345.000	1,064,943,590.77	2,510,063,425.48	99.81	1,445,119,834.71	0.00	1,445,119,834.71

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	25,921,418.350	1,069,620,664.12	2,514,740,498.83	100.00	1,445,119,834.71	0.00	1,445,119,834.71

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 EQUIVALENT							
US DOLLAR	994,731,127.290	994,537,282.27	994,024,376.44	64.01	-512,905.83	0.00	-512,905.83
CASH EQUIVALENT Total	994,731,127.290	994,537,282.27	994,024,376.44	64.01	-512,905.83	0.00	-512,905.83

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	570,904,619.610	570,340,997.46	558,960,003.85	35.99	-11,380,993.61	0.00	-11,380,993.61
FIXED INCOME Total	570,904,619.610	570,340,997.46	558,960,003.85	35.99	-11,380,993.61	0.00	-11,380,993.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,565,635,746.900	1,564,878,279.73	1,552,984,380.29	100.00	-11,893,899.44	0.00	-11,893,899.44

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	-9,979,381.120	-9,979,381.12	-9,979,381.12	0.11	0.00	0.00	0.00
CASH Total	-9,979,381.120	-9,979,381.12	-9,979,381.12	0.11	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	6,467,371,557.920	6,464,799,762.40	6,463,473,838.72	74.20	-1,325,923.68	0.00	-1,325,923.68
CASH EQUIVALENT Total	6,467,371,557.920	6,464,799,762.40	6,463,473,838.72	74.20	-1,325,923.68	0.00	-1,325,923.68

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,309,760,012.680	2,317,324,473.67	2,237,323,814.65	25.68	-80,000,659.02	0.00	-80,000,659.02
FIXED INCOME Total	2,309,760,012.680	2,317,324,473.67	2,237,323,814.65	25.68	-80,000,659.02	0.00	-80,000,659.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	8,767,152,189.480	8,772,144,854.95	8,690,818,272.25	100.00	-81,326,582.70	0.00	-81,326,582.70

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	9,769.080	9,769.08	9,769.08	0.01	0.00	0.00	0.00
CASH Total	9,769.080	9,769.08	9,769.08	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,658,549.970	2,658,549.97	2,658,549.97	2.38	0.00	0.00	0.00
CASH EQUIVALENT Total	2,658,549.970	2,658,549.97	2,658,549.97	2.38	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							
	110,636,203.680	111,207,124.48	109,127,322.95	97.61	-2,079,801.53	0.00	-2,079,801.53
FIXED INCOME Total							
	110,636,203.680	111,207,124.48	109,127,322.95	97.61	-2,079,801.53	0.00	-2,079,801.53

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	113,304,522.730	113,875,443.53	111,795,642.00	100.00	-2,079,801.53	0.00	-2,079,801.53

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	646,256,278.000	646,158,901.48	646,158,901.48	51.74	0.00	0.00	0.00
CASH EQUIVALENT Total	646,256,278.000	646,158,901.48	646,158,901.48	51.74	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	617,062,372.040	618,128,808.34	602,631,225.37	48.26	-15,497,582.97	0.00	-15,497,582.97
FIXED INCOME Total							
	617,062,372.040	618,128,808.34	602,631,225.37	48.26	-15,497,582.97	0.00	-15,497,582.97

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	1,263,318,650.040	1,264,287,709.82	1,248,790,126.85	100.00	-15,497,582.97	0.00	-15,497,582.97

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	18,815.550	18,815.55	18,815.55	0.00	0.00	0.00	0.00
CASH Total	18,815.550	18,815.55	18,815.55	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	2,298,727,224.670	2,297,830,184.99	2,297,830,184.99	96.13	0.00	0.00	0.00
CASH EQUIVALENT Total	2,298,727,224.670	2,297,830,184.99	2,297,830,184.99	96.13	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	92,666,575.680	92,636,389.05	92,489,375.18	3.87	-147,013.87	0.00	-147,013.87
FIXED INCOME Total	92,666,575.680	92,636,389.05	92,489,375.18	3.87	-147,013.87	0.00	-147,013.87

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	2,391,412,615.900	2,390,485,389.59	2,390,338,375.72	100.00	-147,013.87	0.00	-147,013.87

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-3,116.340	-3,116.34	-3,116.34	0.00	0.00	0.00	0.00
CASH Total	-3,116.340	-3,116.34	-3,116.34	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	1,629,927,341.470	1,629,837,008.59	1,629,837,008.59	74.36	0.00	0.00	0.00
CASH EQUIVALENT Total	1,629,927,341.470	1,629,837,008.59	1,629,837,008.59	74.36	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	563,000,000.000	562,818,419.74	562,018,973.94	25.64	-799,445.80	0.00	-799,445.80
FIXED INCOME Total	563,000,000.000	562,818,419.74	562,018,973.94	25.64	-799,445.80	0.00	-799,445.80

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,192,924,225.130	2,192,652,311.99	2,191,852,866.19	100.00	-799,445.80	0.00	-799,445.80

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	-11,193,324.640	-11,193,324.64	-11,193,324.64	1.88	0.00	0.00	0.00
CASH Total	-11,193,324.640	-11,193,324.64	-11,193,324.64	1.88	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	11,489,895.470	11,488,746.49	11,489,895.30	1.93	1,148.81	0.00	1,148.81
CASH EQUIVALENT Total	11,489,895.470	11,488,746.49	11,489,895.30	1.93	1,148.81	0.00	1,148.81

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							
	562,175,000.000	574,343,088.55	571,853,642.63	96.18	-2,489,445.92	0.00	-2,489,445.92
FIXED INCOME Total							
	562,175,000.000	574,343,088.55	571,853,642.63	96.18	-2,489,445.92	0.00	-2,489,445.92

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	562,471,570.830	574,638,510.40	572,150,213.29	100.00	-2,488,297.11	0.00	-2,488,297.11

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	269,535.840	269,535.84	269,535.84	0.05	0.00	0.00	0.00
CASH Total	269,535.840	269,535.84	269,535.84	0.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	135,182,561.310	134,998,404.01	134,998,404.01	24.42	0.00	0.00	0.00
CASH EQUIVALENT Total	135,182,561.310	134,998,404.01	134,998,404.01	24.42	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	441,979,529.640	446,436,506.66	417,480,048.80	75.53	-28,956,457.86	0.00	-28,956,457.86
FIXED INCOME Total	441,979,529.640	446,436,506.66	417,480,048.80	75.53	-28,956,457.86	0.00	-28,956,457.86

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	577,431,626.790	581,704,446.51	552,747,988.65	100.00	-28,956,457.86	0.00	-28,956,457.86

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	76,130.790	76,130.79	76,130.79	0.00	0.00	0.00	0.00
CASH Total	76,130.790	76,130.79	76,130.79	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,183,535,962.930	2,182,715,810.96	2,182,715,810.96	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	2,183,535,962.930	2,182,715,810.96	2,182,715,810.96	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	2,183,612,093.720	2,182,791,941.75	2,182,791,941.75	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	31,616.700	31,616.70	31,616.70	0.01	0.00	0.00	0.00
CASH Total	31,616.700	31,616.70	31,616.70	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	25,000,000.000	24,890,593.26	24,890,593.26	10.85	0.00	0.00	0.00
CASH EQUIVALENT Total	25,000,000.000	24,890,593.26	24,890,593.26	10.85	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							
	214,986,478.390	216,520,063.57	204,542,810.62	89.14	-11,977,252.95	0.00	-11,977,252.95
FIXED INCOME Total							
	214,986,478.390	216,520,063.57	204,542,810.62	89.14	-11,977,252.95	0.00	-11,977,252.95

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	240,018,095.090	241,442,273.53	229,465,020.58	100.00	-11,977,252.95	0.00	-11,977,252.95

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	806,617.730	806,617.73	806,617.73	0.17	0.00	0.00	0.00
CASH Total	806,617.730	806,617.73	806,617.73	0.17	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	327,775,672.170	327,716,059.94	327,716,059.94	68.24	0.00	0.00	0.00
CASH EQUIVALENT Total	327,775,672.170	327,716,059.94	327,716,059.94	68.24	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							
	155,214,663.520	155,657,786.79	151,696,657.09	31.59	-3,961,129.70	0.00	-3,961,129.70
FIXED INCOME Total							
	155,214,663.520	155,657,786.79	151,696,657.09	31.59	-3,961,129.70	0.00	-3,961,129.70

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	483,796,953.420	484,180,464.46	480,219,334.76	100.00	-3,961,129.70	0.00	-3,961,129.70

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	-6,022.070	-6,022.07	-6,022.07	0.00	0.00	0.00	0.00
CASH Total	-6,022.070	-6,022.07	-6,022.07	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	413,490,416.080	413,167,203.50	413,167,203.50	96.64	0.00	0.00	0.00
CASH EQUIVALENT Total	413,490,416.080	413,167,203.50	413,167,203.50	96.64	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	14,367,269.890	14,366,983.37	14,367,269.89	3.36	286.52	0.00	286.52
EQUITY Total	14,367,269.890	14,366,983.37	14,367,269.89	3.36	286.52	0.00	286.52

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

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	427,851,663.900	427,528,164.73	427,528,451.32	100.00	286.59	0.00	286.59

STATE STREET.

Base Currency: USD - US DOLLAR

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

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	55,693.800	55,693.80	55,693.80	0.35	0.00	0.00	0.00
CASH EQUIVALENT Total	55,693.800	55,693.80	55,693.80	0.35	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	38,478.510	15,342,110.88	15,732,051.51	99.65	389,940.63	0.00	389,940.63
EQUITY Total	38,478.510	15,342,110.88	15,732,051.51	99.65	389,940.63	0.00	389,940.63

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	94,172.300	15,397,804.67	15,787,745.30	100.00	389,940.63	0.00	389,940.63

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	16,261.560	16,261.56	16,261.56	0.25	0.00	0.00	0.00
CASH EQUIVALENT Total	16,261.560	16,261.56	16,261.56	0.25	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	15,896.450	6,464,802.45	6,521,214.79	99.75	56,412.34	0.00	56,412.34
EQUITY Total	15,896.450	6,464,802.45	6,521,214.79	99.75	56,412.34	0.00	56,412.34

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	32,158.010	6,481,064.01	6,537,476.35	100.00	56,412.34	0.00	56,412.34

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 EQUIVALENT							
US DOLLAR	598.700	598.70	598.70	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	598.700	598.70	598.70	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	39,774.520	4,341,600.65	4,266,055.60	99.99	-75,545.05	0.00	-75,545.05
EQUITY Total	39,774.520	4,341,600.65	4,266,055.60	99.99	-75,545.05	0.00	-75,545.05

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
FUND Total	40,373.220	4,342,199.35	4,266,654.30	100.00	-75,545.05	0.00	-75,545.05

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	1,472.570	1,472.57	1,472.57	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,472.570	1,472.57	1,472.57	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	210,478.810	19,210,876.72	17,486,555.24	99.99	-1,724,321.48	0.00	-1,724,321.48
EQUITY Total	210,478.810	19,210,876.72	17,486,555.24	99.99	-1,724,321.48	0.00	-1,724,321.48

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	211,951.380	19,212,349.29	17,488,027.81	100.00	-1,724,321.48	0.00	-1,724,321.48

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-780.710	-780.71	-780.71	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							
	22,665,140.750	22,665,140.75	22,665,140.75	2.11	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	21,010,818.000	787,156,757.37	1,050,108,751.48	97.89	262,951,994.11	0.00	262,951,994.11
					323,240,652.03 GN	0.00 GN	323,240,652.03 GN
					-60,288,657.92 LS	0.00 LS	-60,288,657.92 LS
FUND Total							
0.000	43,675,178.040	809,821,117.41	1,072,773,111.52	100.00	262,951,994.11	0.00	262,951,994.11
					323,240,652.03 GN	0.00 GN	323,240,652.03 GN
					-60,288,657.92 LS	0.00 LS	-60,288,657.92 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,859.110	2,859.11	2,859.11	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,123,244.830	2,123,244.83	2,123,244.83	0.30	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							
	24,022,616.030	561,095,517.12	698,389,954.43	99.70	137,294,437.31	0.00	137,294,437.31
					192,931,518.39 GN	0.00 GN	192,931,518.39 GN
					-55,637,081.08 LS	0.00 LS	-55,637,081.08 LS
FUND Total							
0.000	26,148,719.970	563,221,621.06	700,516,058.37	100.00	137,294,437.31	0.00	137,294,437.31
					192,931,518.39 GN	0.00 GN	192,931,518.39 GN
					-55,637,081.08 LS	0.00 LS	-55,637,081.08 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							
	39,535.010	39,535.01	39,535.01	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							
	487,273,199.990	486,515,908.17	485,921,700.84	18.64	-594,207.33	0.00	-594,207.33
					0.00 GN	0.00 GN	0.00 GN
					-594,207.33 LS	0.00 LS	-594,207.33 LS
EQUITY							
	6,410,522.000	52,325,445.36	49,416,060.54	1.90	-2,909,384.82	0.00	-2,909,384.82
					0.00 GN	0.00 GN	0.00 GN
					-2,909,384.82 LS	0.00 LS	-2,909,384.82 LS
FIXED INCOME							
	2,093,980,663.550	2,147,584,065.41	2,071,719,350.80	79.46	-75,864,714.61	0.00	-75,864,714.61
					15,113,702.57 GN	0.00 GN	15,113,702.57 GN
					-90,978,417.18 LS	0.00 LS	-90,978,417.18 LS
Original Face:	1,918,897,336.000						
FUND Total							
0.000	2,587,703,920.550	2,686,464,953.95	2,607,096,647.19	100.00	-79,368,306.76	0.00	-79,368,306.76
					15,113,702.57 GN	0.00 GN	15,113,702.57 GN
					-94,482,009.33 LS	0.00 LS	-94,482,009.33 LS
Original Face:	1,918,897,336.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-5,529,727.590	-5,529,727.59	-5,529,727.59	0.82	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							
	217,965,000.000	217,809,360.01	217,513,254.28	32.36	-296,105.73	0.00	-296,105.73
					0.00 GN	0.00 GN	0.00 GN
					-296,105.73 LS	0.00 LS	-296,105.73 LS
FIXED INCOME							
	466,219,161.230	466,432,879.94	449,146,741.22	66.82	-17,286,138.72	0.00	-17,286,138.72
					136,478.66 GN	0.00 GN	136,478.66 GN
					-17,422,617.38 LS	0.00 LS	-17,422,617.38 LS
Original Face:	182,673,032.000						
FUND Total							
0.000	678,654,433.640	678,712,512.36	661,130,267.91	100.00	-17,582,244.45	0.00	-17,582,244.45
					136,478.66 GN	0.00 GN	136,478.66 GN
					-17,718,723.11 LS	0.00 LS	-17,718,723.11 LS
Original Face:	182,673,032.000						

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							
	94,120.560	94,120.56	94,120.56	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	35,004,983.710	35,003,665.65	34,985,603.71	13.49	-18,061.94	0.00	-18,061.94
					0.00 GN	0.00 GN	0.00 GN
					-18,061.94 LS	0.00 LS	-18,061.94 LS
FIXED INCOME							
	230,510,610.400	231,227,019.09	224,304,700.13	86.48	-6,922,318.96	0.00	-6,922,318.96
					16,900.06 GN	0.00 GN	16,900.06 GN
					-6,939,219.02 LS	0.00 LS	-6,939,219.02 LS
Original Face:	101,814,553.000						
FUND Total							
0.000	265,609,714.670	266,324,805.30	259,384,424.40	100.00	-6,940,380.90	0.00	-6,940,380.90
					16,900.06 GN	0.00 GN	16,900.06 GN
					-6,957,280.96 LS	0.00 LS	-6,957,280.96 LS
Original Face:	101,814,553.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-36,851.240	-36,851.24	-36,851.24	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,713,924.590	4,713,924.59	4,713,924.59	0.19	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	21,244,345.000	1,064,943,590.77	2,510,063,425.48	99.81	1,445,119,834.71	0.00	1,445,119,834.71
					1,499,720,279.46 GN	0.00 GN	1,499,720,279.46 GN
					-54,600,444.75 LS	0.00 LS	-54,600,444.75 LS
FUND Total							
0.000	25,921,418.350	1,069,620,664.12	2,514,740,498.83	100.00	1,445,119,834.71	0.00	1,445,119,834.71
					1,499,720,279.46 GN	0.00 GN	1,499,720,279.46 GN
					-54,600,444.75 LS	0.00 LS	-54,600,444.75 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							
	994,731,127.290	994,537,282.27	994,024,376.44	64.01	-512,905.83	0.00	-512,905.83
					0.00 GN	0.00 GN	0.00 GN
					-512,905.83 LS	0.00 LS	-512,905.83 LS
FIXED INCOME							
	570,904,619.610	570,340,997.46	558,960,003.85	35.99	-11,380,993.61	0.00	-11,380,993.61
					29,080.91 GN	0.00 GN	29,080.91 GN
					-11,410,074.52 LS	0.00 LS	-11,410,074.52 LS
Original Face:	655,990,435.000						
FUND Total							
0.000	1,565,635,746.900	1,564,878,279.73	1,552,984,380.29	100.00	-11,893,899.44	0.00	-11,893,899.44
					29,080.91 GN	0.00 GN	29,080.91 GN
					-11,922,980.35 LS	0.00 LS	-11,922,980.35 LS
Original Face:	655,990,435.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-9,979,381.120	-9,979,381.12	-9,979,381.12	0.11	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							
	6,467,371,557.920	6,464,799,762.40	6,463,473,838.72	74.20	-1,325,923.68	0.00	-1,325,923.68
					1,947.23 GN	0.00 GN	1,947.23 GN
					-1,327,870.91 LS	0.00 LS	-1,327,870.91 LS
FIXED INCOME							
	2,309,760,012.680	2,317,324,473.67	2,237,323,814.65	25.68	-80,000,659.02	0.00	-80,000,659.02
					378,253.40 GN	0.00 GN	378,253.40 GN
					-80,378,912.42 LS	0.00 LS	-80,378,912.42 LS
Original Face:	457,131,952.000						
FUND Total							
0.000	8,767,152,189.480	8,772,144,854.95	8,690,818,272.25	100.00	-81,326,582.70	0.00	-81,326,582.70
					380,200.63 GN	0.00 GN	380,200.63 GN
					-81,706,783.33 LS	0.00 LS	-81,706,783.33 LS
Original Face:	457,131,952.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	9,769.080	9,769.08	9,769.08	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							
	2,658,549.970	2,658,549.97	2,658,549.97	2.38	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							
	110,636,203.680	111,207,124.48	109,127,322.95	97.61	-2,079,801.53	0.00	-2,079,801.53
					12,194.81 GN	0.00 GN	12,194.81 GN
					-2,091,996.34 LS	0.00 LS	-2,091,996.34 LS
Original Face:	51,010,000.000						
FUND Total							
0.000	113,304,522.730	113,875,443.53	111,795,642.00	100.00	-2,079,801.53	0.00	-2,079,801.53
					12,194.81 GN	0.00 GN	12,194.81 GN
					-2,091,996.34 LS	0.00 LS	-2,091,996.34 LS
Original Face:	51,010,000.000						

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 EQUIVALENT							
	646,256,278.000	646,158,901.48	646,158,901.48	51.74	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	617,062,372.040	618,128,808.34	602,631,225.37	48.26	-15,497,582.97	0.00	-15,497,582.97
					25,672.64 GN	0.00 GN	25,672.64 GN
					-15,523,255.61 LS	0.00 LS	-15,523,255.61 LS
Original Face:	318,393,263.000						
FUND Total							
0.000	1,263,318,650.040	1,264,287,709.82	1,248,790,126.85	100.00	-15,497,582.97	0.00	-15,497,582.97
					25,672.64 GN	0.00 GN	25,672.64 GN
					-15,523,255.61 LS	0.00 LS	-15,523,255.61 LS
Original Face:	318,393,263.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	18,815.550	18,815.55	18,815.55	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,298,727,224.670	2,297,830,184.99	2,297,830,184.99	96.13	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							
	92,666,575.680	92,636,389.05	92,489,375.18	3.87	-147,013.87	0.00	-147,013.87
					1,567.45 GN	0.00 GN	1,567.45 GN
					-148,581.32 LS	0.00 LS	-148,581.32 LS
Original Face:	15,000,000.000						
FUND Total							
0.000	2,391,412,615.900	2,390,485,389.59	2,390,338,375.72	100.00	-147,013.87	0.00	-147,013.87
					1,567.45 GN	0.00 GN	1,567.45 GN
					-148,581.32 LS	0.00 LS	-148,581.32 LS
Original Face:	15,000,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-3,116.340	-3,116.34	-3,116.34	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							
	1,629,927,341.470	1,629,837,008.59	1,629,837,008.59	74.36	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	563,000,000.000	562,818,419.74	562,018,973.94	25.64	-799,445.80	0.00	-799,445.80
					43,608.28 GN	0.00 GN	43,608.28 GN
					-843,054.08 LS	0.00 LS	-843,054.08 LS
FUND Total							
0.000	2,192,924,225.130	2,192,652,311.99	2,191,852,866.19	100.00	-799,445.80	0.00	-799,445.80
					43,608.28 GN	0.00 GN	43,608.28 GN
					-843,054.08 LS	0.00 LS	-843,054.08 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							
	-11,193,324.640	-11,193,324.64	-11,193,324.64	1.88	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							
	11,489,895.470	11,488,746.49	11,489,895.30	1.93	1,148.81	0.00	1,148.81
					1,148.81 GN	0.00 GN	1,148.81 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	562,175,000.000	574,343,088.55	571,853,642.63	96.18	-2,489,445.92	0.00	-2,489,445.92
					658.04 GN	0.00 GN	658.04 GN
					-2,490,103.96 LS	0.00 LS	-2,490,103.96 LS
Original Face:	255,465,000.000						
FUND Total							
0.000	562,471,570.830	574,638,510.40	572,150,213.29	100.00	-2,488,297.11	0.00	-2,488,297.11
					1,806.85 GN	0.00 GN	1,806.85 GN
					-2,490,103.96 LS	0.00 LS	-2,490,103.96 LS
Original Face:	255,465,000.000						

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							
	269,535.840	269,535.84	269,535.84	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							
	135,182,561.310	134,998,404.01	134,998,404.01	24.42	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	441,979,529.640	446,436,506.66	417,480,048.80	75.53	-28,956,457.86	0.00	-28,956,457.86
					162,823.62 GN	0.00 GN	162,823.62 GN
					-29,119,281.48 LS	0.00 LS	-29,119,281.48 LS
Original Face:	211,113,564.000						
FUND Total							
0.000	577,431,626.790	581,704,446.51	552,747,988.65	100.00	-28,956,457.86	0.00	-28,956,457.86
					162,823.62 GN	0.00 GN	162,823.62 GN
					-29,119,281.48 LS	0.00 LS	-29,119,281.48 LS
Original Face:	211,113,564.000						

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							
	76,130.790	76,130.79	76,130.79	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,183,535,962.930	2,182,715,810.96	2,182,715,810.96	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	2,183,612,093.720	2,182,791,941.75	2,182,791,941.75	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							
	31,616.700	31,616.70	31,616.70	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							
	25,000,000.000	24,890,593.26	24,890,593.26	10.85	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							
	214,986,478.390	216,520,063.57	204,542,810.62	89.14	-11,977,252.95	0.00	-11,977,252.95
					297,853.48 GN	0.00 GN	297,853.48 GN
					-12,275,106.43 LS	0.00 LS	-12,275,106.43 LS
Original Face:	162,922,434.000						
FUND Total							
0.000	240,018,095.090	241,442,273.53	229,465,020.58	100.00	-11,977,252.95	0.00	-11,977,252.95
					297,853.48 GN	0.00 GN	297,853.48 GN
					-12,275,106.43 LS	0.00 LS	-12,275,106.43 LS
Original Face:	162,922,434.000						

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							
	806,617.730	806,617.73	806,617.73	0.17	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	327,775,672.170	327,716,059.94	327,716,059.94	68.24	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							
	155,214,663.520	155,657,786.79	151,696,657.09	31.59	-3,961,129.70	0.00	-3,961,129.70
					9,745.65 GN	0.00 GN	9,745.65 GN
					-3,970,875.35 LS	0.00 LS	-3,970,875.35 LS
Original Face:	300,512,254.000						
FUND Total							
0.000	483,796,953.420	484,180,464.46	480,219,334.76	100.00	-3,961,129.70	0.00	-3,961,129.70
					9,745.65 GN	0.00 GN	9,745.65 GN
					-3,970,875.35 LS	0.00 LS	-3,970,875.35 LS
Original Face:	300,512,254.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-6,022.070	-6,022.07	-6,022.07	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							
	413,490,416.080	413,167,203.50	413,167,203.50	96.64	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	14,367,269.890	14,366,983.37	14,367,269.89	3.36	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	0.000	-0.07	0.00	0.00	0.07	0.00	0.07
					0.07 GN	0.00 GN	0.07 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	427,851,663.900	427,528,164.73	427,528,451.32	100.00	286.59	0.00	286.59
					286.59 GN	0.00 GN	286.59 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-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							
	55,693.800	55,693.80	55,693.80	0.35	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							
	38,478.510	15,342,110.88	15,732,051.51	99.65	389,940.63	0.00	389,940.63
					423,792.58 GN	0.00 GN	423,792.58 GN
					-33,851.95 LS	0.00 LS	-33,851.95 LS
FUND Total							
0.000	94,172.300	15,397,804.67	15,787,745.30	100.00	389,940.63	0.00	389,940.63
					423,792.58 GN	0.00 GN	423,792.58 GN
					-33,851.95 LS	0.00 LS	-33,851.95 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	16,261.560	16,261.56	16,261.56	0.25	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	15,896.450	6,464,802.45	6,521,214.79	99.75	56,412.34	0.00	56,412.34
					80,953.08 GN	0.00 GN	80,953.08 GN
					-24,540.74 LS	0.00 LS	-24,540.74 LS
FUND Total							
0.000	32,158.010	6,481,064.01	6,537,476.35	100.00	56,412.34	0.00	56,412.34
					80,953.08 GN	0.00 GN	80,953.08 GN
					-24,540.74 LS	0.00 LS	-24,540.74 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							
	598.700	598.70	598.70	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	39,774.520	4,341,600.65	4,266,055.60	99.99	-75,545.05	0.00	-75,545.05
					0.57 GN	0.00 GN	0.57 GN
					-75,545.62 LS	0.00 LS	-75,545.62 LS
FUND Total							
0.000	40,373.220	4,342,199.35	4,266,654.30	100.00	-75,545.05	0.00	-75,545.05
					0.57 GN	0.00 GN	0.57 GN
					-75,545.62 LS	0.00 LS	-75,545.62 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,472.570	1,472.57	1,472.57	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	210,478.810	19,210,876.72	17,486,555.24	99.99	-1,724,321.48	0.00	-1,724,321.48
					1.09 GN	0.00 GN	1.09 GN
					-1,724,322.57 LS	0.00 LS	-1,724,322.57 LS
FUND Total							
0.000	211,951.380	19,212,349.29	17,488,027.81	100.00	-1,724,321.48	0.00	-1,724,321.48
					1.09 GN	0.00 GN	1.09 GN
					-1,724,322.57 LS	0.00 LS	-1,724,322.57 LS