Holdings

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

As of: *February 28, 2021* *View Date:* *March 10, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-186,597.260	1.000000	-186,597.26	1.000000	-186,597.26	0.00	0.02
		Base		1.000000	-186,597.26	1.000000	-186,597.26	0.00	0.02
US DOLLAR Total									
			-186,597.260		-186,597.26		-186,597.26	0.00	0.02
		Base			-186,597.26		-186,597.26	0.00	0.02
CASH Total									
			-186,597.260	Base	-186,597.26		-186,597.26	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.050370	31 Dec 2030		
			8,449,183.190	100.060156	8,454,265.87	100.060000	8,454,252.70	-13.17	0.75
		Base		100.060156	8,454,265.87	100.060000	8,454,252.70	-13.17	0.75
US DOLLAR Total									
			8,449,183.190		8,454,265.87		8,454,252.70	-13.17	0.75
		Base			8,454,265.87		8,454,252.70	-13.17	0.75
CASH EQUIVALENT Total									
			8,449,183.190	Base	8,454,265.87		8,454,252.70	-13.17	0.75
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			31,228.000	42.827729	1,337,424.33	129.480000	4,043,401.44	2,705,977.11	0.36
		Base		42.827729	1,337,424.33	129.480000	4,043,401.44	2,705,977.11	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
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	26,897.000	64.710452	1,740,517.04	92.970000	2,500,614.09	760,097.05	0.22
		Base		64.710452	1,740,517.04	92.970000	2,500,614.09	760,097.05	0.22
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	45,248.000	38.842400	1,757,540.91	55.240000	2,499,499.52	741,958.61	0.22
		Base		38.842400	1,757,540.91	55.240000	2,499,499.52	741,958.61	0.22
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	59,368.000	14.490677	860,282.49	38.260000	2,271,419.68	1,411,137.19	0.20
		Base		14.490677	860,282.49	38.260000	2,271,419.68	1,411,137.19	0.20
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	18,733.000	116.839744	2,188,758.93	123.300000	2,309,778.90	121,019.97	0.20
		Base		116.839744	2,188,758.93	123.300000	2,309,778.90	121,019.97	0.20
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	26,486.000	27.208510	720,644.60	39.300000	1,040,899.80	320,255.20	0.09
		Base		27.208510	720,644.60	39.300000	1,040,899.80	320,255.20	0.09
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,906.000	32.711278	912,840.91	57.890000	1,615,478.34	702,637.43	0.14
		Base		32.711278	912,840.91	57.890000	1,615,478.34	702,637.43	0.14
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	23,073.000	82.517406	1,903,924.10	139.970000	3,229,527.81	1,325,603.71	0.29
		Base		82.517406	1,903,924.10	139.970000	3,229,527.81	1,325,603.71	0.29
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,274.000	403.352029	2,933,982.66	646.430000	4,702,131.82	1,768,149.16	0.42
		Base		403.352029	2,933,982.66	646.430000	4,702,131.82	1,768,149.16	0.42
018522300	ALLETE INC COMMON STOCK								
		Local	26,431.000	67.824192	1,792,661.21	62.130000	1,642,158.03	-150,503.18	0.15
		Base		67.824192	1,792,661.21	62.130000	1,642,158.03	-150,503.18	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	24,291.000	45.302696	1,100,447.78	96.500000	2,344,081.50	1,243,633.72	0.21
		Base		45.302696	1,100,447.78	96.500000	2,344,081.50	1,243,633.72	0.21

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023436108	AMEDISYS INC COMMON STOCK USD.001							
	16,671.000	Local	135.183230	2,253,639.63	253.640000	4,228,432.44	1,974,792.81	0.37
		Base	135.183230	2,253,639.63	253.640000	4,228,432.44	1,974,792.81	0.37
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	69,980.000	Local	40.980020	2,867,781.78	40.960000	2,866,380.80	-1,400.98	0.25
		Base	40.980020	2,867,781.78	40.960000	2,866,380.80	-1,400.98	0.25
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	76,114.000	Local	16.636238	1,266,250.65	25.700000	1,956,129.80	689,879.15	0.17
		Base	16.636238	1,266,250.65	25.700000	1,956,129.80	689,879.15	0.17
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	35,759.000	Local	49.455976	1,768,496.24	106.700000	3,815,485.30	2,046,989.06	0.34
		Base	49.455976	1,768,496.24	106.700000	3,815,485.30	2,046,989.06	0.34
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	145,585.000	Local	6.488982	944,698.48	8.820000	1,284,059.70	339,361.22	0.11
		Base	6.488982	944,698.48	8.820000	1,284,059.70	339,361.22	0.11
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	75,593.000	Local	38.480500	2,908,856.43	40.880000	3,090,241.84	181,385.41	0.27
		Base	38.480500	2,908,856.43	40.880000	3,090,241.84	181,385.41	0.27
038336103	APTARGROUP INC COMMON STOCK USD.01							
	32,918.000	Local	57.076109	1,878,831.35	130.070000	4,281,644.26	2,402,812.91	0.38
		Base	57.076109	1,878,831.35	130.070000	4,281,644.26	2,402,812.91	0.38
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	38,411.000	Local	37.964685	1,458,261.51	100.260000	3,851,086.86	2,392,825.35	0.34
		Base	37.964685	1,458,261.51	100.260000	3,851,086.86	2,392,825.35	0.34
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	52,260.000	Local	59.537001	3,111,403.65	79.660000	4,163,031.60	1,051,627.95	0.37
		Base	59.537001	3,111,403.65	79.660000	4,163,031.60	1,051,627.95	0.37
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	27,725.000	Local	32.907739	912,367.06	84.120000	2,332,227.00	1,419,859.94	0.21
		Base	32.907739	912,367.06	84.120000	2,332,227.00	1,419,859.94	0.21

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	78,094.000	Local	18.216548	1,422,603.13	20.150000	1,573,594.10	150,990.97	0.14
		Base	18.216548	1,422,603.13	20.150000	1,573,594.10	150,990.97	0.14
05329W102	AUTONATION INC COMMON STOCK USD.01							
	29,941.000	Local	40.910687	1,224,906.89	75.020000	2,246,173.82	1,021,266.93	0.20
		Base	40.910687	1,224,906.89	75.020000	2,246,173.82	1,021,266.93	0.20
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	24,326.000	Local	37.952176	923,224.63	45.980000	1,118,509.48	195,284.85	0.10
		Base	37.952176	923,224.63	45.980000	1,118,509.48	195,284.85	0.10
05368V106	AVIENT CORP COMMON STOCK USD.01							
	46,533.000	Local	33.637041	1,565,232.44	43.220000	2,011,156.26	445,923.82	0.18
		Base	33.637041	1,565,232.44	43.220000	2,011,156.26	445,923.82	0.18
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	26,233.000	Local	33.884140	888,882.64	55.550000	1,457,243.15	568,360.51	0.13
		Base	33.884140	888,882.64	55.550000	1,457,243.15	568,360.51	0.13
053807103	AVNET INC COMMON STOCK USD1.0							
	50,250.000	Local	29.636587	1,489,238.50	38.070000	1,913,017.50	423,779.00	0.17
		Base	29.636587	1,489,238.50	38.070000	1,913,017.50	423,779.00	0.17
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	32,245.000	Local	66.827828	2,154,863.32	165.490000	5,336,225.05	3,181,361.73	0.47
		Base	66.827828	2,154,863.32	165.490000	5,336,225.05	3,181,361.73	0.47
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	69,801.000	Local	27.659490	1,930,660.07	40.180000	2,804,604.18	873,944.11	0.25
		Base	27.659490	1,930,660.07	40.180000	2,804,604.18	873,944.11	0.25
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	49,027.000	Local	20.238899	992,252.48	30.060000	1,473,751.62	481,499.14	0.13
		Base	20.238899	992,252.48	30.060000	1,473,751.62	481,499.14	0.13
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	20,369.000	Local	56.336343	1,147,514.98	87.500000	1,782,287.50	634,772.52	0.16
		Base	56.336343	1,147,514.98	87.500000	1,782,287.50	634,772.52	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417N103	BANK OZK COMMON STOCK								
		Local	61,465.000	40.583909	2,494,489.96	41.220000	2,533,587.30	39,097.34	0.22
		Base		40.583909	2,494,489.96	41.220000	2,533,587.30	39,097.34	0.22
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	22,682.000	66.470619	1,507,686.58	44.210000	1,002,771.22	-504,915.36	0.09
		Base		66.470619	1,507,686.58	44.210000	1,002,771.22	-504,915.36	0.09
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	19,671.000	99.193569	1,951,236.69	361.690000	7,114,803.99	5,163,567.30	0.63
		Base		99.193569	1,951,236.69	361.690000	7,114,803.99	5,163,567.30	0.63
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	31,904.000	45.621139	1,455,496.82	59.160000	1,887,440.64	431,943.82	0.17
		Base		45.621139	1,455,496.82	59.160000	1,887,440.64	431,943.82	0.17
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	25,199.000	84.801113	2,136,903.25	68.820000	1,734,195.18	-402,708.07	0.15
		Base		84.801113	2,136,903.25	68.820000	1,734,195.18	-402,708.07	0.15
093671105	H+R BLOCK INC COMMON STOCK								
		Local	93,317.000	15.814600	1,475,771.03	19.230000	1,794,485.91	318,714.88	0.16
		Base		15.814600	1,475,771.03	19.230000	1,794,485.91	318,714.88	0.16
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,653.000	326.874296	1,520,946.10	1,028.710000	4,786,587.63	3,265,641.53	0.42
		Base		326.874296	1,520,946.10	1,028.710000	4,786,587.63	3,265,641.53	0.42
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	40,834.000	32.619572	1,331,987.61	58.700000	2,396,955.80	1,064,968.19	0.21
		Base		32.619572	1,331,987.61	58.700000	2,396,955.80	1,064,968.19	0.21
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	45,509.000	37.513139	1,707,185.45	39.890000	1,815,354.01	108,168.56	0.16
		Base		37.513139	1,707,185.45	39.890000	1,815,354.01	108,168.56	0.16
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	68.590000	279,298.48	187,654.64	0.02
		Base		22.505855	91,643.84	68.590000	279,298.48	187,654.64	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	25,159.000	78.408356	1,972,675.83	76.830000	1,932,965.97	-39,709.86	0.17
		Base		78.408356	1,972,675.83	76.830000	1,932,965.97	-39,709.86	0.17
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	150,748.000	17.021332	2,565,931.70	19.680000	2,966,720.64	400,788.94	0.26
		Base		17.021332	2,565,931.70	19.680000	2,966,720.64	400,788.94	0.26
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	37,576.000	79.697500	2,994,713.26	83.160000	3,124,820.16	130,106.90	0.28
		Base		79.697500	2,994,713.26	83.160000	3,124,820.16	130,106.90	0.28
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	119,878.000	16.805287	2,014,584.15	45.900000	5,502,400.20	3,487,816.05	0.49
		Base		16.805287	2,014,584.15	45.900000	5,502,400.20	3,487,816.05	0.49
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	39,852.000	29.151247	1,161,735.49	88.370000	3,521,721.24	2,359,985.75	0.31
		Base		29.151247	1,161,735.49	88.370000	3,521,721.24	2,359,985.75	0.31
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	104,300.000	35.304343	3,682,242.96	43.265000	4,512,539.50	830,296.54	0.40
		Base		35.304343	3,682,242.96	43.265000	4,512,539.50	830,296.54	0.40
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	61,923.000	34.736648	2,150,997.48	50.140000	3,104,819.22	953,821.74	0.27
		Base		34.736648	2,150,997.48	50.140000	3,104,819.22	953,821.74	0.27
125581801	CIT GROUP INC COMMON STOCK USD.01								
		Local	50,084.000	42.469382	2,127,036.52	45.350000	2,271,309.40	144,272.88	0.20
		Base		42.469382	2,127,036.52	45.350000	2,271,309.40	144,272.88	0.20
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	14,787.000	128.464534	1,899,605.07	170.500000	2,521,183.50	621,578.43	0.22
		Base		128.464534	1,899,605.07	170.500000	2,521,183.50	621,578.43	0.22
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	70,698.000	17.140074	1,211,768.95	24.060000	1,700,993.88	489,224.93	0.15
		Base		17.140074	1,211,768.95	24.060000	1,700,993.88	489,224.93	0.15

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12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	114,163.000	Local	10.037511	1,145,912.36	12.610000	1,439,595.43	293,683.07	0.13
		Base	10.037511	1,145,912.36	12.610000	1,439,595.43	293,683.07	0.13
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,748.000	Local	684.810036	1,881,857.98	1,914.850000	5,262,007.80	3,380,149.82	0.47
		Base	684.810036	1,881,857.98	1,914.850000	5,262,007.80	3,380,149.82	0.47
127055101	CABOT CORP COMMON STOCK USD1.0							
	28,773.000	Local	31.804317	915,105.60	49.230000	1,416,494.79	501,389.19	0.13
		Base	31.804317	915,105.60	49.230000	1,416,494.79	501,389.19	0.13
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	12,834.000	Local	173.976494	2,232,814.32	221.340000	2,840,677.56	607,863.24	0.25
		Base	173.976494	2,232,814.32	221.340000	2,840,677.56	607,863.24	0.25
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	105,845.000	Local	47.524270	5,030,206.41	93.440000	9,890,156.80	4,859,950.39	0.87
		Base	47.524270	5,030,206.41	93.440000	9,890,156.80	4,859,950.39	0.87
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	49,522.000	Local	60.068809	2,974,727.56	104.150000	5,157,716.30	2,182,988.74	0.46
		Base	60.068809	2,974,727.56	104.150000	5,157,716.30	2,182,988.74	0.46
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	19,119.000	Local	100.636558	1,924,070.35	74.280000	1,420,159.32	-503,911.03	0.13
		Base	100.636558	1,924,070.35	74.280000	1,420,159.32	-503,911.03	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	27,143.000	Local	62.916590	1,707,745.01	145.250000	3,942,520.75	2,234,775.74	0.35
		Base	62.916590	1,707,745.01	145.250000	3,942,520.75	2,234,775.74	0.35
146229109	CARTER S INC COMMON STOCK USD.01							
	22,206.000	Local	57.819805	1,283,946.60	83.470000	1,853,534.82	569,588.22	0.16
		Base	57.819805	1,283,946.60	83.470000	1,853,534.82	569,588.22	0.16
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	18,781.000	Local	108.523107	2,038,172.48	201.960000	3,793,010.76	1,754,838.28	0.34
		Base	108.523107	2,038,172.48	201.960000	3,793,010.76	1,754,838.28	0.34

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149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	38,074.000	Local	17.885605	680,976.52	37.640000	1,433,105.36	752,128.84	0.13
		Base	17.885605	680,976.52	37.640000	1,433,105.36	752,128.84	0.13
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	66,133.000	Local	67.083711	4,436,447.07	89.660000	5,929,484.78	1,493,037.71	0.52
		Base	67.083711	4,436,447.07	89.660000	5,929,484.78	1,493,037.71	0.52
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	94,494.000	Local	21.629764	2,043,882.88	21.270000	2,009,887.38	-33,995.50	0.18
		Base	21.629764	2,043,882.88	21.270000	2,009,887.38	-33,995.50	0.18
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	25,292.000	Local	62.348717	1,576,923.75	286.140000	7,237,052.88	5,660,129.13	0.64
		Base	62.348717	1,576,923.75	286.140000	7,237,052.88	5,660,129.13	0.64
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	8,118.000	Local	342.168769	2,777,726.07	445.210000	3,614,214.78	836,488.71	0.32
		Base	342.168769	2,777,726.07	445.210000	3,614,214.78	836,488.71	0.32
163851108	CHEMOURS CO/THE COMMON STOCK							
	83,670.000	Local	20.876462	1,746,733.58	23.530000	1,968,755.10	222,021.52	0.17
		Base	20.876462	1,746,733.58	23.530000	1,968,755.10	222,021.52	0.17
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	14,663.000	Local	98.313825	1,441,575.62	104.870000	1,537,708.81	96,133.19	0.14
		Base	98.313825	1,441,575.62	104.870000	1,537,708.81	96,133.19	0.14
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	18,056.000	Local	56.857574	1,026,620.36	230.630000	4,164,255.28	3,137,634.92	0.37
		Base	56.857574	1,026,620.36	230.630000	4,164,255.28	3,137,634.92	0.37
171779309	CIENA CORP COMMON STOCK USD.01							
	78,465.000	Local	23.197768	1,820,212.86	52.170000	4,093,519.05	2,273,306.19	0.36
		Base	23.197768	1,820,212.86	52.170000	4,093,519.05	2,273,306.19	0.36
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	51,844.000	Local	27.905627	1,446,739.33	57.990000	3,006,433.56	1,559,694.23	0.27
		Base	27.905627	1,446,739.33	57.990000	3,006,433.56	1,559,694.23	0.27

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Base Currency: USD - US DOLLAR

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17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	54,702.000	Local	24.645552	1,348,160.97	22.450000	1,228,059.90	-120,101.07	0.11
		Base	24.645552	1,348,160.97	22.450000	1,228,059.90	-120,101.07	0.11
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	29,476.000	Local	58.113072	1,712,940.91	81.780000	2,410,547.28	697,606.37	0.21
		Base	58.113072	1,712,940.91	81.780000	2,410,547.28	697,606.37	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	25,843.000	Local	45.311311	1,170,980.21	85.150000	2,200,531.45	1,029,551.24	0.19
		Base	45.311311	1,170,980.21	85.150000	2,200,531.45	1,029,551.24	0.19
192422103	COGNEX CORP COMMON STOCK USD.002							
	88,762.000	Local	27.138542	2,408,871.27	82.590000	7,330,853.58	4,921,982.31	0.65
		Base	27.138542	2,408,871.27	82.590000	7,330,853.58	4,921,982.31	0.65
192479103	COHERENT INC COMMON STOCK USD.01							
	12,420.000	Local	180.830576	2,245,915.75	241.940000	3,004,894.80	758,979.05	0.27
		Base	180.830576	2,245,915.75	241.940000	3,004,894.80	758,979.05	0.27
194014106	COLFAX CORP COMMON STOCK USD.001							
	51,209.000	Local	28.514249	1,460,186.19	44.350000	2,271,119.15	810,932.96	0.20
		Base	28.514249	1,460,186.19	44.350000	2,271,119.15	810,932.96	0.20
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	15,490.000	Local	96.092299	1,488,469.71	103.070000	1,596,554.30	108,084.59	0.14
		Base	96.092299	1,488,469.71	103.070000	1,596,554.30	108,084.59	0.14
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	53,594.000	Local	31.948583	1,712,252.38	74.030000	3,967,563.82	2,255,311.44	0.35
		Base	31.948583	1,712,252.38	74.030000	3,967,563.82	2,255,311.44	0.35
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	61,077.000	Local	15.130244	924,109.89	25.150000	1,536,086.55	611,976.66	0.14
		Base	15.130244	924,109.89	25.150000	1,536,086.55	611,976.66	0.14
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	23,964.000	Local	64.328986	1,541,579.83	63.730000	1,527,225.72	-14,354.11	0.14
		Base	64.328986	1,541,579.83	63.730000	1,527,225.72	-14,354.11	0.14

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	17,267.000	Local	79.530950	1,373,260.91	63.090000	1,089,375.03	-283,885.88	0.10
		Base	79.530950	1,373,260.91	63.090000	1,089,375.03	-283,885.88	0.10
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,946.000	Local	45.506142	953,171.64	123.510000	2,587,040.46	1,633,868.82	0.23
		Base	45.506142	953,171.64	123.510000	2,587,040.46	1,633,868.82	0.23
21870Q105	CORESITE REALTY CORP REIT USD.01							
	21,756.000	Local	107.923864	2,347,991.58	121.710000	2,647,922.76	299,931.18	0.23
		Base	107.923864	2,347,991.58	121.710000	2,647,922.76	299,931.18	0.23
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	39,547.000	Local	23.401569	925,461.85	84.660000	3,348,049.02	2,422,587.17	0.30
		Base	23.401569	925,461.85	84.660000	3,348,049.02	2,422,587.17	0.30
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	57,036.000	Local	30.262702	1,726,063.48	26.000000	1,482,936.00	-243,127.48	0.13
		Base	30.262702	1,726,063.48	26.000000	1,482,936.00	-243,127.48	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
	144,290.000	Local	2.752800	397,201.52	7.670000	1,106,704.30	709,502.78	0.10
		Base	2.752800	397,201.52	7.670000	1,106,704.30	709,502.78	0.10
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	75,561.000	Local	37.521478	2,835,160.40	33.540000	2,534,315.94	-300,844.46	0.22
		Base	37.521478	2,835,160.40	33.540000	2,534,315.94	-300,844.46	0.22
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	12,061.000	Local	145.995428	1,760,850.86	154.870000	1,867,887.07	107,036.21	0.17
		Base	145.995428	1,760,850.86	154.870000	1,867,887.07	107,036.21	0.17
224399105	CRANE CO COMMON STOCK USD1.0							
	25,114.000	Local	44.303633	1,112,641.44	83.860000	2,106,060.04	993,418.60	0.19
		Base	44.303633	1,112,641.44	83.860000	2,106,060.04	993,418.60	0.19
225447101	CREE INC COMMON STOCK USD.00125							
	56,159.000	Local	36.330965	2,040,310.66	113.460000	6,371,800.14	4,331,489.48	0.56
		Base	36.330965	2,040,310.66	113.460000	6,371,800.14	4,331,489.48	0.56

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229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	28,444.000	Local	66.348416	1,887,214.35	104.400000	2,969,553.60	1,082,339.25	0.26
		Base	66.348416	1,887,214.35	104.400000	2,969,553.60	1,082,339.25	0.26
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	21,100.000	Local	78.068246	1,647,240.00	110.490000	2,331,339.00	684,099.00	0.21
		Base	78.068246	1,647,240.00	110.490000	2,331,339.00	684,099.00	0.21
23283R100	CYRUSONE INC REIT USD.01							
	61,230.000	Local	54.644016	3,345,853.08	65.630000	4,018,524.90	672,671.82	0.36
		Base	54.644016	3,345,853.08	65.630000	4,018,524.90	672,671.82	0.36
235825205	DANA INC COMMON STOCK USD.01							
	73,467.000	Local	19.653021	1,443,848.51	23.810000	1,749,249.27	305,400.76	0.15
		Base	19.653021	1,443,848.51	23.810000	1,749,249.27	305,400.76	0.15
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	82,429.000	Local	27.441518	2,261,976.91	63.040000	5,196,324.16	2,934,347.25	0.46
		Base	27.441518	2,261,976.91	63.040000	5,196,324.16	2,934,347.25	0.46
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	14,281.000	Local	79.810395	1,139,772.25	326.110000	4,657,176.91	3,517,404.66	0.41
		Base	79.810395	1,139,772.25	326.110000	4,657,176.91	3,517,404.66	0.41
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	108,702.000	Local	25.748312	2,798,893.03	21.540000	2,341,441.08	-457,451.95	0.21
		Base	25.748312	2,798,893.03	21.540000	2,341,441.08	-457,451.95	0.21
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	33,422.000	Local	32.911635	1,099,972.65	71.370000	2,385,328.14	1,285,355.49	0.21
		Base	32.911635	1,099,972.65	71.370000	2,385,328.14	1,285,355.49	0.21
257559203	DOMTAR CORP COMMON STOCK USD.01							
	28,073.000	Local	45.904868	1,288,687.35	37.050000	1,040,104.65	-248,582.70	0.09
		Base	45.904868	1,288,687.35	37.050000	1,040,104.65	-248,582.70	0.09
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	64,198.000	Local	30.110995	1,933,065.65	58.910000	3,781,904.18	1,848,838.53	0.33
		Base	30.110995	1,933,065.65	58.910000	3,781,904.18	1,848,838.53	0.33

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25960P109	DOUGLAS EMMETT INC REIT USD.01							
	83,820.000	Local	31.898709	2,673,749.78	32.750000	2,745,105.00	71,355.22	0.24
		Base	31.898709	2,673,749.78	32.750000	2,745,105.00	71,355.22	0.24
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	16,226.000	Local	77.749514	1,261,563.61	76.580000	1,242,587.08	-18,976.53	0.11
		Base	77.749514	1,261,563.61	76.580000	1,242,587.08	-18,976.53	0.11
26884L109	EQT CORP COMMON STOCK							
	140,130.000	Local	17.143218	2,402,279.09	17.790000	2,492,912.70	90,633.61	0.22
		Base	17.143218	2,402,279.09	17.790000	2,492,912.70	90,633.61	0.22
26884U109	EPR PROPERTIES REIT USD.01							
	37,939.000	Local	55.237426	2,095,652.71	45.180000	1,714,084.02	-381,568.69	0.15
		Base	55.237426	2,095,652.71	45.180000	1,714,084.02	-381,568.69	0.15
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	21,282.000	Local	70.539694	1,501,225.77	125.380000	2,668,337.16	1,167,111.39	0.24
		Base	70.539694	1,501,225.77	125.380000	2,668,337.16	1,167,111.39	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	71,967.000	Local	26.154438	1,882,256.43	72.160000	5,193,138.72	3,310,882.29	0.46
		Base	26.154438	1,882,256.43	72.160000	5,193,138.72	3,310,882.29	0.46
277276101	EASTGROUP PROPERTIES INC REIT							
	20,113.000	Local	117.822795	2,369,769.87	136.110000	2,737,580.43	367,810.56	0.24
		Base	117.822795	2,369,769.87	136.110000	2,737,580.43	367,810.56	0.24
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
	58,072.000	Local	30.974865	1,798,772.36	73.070000	4,243,321.04	2,444,548.68	0.38
		Base	30.974865	1,798,772.36	73.070000	4,243,321.04	2,444,548.68	0.38
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	27,637.000	Local	43.371287	1,198,652.25	30.590000	845,415.83	-353,236.42	0.07
		Base	43.371287	1,198,652.25	30.590000	845,415.83	-353,236.42	0.07
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	27,930.000	Local	53.517233	1,494,736.32	97.370000	2,719,544.10	1,224,807.78	0.24
		Base	53.517233	1,494,736.32	97.370000	2,719,544.10	1,224,807.78	0.24

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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	22,906.000	Local	103.888075	2,379,660.25	96.000000	2,198,976.00	-180,684.25	0.19
		Base	103.888075	2,379,660.25	96.000000	2,198,976.00	-180,684.25	0.19
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	50,557.000	Local	46.779850	2,365,048.90	80.440000	4,066,805.08	1,701,756.18	0.36
		Base	46.779850	2,365,048.90	80.440000	4,066,805.08	1,701,756.18	0.36
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	29,607.000	Local	29.595472	876,233.13	41.800000	1,237,572.60	361,339.47	0.11
		Base	29.595472	876,233.13	41.800000	1,237,572.60	361,339.47	0.11
29275Y102	ENERSYS COMMON STOCK USD.01							
	21,653.000	Local	66.516863	1,440,289.63	90.280000	1,954,832.84	514,543.21	0.17
		Base	66.516863	1,440,289.63	90.280000	1,954,832.84	514,543.21	0.17
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	206,943.000	Local	14.206831	2,940,004.33	7.230000	1,496,197.89	-1,443,806.44	0.13
		Base	14.206831	2,940,004.33	7.230000	1,496,197.89	-1,443,806.44	0.13
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	113,413.000	Local	25.668274	2,911,116.01	42.060000	4,770,150.78	1,859,034.77	0.42
		Base	25.668274	2,911,116.01	42.060000	4,770,150.78	1,859,034.77	0.42
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	20,670.000	Local	79.272768	1,638,568.11	119.770000	2,475,645.90	837,077.79	0.22
		Base	79.272768	1,638,568.11	119.770000	2,475,645.90	837,077.79	0.22
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	157,746.000	Local	20.996861	3,312,170.91	21.660000	3,416,778.36	104,607.45	0.30
		Base	20.996861	3,312,170.91	21.660000	3,416,778.36	104,607.45	0.30
302520101	FNB CORP COMMON STOCK USD.01							
	164,046.000	Local	12.167905	1,996,096.10	11.830000	1,940,664.18	-55,431.92	0.17
		Base	12.167905	1,996,096.10	11.830000	1,940,664.18	-55,431.92	0.17
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	18,136.000	Local	110.317115	2,000,711.19	114.550000	2,077,478.80	76,767.61	0.18
		Base	110.317115	2,000,711.19	114.550000	2,077,478.80	76,767.61	0.18

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303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	19,328.000	Local	106.311916	2,054,796.72	303.910000	5,873,972.48	3,819,175.76	0.52
		Base	106.311916	2,054,796.72	303.910000	5,873,972.48	3,819,175.76	0.52
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	14,801.000	Local	88.002401	1,302,523.54	457.550000	6,772,197.55	5,469,674.01	0.60
		Base	88.002401	1,302,523.54	457.550000	6,772,197.55	5,469,674.01	0.60
314211103	FEDERATED HERMES INC COMMON STOCK							
	48,010.000	Local	22.762795	1,092,841.80	26.720000	1,282,827.20	189,985.40	0.11
		Base	22.762795	1,092,841.80	26.720000	1,282,827.20	189,985.40	0.11
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	56,756.000	Local	24.182656	1,372,510.80	52.540000	2,981,960.24	1,609,449.44	0.26
		Base	24.182656	1,372,510.80	52.540000	2,981,960.24	1,609,449.44	0.26
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	72,259.000	Local	27.636195	1,996,963.78	44.660000	3,227,086.94	1,230,123.16	0.29
		Base	27.636195	1,996,963.78	44.660000	3,227,086.94	1,230,123.16	0.29
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	282,086.000	Local	11.588318	3,268,902.33	16.200000	4,569,793.20	1,300,890.87	0.40
		Base	11.588318	3,268,902.33	16.200000	4,569,793.20	1,300,890.87	0.40
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	65,600.000	Local	26.231455	1,720,783.47	42.710000	2,801,776.00	1,080,992.53	0.25
		Base	26.231455	1,720,783.47	42.710000	2,801,776.00	1,080,992.53	0.25
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	43,132.000	Local	39.456422	1,701,834.41	81.020000	3,494,554.64	1,792,720.23	0.31
		Base	39.456422	1,701,834.41	81.020000	3,494,554.64	1,792,720.23	0.31
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	21,071.000	Local	88.859409	1,872,356.61	63.320000	1,334,215.72	-538,140.89	0.12
		Base	88.859409	1,872,356.61	63.320000	1,334,215.72	-538,140.89	0.12
33829M101	FIVE BELOW COMMON STOCK USD.01							
	28,434.000	Local	80.127250	2,278,338.23	186.120000	5,292,136.08	3,013,797.85	0.47
		Base	80.127250	2,278,338.23	186.120000	5,292,136.08	3,013,797.85	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
343412102	FLUOR CORP COMMON STOCK USD.01							
	63,667.000	Local	28.550851	1,817,747.03	17.160000	1,092,525.72	-725,221.31	0.10
		Base	28.550851	1,817,747.03	17.160000	1,092,525.72	-725,221.31	0.10
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	100,105.000	Local	15.296771	1,531,283.25	21.750000	2,177,283.75	646,000.50	0.19
		Base	15.296771	1,531,283.25	21.750000	2,177,283.75	646,000.50	0.19
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	53,078.000	Local	36.243064	1,923,709.35	48.090000	2,552,521.02	628,811.67	0.23
		Base	36.243064	1,923,709.35	48.090000	2,552,521.02	628,811.67	0.23
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	21,207.000	Local	75.892500	1,609,452.25	127.150000	2,696,470.05	1,087,017.80	0.24
		Base	75.892500	1,609,452.25	127.150000	2,696,470.05	1,087,017.80	0.24
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	82,497.000	Local	10.835950	893,933.40	15.450000	1,274,578.65	380,645.25	0.11
		Base	10.835950	893,933.40	15.450000	1,274,578.65	380,645.25	0.11
361448103	GATX CORP COMMON STOCK USD.625							
	17,796.000	Local	38.435713	684,001.94	95.430000	1,698,272.28	1,014,270.34	0.15
		Base	38.435713	684,001.94	95.430000	1,698,272.28	1,014,270.34	0.15
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	31,952.000	Local	108.939395	3,480,831.54	329.560000	10,530,101.12	7,049,269.58	0.93
		Base	108.939395	3,480,831.54	329.560000	10,530,101.12	7,049,269.58	0.93
371901109	GENTEX CORP COMMON STOCK USD.06							
	124,670.000	Local	12.836997	1,600,388.45	35.380000	4,410,824.60	2,810,436.15	0.39
		Base	12.836997	1,600,388.45	35.380000	4,410,824.60	2,810,436.15	0.39
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	257,285.000	Local	4.794058	1,233,439.21	3.120000	802,729.20	-430,710.01	0.07
		Base	4.794058	1,233,439.21	3.120000	802,729.20	-430,710.01	0.07
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	48,564.000	Local	34.104847	1,656,267.77	54.200000	2,632,168.80	975,901.03	0.23
		Base	34.104847	1,656,267.77	54.200000	2,632,168.80	975,901.03	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
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	38,766.000	Local	30.306633	1,174,866.95	62.500000	2,422,875.00	1,248,008.05	0.21
		Base	30.306633	1,174,866.95	62.500000	2,422,875.00	1,248,008.05	0.21
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	118,742.000	Local	17.933272	2,129,432.53	16.810000	1,996,053.02	-133,379.51	0.18
		Base	17.933272	2,129,432.53	16.810000	1,996,053.02	-133,379.51	0.18
384109104	GRACO INC COMMON STOCK USD1.0							
	85,187.000	Local	19.546629	1,665,118.71	69.350000	5,907,718.45	4,242,599.74	0.52
		Base	19.546629	1,665,118.71	69.350000	5,907,718.45	4,242,599.74	0.52
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,049.000	Local	443.139561	907,992.96	600.830000	1,231,100.67	323,107.71	0.11
		Base	443.139561	907,992.96	600.830000	1,231,100.67	323,107.71	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	23,825.000	Local	93.492498	2,227,458.76	104.690000	2,494,239.25	266,780.49	0.22
		Base	93.492498	2,227,458.76	104.690000	2,494,239.25	266,780.49	0.22
397624107	GREIF INC CL A COMMON STOCK							
	13,447.000	Local	49.217793	661,831.66	48.300000	649,490.10	-12,341.56	0.06
		Base	49.217793	661,831.66	48.300000	649,490.10	-12,341.56	0.06
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	43,575.000	Local	38.571068	1,680,734.29	35.990000	1,568,264.25	-112,470.04	0.14
		Base	38.571068	1,680,734.29	35.990000	1,568,264.25	-112,470.04	0.14
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	47,162.000	Local	56.628629	2,670,719.40	64.070000	3,021,669.34	350,949.94	0.27
		Base	56.628629	2,670,719.40	64.070000	3,021,669.34	350,949.94	0.27
404251100	HNI CORP COMMON STOCK USD1.0							
	21,719.000	Local	30.941497	672,018.37	35.590000	772,979.21	100,960.84	0.07
		Base	30.941497	672,018.37	35.590000	772,979.21	100,960.84	0.07
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	25,818.000	Local	95.430380	2,463,821.54	126.500000	3,265,977.00	802,155.46	0.29
		Base	95.430380	2,463,821.54	126.500000	3,265,977.00	802,155.46	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
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	41,970.000	Local	25.375321	1,065,002.23	42.180000	1,770,294.60	705,292.37	0.16
		Base	25.375321	1,065,002.23	42.180000	1,770,294.60	705,292.37	0.16
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	64,596.000	Local	42.910300	2,771,833.74	45.250000	2,922,969.00	151,135.26	0.26
		Base	42.910300	2,771,833.74	45.250000	2,922,969.00	151,135.26	0.26
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	43,948.000	Local	32.222687	1,416,122.63	37.750000	1,659,037.00	242,914.37	0.15
		Base	32.222687	1,416,122.63	37.750000	1,659,037.00	242,914.37	0.15
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	18,943.000	Local	60.438346	1,144,883.58	115.350000	2,185,075.05	1,040,191.47	0.19
		Base	60.438346	1,144,883.58	115.350000	2,185,075.05	1,040,191.47	0.19
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	77,936.000	Local	23.448400	1,827,474.50	35.670000	2,779,977.12	952,502.62	0.25
		Base	23.448400	1,827,474.50	35.670000	2,779,977.12	952,502.62	0.25
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	55,497.000	Local	28.017720	1,554,899.41	34.960000	1,940,175.12	385,275.71	0.17
		Base	28.017720	1,554,899.41	34.960000	1,940,175.12	385,275.71	0.17
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	38,853.000	Local	46.808787	1,818,661.80	28.450000	1,105,367.85	-713,293.95	0.10
		Base	46.808787	1,818,661.80	28.450000	1,105,367.85	-713,293.95	0.10
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	69,201.000	Local	30.559435	2,114,743.48	28.860000	1,997,140.86	-117,602.62	0.18
		Base	30.559435	2,114,743.48	28.860000	1,997,140.86	-117,602.62	0.18
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	39,087.000	Local	83.498015	3,263,686.91	82.350000	3,218,814.45	-44,872.46	0.28
		Base	83.498015	3,263,686.91	82.350000	3,218,814.45	-44,872.46	0.28
428291108	HEXCEL CORP COMMON STOCK USD.01							
	42,474.000	Local	42.077100	1,787,182.75	53.760000	2,283,402.24	496,219.49	0.20
		Base	42.077100	1,787,182.75	53.760000	2,283,402.24	496,219.49	0.20

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431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	52,846.000	Local	35.062606	1,852,918.48	39.960000	2,111,726.16	258,807.68	0.19
		Base	35.062606	1,852,918.48	39.960000	2,111,726.16	258,807.68	0.19
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	33,975.000	Local	52.763392	1,792,636.26	106.670000	3,624,113.25	1,831,476.99	0.32
		Base	52.763392	1,792,636.26	106.670000	3,624,113.25	1,831,476.99	0.32
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	77,262.000	Local	21.617915	1,670,243.38	24.440000	1,888,283.28	218,039.90	0.17
		Base	21.617915	1,670,243.38	24.440000	1,888,283.28	218,039.90	0.17
443510607	HUBBELL INC COMMON STOCK USD.01							
	27,578.000	Local	72.915681	2,010,868.66	177.510000	4,895,370.78	2,884,502.12	0.43
		Base	72.915681	2,010,868.66	177.510000	4,895,370.78	2,884,502.12	0.43
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	77,359.000	Local	23.798500	1,841,028.16	25.590000	1,979,616.81	138,588.65	0.18
		Base	23.798500	1,841,028.16	25.590000	1,979,616.81	138,588.65	0.18
449253103	IAA INC COMMON STOCK USD.01							
	68,359.000	Local	52.128012	3,563,418.79	58.630000	4,007,888.17	444,469.38	0.35
		Base	52.128012	3,563,418.79	58.630000	4,007,888.17	444,469.38	0.35
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,915.000	Local	232.139590	2,301,664.03	207.500000	2,057,362.50	-244,301.53	0.18
		Base	232.139590	2,301,664.03	207.500000	2,057,362.50	-244,301.53	0.18
45073V108	ITT INC COMMON STOCK USD1.0							
	43,953.000	Local	28.360114	1,246,512.10	82.980000	3,647,219.94	2,400,707.84	0.32
		Base	28.360114	1,246,512.10	82.980000	3,647,219.94	2,400,707.84	0.32
451107106	IDACORP INC COMMON STOCK							
	25,658.000	Local	50.433111	1,294,012.75	86.240000	2,212,745.92	918,733.17	0.20
		Base	50.433111	1,294,012.75	86.240000	2,212,745.92	918,733.17	0.20
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	20,991.000	Local	94.532646	1,984,334.78	69.480000	1,458,454.68	-525,880.10	0.13
		Base	94.532646	1,984,334.78	69.480000	1,458,454.68	-525,880.10	0.13

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457187102	INGREDION INC COMMON STOCK USD.01							
	34,066.000	Local	53.377220	1,818,348.37	90.200000	3,072,753.20	1,254,404.83	0.27
		Base	53.377220	1,818,348.37	90.200000	3,072,753.20	1,254,404.83	0.27
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	18,151.000	Local	91.604677	1,662,716.49	88.700000	1,609,993.70	-52,722.79	0.14
		Base	91.604677	1,662,716.49	88.700000	1,609,993.70	-52,722.79	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	35,999.000	Local	60.329689	2,171,808.47	68.340000	2,460,171.66	288,363.19	0.22
		Base	60.329689	2,171,808.47	68.340000	2,460,171.66	288,363.19	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	41,098.000	Local	56.510837	2,322,482.39	72.390000	2,975,084.22	652,601.83	0.26
		Base	56.510837	2,322,482.39	72.390000	2,975,084.22	652,601.83	0.26
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	15,666.000	Local	42.162438	660,516.76	63.370000	992,754.42	332,237.66	0.09
		Base	42.162438	660,516.76	63.370000	992,754.42	332,237.66	0.09
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	28,319.000	Local	22.794511	645,517.76	43.580000	1,234,142.02	588,624.26	0.11
		Base	22.794511	645,517.76	43.580000	1,234,142.02	588,624.26	0.11
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	22,105.000	Local	145.423569	3,214,587.99	249.220000	5,509,008.10	2,294,420.11	0.49
		Base	145.423569	3,214,587.99	249.220000	5,509,008.10	2,294,420.11	0.49
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	56,613.000	Local	36.256615	2,052,595.76	31.750000	1,797,462.75	-255,133.01	0.16
		Base	36.256615	2,052,595.76	31.750000	1,797,462.75	-255,133.01	0.16
466313103	JABIL INC COMMON STOCK USD.001							
	68,366.000	Local	22.747048	1,555,124.70	43.170000	2,951,360.22	1,396,235.52	0.26
		Base	22.747048	1,555,124.70	43.170000	2,951,360.22	1,396,235.52	0.26
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	11,555.000	Local	83.844463	968,822.77	102.350000	1,182,654.25	213,831.48	0.10
		Base	83.844463	968,822.77	102.350000	1,182,654.25	213,831.48	0.10

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	105,240.000	Local	17.826216	1,876,030.93	29.040000	3,056,169.60	1,180,138.67	0.27
		Base	17.826216	1,876,030.93	29.040000	3,056,169.60	1,180,138.67	0.27
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	159,996.000	Local	12.350791	1,976,077.09	18.430000	2,948,726.28	972,649.19	0.26
		Base	12.350791	1,976,077.09	18.430000	2,948,726.28	972,649.19	0.26
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	26,085.000	Local	96.033036	2,505,021.74	173.980000	4,538,268.30	2,033,246.56	0.40
		Base	96.033036	2,505,021.74	173.980000	4,538,268.30	2,033,246.56	0.40
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	21,795.000	Local	78.252663	1,705,516.78	111.380000	2,427,527.10	722,010.32	0.21
		Base	78.252663	1,705,516.78	111.380000	2,427,527.10	722,010.32	0.21
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	65,719.000	Local	22.697428	1,491,652.24	13.910000	914,151.29	-577,500.95	0.08
		Base	22.697428	1,491,652.24	13.910000	914,151.29	-577,500.95	0.08
48242W106	KBR INC COMMON STOCK USD.001							
	72,469.000	Local	25.312971	1,834,405.68	31.000000	2,246,539.00	412,133.32	0.20
		Base	25.312971	1,834,405.68	31.000000	2,246,539.00	412,133.32	0.20
48666K109	KB HOME COMMON STOCK USD1.0							
	44,783.000	Local	16.403944	734,617.84	40.380000	1,808,337.54	1,073,719.70	0.16
		Base	16.403944	734,617.84	40.380000	1,808,337.54	1,073,719.70	0.16
488401100	KEMPER CORP COMMON STOCK USD.1							
	31,266.000	Local	44.840849	1,401,993.98	75.620000	2,364,334.92	962,340.94	0.21
		Base	44.840849	1,401,993.98	75.620000	2,364,334.92	962,340.94	0.21
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	42,353.000	Local	29.334936	1,242,422.53	37.360000	1,582,308.08	339,885.55	0.14
		Base	29.334936	1,242,422.53	37.360000	1,582,308.08	339,885.55	0.14
49427F108	KILROY REALTY CORP REIT USD.01							
	53,326.000	Local	60.613825	3,232,292.82	63.460000	3,384,067.96	151,775.14	0.30
		Base	60.613825	3,232,292.82	63.460000	3,384,067.96	151,775.14	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,839.000	Local	200.137500	2,169,290.36	176.060000	1,908,314.34	-260,976.02	0.17
		Base	200.137500	2,169,290.36	176.060000	1,908,314.34	-260,976.02	0.17
497266106	KIRBY CORP COMMON STOCK USD.1							
	30,538.000	Local	54.182049	1,654,611.42	62.560000	1,910,457.28	255,845.86	0.17
		Base	54.182049	1,654,611.42	62.560000	1,910,457.28	255,845.86	0.17
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	63,930.000	Local	37.785433	2,415,622.72	43.200000	2,761,776.00	346,153.28	0.24
		Base	37.785433	2,415,622.72	43.200000	2,761,776.00	346,153.28	0.24
500255104	KOHLS CORP COMMON STOCK USD.01							
	80,177.000	Local	19.489400	1,562,601.63	55.250000	4,429,779.25	2,867,177.62	0.39
		Base	19.489400	1,562,601.63	55.250000	4,429,779.25	2,867,177.62	0.39
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	16,064.000	Local	126.382666	2,030,211.15	181.710000	2,918,989.44	888,778.29	0.26
		Base	126.382666	2,030,211.15	181.710000	2,918,989.44	888,778.29	0.26
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	43,972.000	Local	44.096621	1,939,016.64	86.590000	3,807,535.48	1,868,518.84	0.34
		Base	44.096621	1,939,016.64	86.590000	3,807,535.48	1,868,518.84	0.34
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,951.000	Local	78.775734	783,897.33	174.670000	1,738,141.17	954,243.84	0.15
		Base	78.775734	783,897.33	174.670000	1,738,141.17	954,243.84	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	19,515.000	Local	56.011061	1,093,055.85	160.140000	3,125,132.10	2,032,076.25	0.28
		Base	56.011061	1,093,055.85	160.140000	3,125,132.10	2,032,076.25	0.28
521865204	LEAR CORP COMMON STOCK USD.01							
	27,778.000	Local	131.880707	3,663,382.27	166.090000	4,613,648.02	950,265.75	0.41
		Base	131.880707	3,663,382.27	166.090000	4,613,648.02	950,265.75	0.41
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	5,538.000	Local	314.177775	1,739,916.52	268.870000	1,489,002.06	-250,914.46	0.13
		Base	314.177775	1,739,916.52	268.870000	1,489,002.06	-250,914.46	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
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	17,704.000	Local	83.140186	1,471,913.85	279.770000	4,953,048.08	3,481,134.23	0.44
		Base	83.140186	1,471,913.85	279.770000	4,953,048.08	3,481,134.23	0.44
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,185.000	Local	151.528272	1,240,258.91	148.220000	1,213,180.70	-27,078.21	0.11
		Base	151.528272	1,240,258.91	148.220000	1,213,180.70	-27,078.21	0.11
53223X107	LIFE STORAGE INC REIT USD.01							
	37,057.000	Local	68.051499	2,521,784.39	83.900000	3,109,082.30	587,297.91	0.28
		Base	68.051499	2,521,784.39	83.900000	3,109,082.30	587,297.91	0.28
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	30,261.000	Local	44.614414	1,350,076.79	118.110000	3,574,126.71	2,224,049.92	0.32
		Base	44.614414	1,350,076.79	118.110000	3,574,126.71	2,224,049.92	0.32
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	1,037.000	Local	238.226268	247,040.64	373.950000	387,786.15	140,745.51	0.03
		Base	238.226268	247,040.64	373.950000	387,786.15	140,745.51	0.03
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	12,398.000	Local	155.428092	1,926,997.49	260.220000	3,226,207.56	1,299,210.07	0.29
		Base	155.428092	1,926,997.49	260.220000	3,226,207.56	1,299,210.07	0.29
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	33,717.000	Local	21.321129	718,884.50	63.160000	2,129,565.72	1,410,681.22	0.19
		Base	21.321129	718,884.50	63.160000	2,129,565.72	1,410,681.22	0.19
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	55,587.000	Local	12.244724	680,647.49	47.610000	2,646,497.07	1,965,849.58	0.23
		Base	12.244724	680,647.49	47.610000	2,646,497.07	1,965,849.58	0.23
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	38,392.000	Local	59.317131	2,277,303.28	90.000000	3,455,280.00	1,177,976.72	0.31
		Base	59.317131	2,277,303.28	90.000000	3,455,280.00	1,177,976.72	0.31
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	101,957.000	Local	21.511645	2,193,262.82	28.100000	2,864,991.70	671,728.88	0.25
		Base	21.511645	2,193,262.82	28.100000	2,864,991.70	671,728.88	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
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	172,281.000	Local	12.567500	2,165,141.47	12.180000	2,098,382.58	-66,758.89	0.19
		Base	12.567500	2,165,141.47	12.180000	2,098,382.58	-66,758.89	0.19
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	28,035.000	Local	102.750880	2,880,620.91	164.900000	4,622,971.50	1,742,350.59	0.41
		Base	102.750880	2,880,620.91	164.900000	4,622,971.50	1,742,350.59	0.41
553498106	MSA SAFETY INC COMMON STOCK							
	18,420.000	Local	51.915894	956,290.76	160.990000	2,965,435.80	2,009,145.04	0.26
		Base	51.915894	956,290.76	160.990000	2,965,435.80	2,009,145.04	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	23,288.000	Local	64.292311	1,497,239.33	86.130000	2,005,795.44	508,556.11	0.18
		Base	64.292311	1,497,239.33	86.130000	2,005,795.44	508,556.11	0.18
554382101	MACERICH CO/THE REIT USD.01							
	60,294.000	Local	23.393879	1,410,510.56	12.920000	778,998.48	-631,512.08	0.07
		Base	23.393879	1,410,510.56	12.920000	778,998.48	-631,512.08	0.07
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	32,340.000	Local	59.027531	1,908,950.36	122.950000	3,976,203.00	2,067,252.64	0.35
		Base	59.027531	1,908,950.36	122.950000	3,976,203.00	2,067,252.64	0.35
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	29,253.000	Local	54.360230	1,590,199.82	94.440000	2,762,653.32	1,172,453.50	0.24
		Base	54.360230	1,590,199.82	94.440000	2,762,653.32	1,172,453.50	0.24
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,879.000	Local	111.188129	2,321,496.94	169.710000	3,543,375.09	1,221,878.15	0.31
		Base	111.188129	2,321,496.94	169.710000	3,543,375.09	1,221,878.15	0.31
574795100	MASIMO CORP COMMON STOCK USD.001							
	25,756.000	Local	109.506829	2,820,457.88	250.730000	6,457,801.88	3,637,344.00	0.57
		Base	109.506829	2,820,457.88	250.730000	6,457,801.88	3,637,344.00	0.57
576323109	MASTEC INC COMMON STOCK USD.1							
	28,548.000	Local	44.915528	1,282,248.50	86.750000	2,476,539.00	1,194,290.50	0.22
		Base	44.915528	1,282,248.50	86.750000	2,476,539.00	1,194,290.50	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
577081102	MATTEL INC COMMON STOCK USD1.0							
	177,057.000	Local	10.702945	1,895,031.29	20.200000	3,576,551.40	1,681,520.11	0.32
		Base	10.702945	1,895,031.29	20.200000	3,576,551.40	1,681,520.11	0.32
577933104	MAXIMUS INC COMMON STOCK							
	31,271.000	Local	63.441395	1,983,875.87	81.280000	2,541,706.88	557,831.01	0.22
		Base	63.441395	1,983,875.87	81.280000	2,541,706.88	557,831.01	0.22
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	289,074.000	Local	16.351664	4,726,841.04	21.590000	6,241,107.66	1,514,266.62	0.55
		Base	16.351664	4,726,841.04	21.590000	6,241,107.66	1,514,266.62	0.55
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	14,011.000	Local	109.845100	1,539,039.70	162.430000	2,275,806.73	736,767.03	0.20
		Base	109.845100	1,539,039.70	162.430000	2,275,806.73	736,767.03	0.20
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	28,490.000	Local	73.358259	2,089,976.80	65.360000	1,862,106.40	-227,870.40	0.16
		Base	73.358259	2,089,976.80	65.360000	1,862,106.40	-227,870.40	0.16
589400100	MERCURY GENERAL CORP COMMON STOCK							
	13,513.000	Local	43.610084	589,303.06	58.400000	789,159.20	199,856.14	0.07
		Base	43.610084	589,303.06	58.400000	789,159.20	199,856.14	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	28,247.000	Local	76.727200	2,167,313.22	146.410000	4,135,643.27	1,968,330.05	0.37
		Base	76.727200	2,167,313.22	146.410000	4,135,643.27	1,968,330.05	0.37
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	29,949.000	Local	22.997023	688,737.84	38.355000	1,148,693.90	459,956.06	0.10
		Base	22.997023	688,737.84	38.355000	1,148,693.90	459,956.06	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	17,282.000	Local	34.304284	592,846.64	71.230000	1,230,996.86	638,150.22	0.11
		Base	34.304284	592,846.64	71.230000	1,230,996.86	638,150.22	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	30,144.000	Local	95.661754	2,883,627.92	216.760000	6,534,013.44	3,650,385.52	0.58
		Base	95.661754	2,883,627.92	216.760000	6,534,013.44	3,650,385.52	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	73,413.000	Local	24.628879	1,808,079.90	16.330000	1,198,834.29	-609,245.61	0.11
		Base	24.628879	1,808,079.90	16.330000	1,198,834.29	-609,245.61	0.11
626755102	MURPHY USA INC COMMON STOCK							
	13,520.000	Local	50.632429	684,550.44	124.650000	1,685,268.00	1,000,717.56	0.15
		Base	50.632429	684,550.44	124.650000	1,685,268.00	1,000,717.56	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	65,559.000	Local	19.282231	1,264,123.80	34.760000	2,278,830.84	1,014,707.04	0.20
		Base	19.282231	1,264,123.80	34.760000	2,278,830.84	1,014,707.04	0.20
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	46,252.000	Local	44.313113	2,049,570.12	45.440000	2,101,690.88	52,120.76	0.19
		Base	44.313113	2,049,570.12	45.440000	2,101,690.88	52,120.76	0.19
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	66,747.000	Local	29.364036	1,959,961.28	44.400000	2,963,566.80	1,003,605.52	0.26
		Base	29.364036	1,959,961.28	44.400000	2,963,566.80	1,003,605.52	0.26
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	88,333.000	Local	35.000000	3,091,655.02	43.840000	3,872,518.72	780,863.70	0.34
		Base	35.000000	3,091,655.02	43.840000	3,872,518.72	780,863.70	0.34
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	94,715.000	Local	12.067143	1,142,939.49	12.380000	1,172,571.70	29,632.21	0.10
		Base	12.067143	1,142,939.49	12.380000	1,172,571.70	29,632.21	0.10
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	91,217.000	Local	17.392391	1,586,481.75	22.690000	2,069,713.73	483,231.98	0.18
		Base	17.392391	1,586,481.75	22.690000	2,069,713.73	483,231.98	0.18
640491106	NEOGEN CORP COMMON STOCK USD.16							
	26,969.000	Local	69.217531	1,866,727.60	81.920000	2,209,300.48	342,572.88	0.20
		Base	69.217531	1,866,727.60	81.920000	2,209,300.48	342,572.88	0.20
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	37,410.000	Local	34.418635	1,287,601.15	28.220000	1,055,710.20	-231,890.95	0.09
		Base	34.418635	1,287,601.15	28.220000	1,055,710.20	-231,890.95	0.09

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646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	48,879.000	Local	35.318041	1,726,310.55	39.290000	1,920,455.91	194,145.36	0.17
		Base	35.318041	1,726,310.55	39.290000	1,920,455.91	194,145.36	0.17
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	235,875.000	Local	14.891284	3,512,481.53	12.210000	2,880,033.75	-632,447.78	0.25
		Base	14.891284	3,512,481.53	12.210000	2,880,033.75	-632,447.78	0.25
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	73,624.000	Local	16.301047	1,200,148.27	51.170000	3,767,340.08	2,567,191.81	0.33
		Base	16.301047	1,200,148.27	51.170000	3,767,340.08	2,567,191.81	0.33
651587107	NEWMARKET CORP COMMON STOCK							
	3,720.000	Local	209.387516	778,921.56	378.980000	1,409,805.60	630,884.04	0.12
		Base	209.387516	778,921.56	378.980000	1,409,805.60	630,884.04	0.12
655663102	NORDSON CORP COMMON STOCK							
	27,443.000	Local	69.760895	1,914,448.24	192.410000	5,280,307.63	3,365,859.39	0.47
		Base	69.760895	1,914,448.24	192.410000	5,280,307.63	3,365,859.39	0.47
655664100	NORDSTROM INC COMMON STOCK							
	55,321.000	Local	16.044900	887,619.91	36.450000	2,016,450.45	1,128,830.54	0.18
		Base	16.044900	887,619.91	36.450000	2,016,450.45	1,128,830.54	0.18
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	25,719.000	Local	61.026947	1,569,552.06	58.480000	1,504,047.12	-65,504.94	0.13
		Base	61.026947	1,569,552.06	58.480000	1,504,047.12	-65,504.94	0.13
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	25,942.000	Local	51.071802	1,324,904.70	51.180000	1,327,711.56	2,806.86	0.12
		Base	51.071802	1,324,904.70	51.180000	1,327,711.56	2,806.86	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001							
	26,076.000	Local	66.462339	1,733,071.95	60.330000	1,573,165.08	-159,906.87	0.14
		Base	66.462339	1,733,071.95	60.330000	1,573,165.08	-159,906.87	0.14
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	101,702.000	Local	23.521874	2,392,221.65	29.270000	2,976,817.54	584,595.89	0.26
		Base	23.521874	2,392,221.65	29.270000	2,976,817.54	584,595.89	0.26

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67098H104	O I GLASS INC COMMON STOCK							
	154,416.000	Local	14.254322	2,201,095.32	11.680000	1,803,578.88	-397,516.44	0.16
		Base	14.254322	2,201,095.32	11.680000	1,803,578.88	-397,516.44	0.16
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	143,858.000	Local	16.337291	2,350,250.06	19.330000	2,780,775.14	430,525.08	0.25
		Base	16.337291	2,350,250.06	19.330000	2,780,775.14	430,525.08	0.25
680665205	OLIN CORP COMMON STOCK USD1.0							
	72,345.000	Local	18.187742	1,315,792.22	30.940000	2,238,354.30	922,562.08	0.20
		Base	18.187742	1,315,792.22	30.940000	2,238,354.30	922,562.08	0.20
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,923.000	Local	70.213093	2,030,773.28	82.680000	2,391,353.64	360,580.36	0.21
		Base	70.213093	2,030,773.28	82.680000	2,391,353.64	360,580.36	0.21
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	115,422.000	Local	30.038162	3,467,064.68	37.140000	4,286,773.08	819,708.40	0.38
		Base	30.038162	3,467,064.68	37.140000	4,286,773.08	819,708.40	0.38
68235P108	ONE GAS INC COMMON STOCK							
	27,001.000	Local	45.547218	1,229,820.43	66.970000	1,808,256.97	578,436.54	0.16
		Base	45.547218	1,229,820.43	66.970000	1,808,256.97	578,436.54	0.16
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	34,675.000	Local	42.165811	1,462,099.49	106.000000	3,675,550.00	2,213,450.51	0.33
		Base	42.165811	1,462,099.49	106.000000	3,675,550.00	2,213,450.51	0.33
690742101	OWENS CORNING COMMON STOCK USD.001							
	55,012.000	Local	58.674107	3,227,779.96	81.020000	4,457,072.24	1,229,292.28	0.39
		Base	58.674107	3,227,779.96	81.020000	4,457,072.24	1,229,292.28	0.39
69349H107	PNM RESOURCES INC COMMON STOCK							
	40,526.000	Local	20.558830	833,167.15	48.010000	1,945,653.26	1,112,486.11	0.17
		Base	20.558830	833,167.15	48.010000	1,945,653.26	1,112,486.11	0.17
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	32,615.000	Local	94.447031	3,080,389.91	147.410000	4,807,777.15	1,727,387.24	0.43
		Base	94.447031	3,080,389.91	147.410000	4,807,777.15	1,727,387.24	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
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	10,202.000	Local	149.268192	1,522,834.09	144.860000	1,477,861.72	-44,972.37	0.13
		Base	149.268192	1,522,834.09	144.860000	1,477,861.72	-44,972.37	0.13
69370C100	PTC INC COMMON STOCK USD.01							
	53,399.000	Local	30.118644	1,608,305.48	136.940000	7,312,459.06	5,704,153.58	0.65
		Base	30.118644	1,608,305.48	136.940000	7,312,459.06	5,704,153.58	0.65
695263103	PACWEST BANCORP COMMON STOCK							
	59,379.000	Local	40.640696	2,413,203.86	36.240000	2,151,894.96	-261,308.90	0.19
		Base	40.640696	2,413,203.86	36.240000	2,151,894.96	-261,308.90	0.19
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	16,755.000	Local	82.683870	1,385,368.25	90.190000	1,511,133.45	125,765.20	0.13
		Base	82.683870	1,385,368.25	90.190000	1,511,133.45	125,765.20	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	119,799.000	Local	22.660900	2,714,753.21	21.750000	2,605,628.25	-109,124.96	0.23
		Base	22.660900	2,714,753.21	21.750000	2,605,628.25	-109,124.96	0.23
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	44,148.000	Local	21.927418	968,051.67	31.060000	1,371,236.88	403,185.21	0.12
		Base	21.927418	968,051.67	31.060000	1,371,236.88	403,185.21	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	19,057.000	Local	137.401157	2,618,453.85	191.190000	3,643,507.83	1,025,053.98	0.32
		Base	137.401157	2,618,453.85	191.190000	3,643,507.83	1,025,053.98	0.32
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	115,849.000	Local	31.145385	3,608,161.68	22.660000	2,625,138.34	-983,023.34	0.23
		Base	31.145385	3,608,161.68	22.660000	2,625,138.34	-983,023.34	0.23
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	75,128.000	Local	30.266554	2,273,865.67	115.780000	8,698,319.84	6,424,454.17	0.77
		Base	30.266554	2,273,865.67	115.780000	8,698,319.84	6,424,454.17	0.77
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	17,183.000	Local	141.031319	2,423,341.15	284.430000	4,887,360.69	2,464,019.54	0.43
		Base	141.031319	2,423,341.15	284.430000	4,887,360.69	2,464,019.54	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
715347100	PERSPECTA INC COMMON STOCK USD.01							
	69,594.000	Local	21.275639	1,480,656.84	29.200000	2,032,144.80	551,487.96	0.18
		Base	21.275639	1,480,656.84	29.200000	2,032,144.80	551,487.96	0.18
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	105,936.000	Local	16.930948	1,793,596.86	17.000000	1,800,912.00	7,315.14	0.16
		Base	16.930948	1,793,596.86	17.000000	1,800,912.00	7,315.14	0.16
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	24,767.000	Local	29.335188	726,544.60	22.390000	554,533.13	-172,011.47	0.05
		Base	29.335188	726,544.60	22.390000	554,533.13	-172,011.47	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	38,566.000	Local	60.924080	2,349,598.06	81.170000	3,130,402.22	780,804.16	0.28
		Base	60.924080	2,349,598.06	81.170000	3,130,402.22	780,804.16	0.28
731068102	POLARIS INC COMMON STOCK USD.01							
	29,511.000	Local	61.131565	1,804,053.60	117.760000	3,475,215.36	1,671,161.76	0.31
		Base	61.131565	1,804,053.60	117.760000	3,475,215.36	1,671,161.76	0.31
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	31,149.000	Local	53.224723	1,657,896.89	96.060000	2,992,172.94	1,334,276.05	0.26
		Base	53.224723	1,657,896.89	96.060000	2,992,172.94	1,334,276.05	0.26
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	36,785.000	Local	38.895560	1,430,773.19	50.750000	1,866,838.75	436,065.56	0.17
		Base	38.895560	1,430,773.19	50.750000	1,866,838.75	436,065.56	0.17
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	25,276.000	Local	52.701003	1,332,070.54	41.710000	1,054,261.96	-277,808.58	0.09
		Base	52.701003	1,332,070.54	41.710000	1,054,261.96	-277,808.58	0.09
74164M108	PRIMERICA INC COMMON STOCK							
	19,984.000	Local	48.739905	974,018.26	141.230000	2,822,340.32	1,848,322.06	0.25
		Base	48.739905	974,018.26	141.230000	2,822,340.32	1,848,322.06	0.25
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	34,338.000	Local	22.524308	773,439.70	50.000000	1,716,900.00	943,460.30	0.15
		Base	22.524308	773,439.70	50.000000	1,716,900.00	943,460.30	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
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	47,069.000	Local	53.893555	2,536,715.73	73.470000	3,458,159.43	921,443.70	0.31
		Base	53.893555	2,536,715.73	73.470000	3,458,159.43	921,443.70	0.31
74758T303	QUALYS INC COMMON STOCK USD.001							
	17,079.000	Local	102.303800	1,747,246.60	97.160000	1,659,395.64	-87,850.96	0.15
		Base	102.303800	1,747,246.60	97.160000	1,659,395.64	-87,850.96	0.15
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	19,472.000	Local	201.396000	3,921,582.92	164.260000	3,198,470.72	-723,112.20	0.28
		Base	201.396000	3,921,582.92	164.260000	3,198,470.72	-723,112.20	0.28
749607107	RLI CORP COMMON STOCK USD1.0							
	1,288.000	Local	82.665978	106,473.78	104.340000	134,389.92	27,916.14	0.01
		Base	82.665978	106,473.78	104.340000	134,389.92	27,916.14	0.01
74967X103	RH COMMON STOCK USD.0001							
	176.000	Local	168.740170	29,698.27	490.370000	86,305.12	56,606.85	0.01
		Base	168.740170	29,698.27	490.370000	86,305.12	56,606.85	0.01
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	66,067.000	Local	33.397769	2,206,490.43	79.640000	5,261,575.88	3,055,085.45	0.47
		Base	33.397769	2,206,490.43	79.640000	5,261,575.88	3,055,085.45	0.47
754907103	RAYONIER INC REIT							
	69,459.000	Local	23.970552	1,664,970.60	32.640000	2,267,141.76	602,171.16	0.20
		Base	23.970552	1,664,970.60	32.640000	2,267,141.76	602,171.16	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	20,642.000	Local	66.511725	1,372,935.02	136.670000	2,821,142.14	1,448,207.12	0.25
		Base	66.511725	1,372,935.02	136.670000	2,821,142.14	1,448,207.12	0.25
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	34,543.000	Local	62.952078	2,174,553.64	122.230000	4,222,190.89	2,047,637.25	0.37
		Base	62.952078	2,174,553.64	122.230000	4,222,190.89	2,047,637.25	0.37
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	32,420.000	Local	49.757500	1,613,138.15	132.200000	4,285,924.00	2,672,785.85	0.38
		Base	49.757500	1,613,138.15	132.200000	4,285,924.00	2,672,785.85	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
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	25,591.000	Local	84.862030	2,171,704.20	212.390000	5,435,272.49	3,263,568.29	0.48
		Base	84.862030	2,171,704.20	212.390000	5,435,272.49	3,263,568.29	0.48
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	66,438.000	Local	46.657820	3,099,852.25	47.720000	3,170,421.36	70,569.11	0.28
		Base	46.657820	3,099,852.25	47.720000	3,170,421.36	70,569.11	0.28
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	33,417.000	Local	81.399739	2,720,135.09	103.710000	3,465,677.07	745,541.98	0.31
		Base	81.399739	2,720,135.09	103.710000	3,465,677.07	745,541.98	0.31
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	27,400.000	Local	65.112082	1,784,071.05	67.770000	1,856,898.00	72,826.95	0.16
		Base	65.112082	1,784,071.05	67.770000	1,856,898.00	72,826.95	0.16
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	61,021.000	Local	31.076422	1,896,314.37	56.000000	3,417,176.00	1,520,861.63	0.30
		Base	31.076422	1,896,314.37	56.000000	3,417,176.00	1,520,861.63	0.30
78442P106	SLM CORP COMMON STOCK USD.2							
	191,075.000	Local	9.325466	1,781,863.42	15.790000	3,017,074.25	1,235,210.83	0.27
		Base	9.325466	1,781,863.42	15.790000	3,017,074.25	1,235,210.83	0.27
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	14,458.000	Local	342.419401	4,950,699.70	454.850000	6,576,221.30	1,625,521.60	0.58
		Base	342.419401	4,950,699.70	454.850000	6,576,221.30	1,625,521.60	0.58
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	105,212.000	Local	22.951680	2,414,792.18	17.220000	1,811,750.64	-603,041.54	0.16
		Base	22.951680	2,414,792.18	17.220000	1,811,750.64	-603,041.54	0.16
78573M104	SABRE CORP COMMON STOCK USD.01							
	161,318.000	Local	20.008777	3,227,775.91	14.690000	2,369,761.42	-858,014.49	0.21
		Base	20.008777	3,227,775.91	14.690000	2,369,761.42	-858,014.49	0.21
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	46,233.000	Local	43.893758	2,029,340.11	56.380000	2,606,616.54	577,276.43	0.23
		Base	43.893758	2,029,340.11	56.380000	2,606,616.54	577,276.43	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
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	10,064.000	Local	155.337718	1,563,318.79	152.500000	1,534,760.00	-28,558.79	0.14
		Base	155.337718	1,563,318.79	152.500000	1,534,760.00	-28,558.79	0.14
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	29,604.000	Local	56.088240	1,660,436.25	86.130000	2,549,792.52	889,356.27	0.23
		Base	56.088240	1,660,436.25	86.130000	2,549,792.52	889,356.27	0.23
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	28,544.000	Local	42.527919	1,213,916.92	46.830000	1,336,715.52	122,798.60	0.12
		Base	42.527919	1,213,916.92	46.830000	1,336,715.52	122,798.60	0.12
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	20,689.000	Local	61.217644	1,266,531.84	213.150000	4,409,860.35	3,143,328.51	0.39
		Base	61.217644	1,266,531.84	213.150000	4,409,860.35	3,143,328.51	0.39
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	30,419.000	Local	71.095226	2,162,645.67	67.830000	2,063,320.77	-99,324.90	0.18
		Base	71.095226	2,162,645.67	67.830000	2,063,320.77	-99,324.90	0.18
816850101	SEMTECH CORP COMMON STOCK USD.01							
	33,051.000	Local	51.460307	1,700,814.61	73.310000	2,422,968.81	722,154.20	0.21
		Base	51.460307	1,700,814.61	73.310000	2,422,968.81	722,154.20	0.21
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	21,540.000	Local	34.957049	752,974.84	77.850000	1,676,889.00	923,914.16	0.15
		Base	34.957049	752,974.84	77.850000	1,676,889.00	923,914.16	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	87,833.000	Local	16.134536	1,417,144.71	47.760000	4,194,904.08	2,777,759.37	0.37
		Base	16.134536	1,417,144.71	47.760000	4,194,904.08	2,777,759.37	0.37
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	83,806.000	Local	21.328272	1,787,437.17	12.840000	1,076,069.04	-711,368.13	0.10
		Base	21.328272	1,787,437.17	12.840000	1,076,069.04	-711,368.13	0.10
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	27,250.000	Local	85.462651	2,328,857.24	218.340000	5,949,765.00	3,620,907.76	0.53
		Base	85.462651	2,328,857.24	218.340000	5,949,765.00	3,620,907.76	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	22,286.000	55.405169	1,234,759.59	155.740000	3,470,821.64	2,236,062.05	0.31
		Base		55.405169	1,234,759.59	155.740000	3,470,821.64	2,236,062.05	0.31
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	39,966.000	19.430316	776,552.00	37.560000	1,501,122.96	724,570.96	0.13
		Base		19.430316	776,552.00	37.560000	1,501,122.96	724,570.96	0.13
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	22,078.000	90.369052	1,995,167.93	97.460000	2,151,721.88	156,553.95	0.19
		Base		90.369052	1,995,167.93	97.460000	2,151,721.88	156,553.95	0.19
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	38,454.000	54.489349	2,095,333.42	44.600000	1,715,048.40	-380,285.02	0.15
		Base		54.489349	2,095,333.42	44.600000	1,715,048.40	-380,285.02	0.15
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	68,939.000	35.433422	2,442,744.71	36.600000	2,523,167.40	80,422.69	0.22
		Base		35.433422	2,442,744.71	36.600000	2,523,167.40	80,422.69	0.22
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	26,040.000	91.003358	2,369,727.43	298.310000	7,767,992.40	5,398,264.97	0.69
		Base		91.003358	2,369,727.43	298.310000	7,767,992.40	5,398,264.97	0.69
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	51,058.000	35.227495	1,798,645.42	59.570000	3,041,525.06	1,242,879.64	0.27
		Base		35.227495	1,798,645.42	59.570000	3,041,525.06	1,242,879.64	0.27
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	28,896.000	77.385993	2,236,145.65	62.350000	1,801,665.60	-434,480.05	0.16
		Base		77.385993	2,236,145.65	62.350000	1,801,665.60	-434,480.05	0.16
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	26,271.000	77.318067	2,031,222.93	66.420000	1,744,919.82	-286,303.11	0.15
		Base		77.318067	2,031,222.93	66.420000	1,744,919.82	-286,303.11	0.15
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
		Local	58,107.000	43.290701	2,515,492.79	43.020000	2,499,763.14	-15,729.65	0.22
		Base		43.290701	2,515,492.79	43.020000	2,499,763.14	-15,729.65	0.22

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	59,972.000	Local	21.372866	1,281,773.49	21.110000	1,266,008.92	-15,764.57	0.11
		Base	21.372866	1,281,773.49	21.110000	1,266,008.92	-15,764.57	0.11
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	101,639.000	Local	16.273222	1,653,994.02	41.580000	4,226,149.62	2,572,155.60	0.37
		Base	16.273222	1,653,994.02	41.580000	4,226,149.62	2,572,155.60	0.37
858912108	STERICYCLE INC COMMON STOCK USD.01							
	46,557.000	Local	48.518125	2,258,858.35	64.870000	3,020,152.59	761,294.24	0.27
		Base	48.518125	2,258,858.35	64.870000	3,020,152.59	761,294.24	0.27
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	98,873.000	Local	22.824258	2,256,702.90	21.830000	2,158,397.59	-98,305.31	0.19
		Base	22.824258	2,256,702.90	21.830000	2,158,397.59	-98,305.31	0.19
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	52,373.000	Local	32.632309	1,709,051.94	61.080000	3,198,942.84	1,489,890.90	0.28
		Base	32.632309	1,709,051.94	61.080000	3,198,942.84	1,489,890.90	0.28
862121100	STORE CAPITAL CORP REIT USD.01							
	120,205.000	Local	23.442689	2,817,928.49	33.440000	4,019,655.20	1,201,726.71	0.36
		Base	23.442689	2,817,928.49	33.440000	4,019,655.20	1,201,726.71	0.36
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	12,411.000	Local	144.746022	1,796,442.88	90.920000	1,128,408.12	-668,034.76	0.10
		Base	144.746022	1,796,442.88	90.920000	1,128,408.12	-668,034.76	0.10
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	79,344.000	Local	67.660327	5,368,440.98	62.580000	4,965,347.52	-403,093.46	0.44
		Base	67.660327	5,368,440.98	62.580000	4,965,347.52	-403,093.46	0.44
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,585.000	Local	76.332812	1,342,312.50	134.030000	2,356,917.55	1,014,605.05	0.21
		Base	76.332812	1,342,312.50	134.030000	2,356,917.55	1,014,605.05	0.21
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	75,173.000	Local	24.345898	1,830,154.19	42.310000	3,180,569.63	1,350,415.44	0.28
		Base	24.345898	1,830,154.19	42.310000	3,180,569.63	1,350,415.44	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
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	20,966.000	Local	46.649483	978,053.07	89.160000	1,869,328.56	891,275.49	0.17
		Base	46.649483	978,053.07	89.160000	1,869,328.56	891,275.49	0.17
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	38,601.000	Local	48.251690	1,862,563.49	77.350000	2,985,787.35	1,123,223.86	0.26
		Base	48.251690	1,862,563.49	77.350000	2,985,787.35	1,123,223.86	0.26
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	77,533.000	Local	36.375939	2,820,335.68	44.820000	3,475,029.06	654,693.38	0.31
		Base	36.375939	2,820,335.68	44.820000	3,475,029.06	654,693.38	0.31
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	64,485.000	Local	14.133612	911,405.98	19.000000	1,225,215.00	313,809.02	0.11
		Base	14.133612	911,405.98	19.000000	1,225,215.00	313,809.02	0.11
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	66,070.000	Local	24.413743	1,613,016.02	27.510000	1,817,585.70	204,569.68	0.16
		Base	24.413743	1,613,016.02	27.510000	1,817,585.70	204,569.68	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0							
	111,475.000	Local	14.297131	1,593,772.69	18.230000	2,032,189.25	438,416.56	0.18
		Base	14.297131	1,593,772.69	18.230000	2,032,189.25	438,416.56	0.18
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	50,621.000	Local	31.242473	1,581,525.22	17.890000	905,609.69	-675,915.53	0.08
		Base	31.242473	1,581,525.22	17.890000	905,609.69	-675,915.53	0.08
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	97,578.000	Local	13.726136	1,339,368.90	33.410000	3,260,080.98	1,920,712.08	0.29
		Base	13.726136	1,339,368.90	33.410000	3,260,080.98	1,920,712.08	0.29
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	53,651.000	Local	28.556357	1,532,077.09	51.020000	2,737,274.02	1,205,196.93	0.24
		Base	28.556357	1,532,077.09	51.020000	2,737,274.02	1,205,196.93	0.24
88076W103	TERADATA CORP COMMON STOCK USD.01							
	55,574.000	Local	28.997560	1,611,510.42	40.100000	2,228,517.40	617,006.98	0.20
		Base	28.997560	1,611,510.42	40.100000	2,228,517.40	617,006.98	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	35,246.000	22.801264	803,653.36	41.180000	1,451,430.28	647,776.92	0.13
		Base		22.801264	803,653.36	41.180000	1,451,430.28	647,776.92	0.13
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	27,343.000	79.061085	2,161,767.24	138.370000	3,783,450.91	1,621,683.67	0.33
		Base		79.061085	2,161,767.24	138.370000	3,783,450.91	1,621,683.67	0.33
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	25,652.000	72.820937	1,868,002.68	76.200000	1,954,682.40	86,679.72	0.17
		Base		72.820937	1,868,002.68	76.200000	1,954,682.40	86,679.72	0.17
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	33,222.000	46.239744	1,536,176.77	90.880000	3,019,215.36	1,483,038.59	0.27
		Base		46.239744	1,536,176.77	90.880000	3,019,215.36	1,483,038.59	0.27
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	28,151.000	43.355633	1,220,504.42	117.060000	3,295,356.06	2,074,851.64	0.29
		Base		43.355633	1,220,504.42	117.060000	3,295,356.06	2,074,851.64	0.29
887389104	TIMKEN CO COMMON STOCK								
		Local	34,484.000	28.925049	997,451.38	78.350000	2,701,821.40	1,704,370.02	0.24
		Base		28.925049	997,451.38	78.350000	2,701,821.40	1,704,370.02	0.24
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	58,398.000	28.310443	1,653,273.26	53.420000	3,119,621.16	1,466,347.90	0.28
		Base		28.310443	1,653,273.26	53.420000	3,119,621.16	1,466,347.90	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,797.000	22.798864	200,561.61	30.810000	271,035.57	70,473.96	0.02
		Base		22.798864	200,561.61	30.810000	271,035.57	70,473.96	0.02
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	16,792.000	119.340000	2,003,957.28	190.410000	3,197,364.72	1,193,407.44	0.28
		Base		119.340000	2,003,957.28	190.410000	3,197,364.72	1,193,407.44	0.28
891092108	TORO CO COMMON STOCK USD1.0								
		Local	54,583.000	42.297610	2,308,730.46	100.770000	5,500,328.91	3,191,598.45	0.49
		Base		42.297610	2,308,730.46	100.770000	5,500,328.91	3,191,598.45	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
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	43,657.000	Local	43.343663	1,892,254.29	60.430000	2,638,192.51	745,938.22	0.23
		Base	43.343663	1,892,254.29	60.430000	2,638,192.51	745,938.22	0.23
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	28,740.000	Local	75.065472	2,157,381.67	50.020000	1,437,574.80	-719,806.87	0.13
		Base	75.065472	2,157,381.67	50.020000	1,437,574.80	-719,806.87	0.13
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	58,917.000	Local	33.179105	1,954,813.30	91.640000	5,399,153.88	3,444,340.58	0.48
		Base	33.179105	1,954,813.30	91.640000	5,399,153.88	3,444,340.58	0.48
896239100	TRIMBLE INC COMMON STOCK							
	127,313.000	Local	23.269299	2,962,484.22	74.140000	9,438,985.82	6,476,501.60	0.84
		Base	23.269299	2,962,484.22	74.140000	9,438,985.82	6,476,501.60	0.84
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	42,970.000	Local	11.308374	485,920.81	32.100000	1,379,337.00	893,416.19	0.12
		Base	11.308374	485,920.81	32.100000	1,379,337.00	893,416.19	0.12
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	48,895.000	Local	29.039358	1,419,879.42	49.620000	2,426,169.90	1,006,290.48	0.21
		Base	29.039358	1,419,879.42	49.620000	2,426,169.90	1,006,290.48	0.21
898402102	TRUSTMARK CORP COMMON STOCK							
	32,248.000	Local	22.997821	741,633.74	30.160000	972,599.68	230,965.94	0.09
		Base	22.997821	741,633.74	30.160000	972,599.68	230,965.94	0.09
902104108	II VI INC COMMON STOCK							
	52,728.000	Local	34.343381	1,810,857.80	84.300000	4,444,970.40	2,634,112.60	0.39
		Base	34.343381	1,810,857.80	84.300000	4,444,970.40	2,634,112.60	0.39
902681105	UGI CORP COMMON STOCK							
	105,973.000	Local	26.918049	2,852,586.38	38.310000	4,059,825.63	1,207,239.25	0.36
		Base	26.918049	2,852,586.38	38.310000	4,059,825.63	1,207,239.25	0.36
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	21,985.000	Local	73.378823	1,613,233.43	84.370000	1,854,874.45	241,641.02	0.16
		Base	73.378823	1,613,233.43	84.370000	1,854,874.45	241,641.02	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	112,042.000	Local	17.349671	1,943,891.88	17.070000	1,912,556.94	-31,334.94	0.17
		Base	17.349671	1,943,891.88	17.070000	1,912,556.94	-31,334.94	0.17
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	65,997.000	Local	36.248203	2,392,272.66	36.950000	2,438,589.15	46,316.49	0.22
		Base	36.248203	2,392,272.66	36.950000	2,438,589.15	46,316.49	0.22
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	112,165.000	Local	22.102573	2,479,135.14	16.610000	1,863,060.65	-616,074.49	0.16
		Base	22.102573	2,479,135.14	16.610000	1,863,060.65	-616,074.49	0.16
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	22,596.000	Local	70.027808	1,582,348.35	167.180000	3,777,599.28	2,195,250.93	0.33
		Base	70.027808	1,582,348.35	167.180000	3,777,599.28	2,195,250.93	0.33
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	85,980.000	Local	16.656972	1,432,166.42	19.910000	1,711,861.80	279,695.38	0.15
		Base	16.656972	1,432,166.42	19.910000	1,711,861.80	279,695.38	0.15
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	21,829.000	Local	105.158032	2,295,494.67	211.690000	4,620,981.01	2,325,486.34	0.41
		Base	105.158032	2,295,494.67	211.690000	4,620,981.01	2,325,486.34	0.41
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	34,804.000	Local	23.139236	805,337.96	33.900000	1,179,855.60	374,517.64	0.10
		Base	23.139236	805,337.96	33.900000	1,179,855.60	374,517.64	0.10
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	55,816.000	Local	21.622931	1,206,905.51	16.500000	920,964.00	-285,941.51	0.08
		Base	21.622931	1,206,905.51	16.500000	920,964.00	-285,941.51	0.08
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	205,353.000	Local	10.538775	2,164,169.05	12.250000	2,515,574.25	351,405.20	0.22
		Base	10.538775	2,164,169.05	12.250000	2,515,574.25	351,405.20	0.22
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,810.000	Local	100.021763	1,081,235.26	236.530000	2,556,889.30	1,475,654.04	0.23
		Base	100.021763	1,081,235.26	236.530000	2,556,889.30	1,475,654.04	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
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	94,199.000	Local	12.604925	1,187,371.29	24.960000	2,351,207.04	1,163,835.75	0.21
		Base	12.604925	1,187,371.29	24.960000	2,351,207.04	1,163,835.75	0.21
92552V100	VIASAT INC COMMON STOCK USD.0001							
	32,630.000	Local	67.417182	2,199,822.64	51.140000	1,668,698.20	-531,124.44	0.15
		Base	67.417182	2,199,822.64	51.140000	1,668,698.20	-531,124.44	0.15
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	67,431.000	Local	10.671630	719,598.66	23.870000	1,609,577.97	889,979.31	0.14
		Base	10.671630	719,598.66	23.870000	1,609,577.97	889,979.31	0.14
92839U206	VISTEON CORP COMMON STOCK							
	14,168.000	Local	119.255431	1,689,610.94	127.170000	1,801,744.56	112,133.62	0.16
		Base	119.255431	1,689,610.94	127.170000	1,801,744.56	112,133.62	0.16
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	38,535.000	Local	19.278401	742,893.17	30.220000	1,164,527.70	421,634.53	0.10
		Base	19.278401	742,893.17	30.220000	1,164,527.70	421,634.53	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
	16,673.000	Local	100.062400	1,668,340.40	243.100000	4,053,206.30	2,384,865.90	0.36
		Base	100.062400	1,668,340.40	243.100000	4,053,206.30	2,384,865.90	0.36
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	45,872.000	Local	25.175193	1,154,836.44	55.310000	2,537,180.32	1,382,343.88	0.22
		Base	25.175193	1,154,836.44	55.310000	2,537,180.32	1,382,343.88	0.22
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	61,218.000	Local	23.668665	1,448,948.34	25.390000	1,554,325.02	105,376.68	0.14
		Base	23.668665	1,448,948.34	25.390000	1,554,325.02	105,376.68	0.14
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	91,237.000	Local	8.188627	747,105.77	20.430000	1,863,971.91	1,116,866.14	0.16
		Base	8.188627	747,105.77	20.430000	1,863,971.91	1,116,866.14	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	29,505.000	Local	29.359024	866,237.99	42.920000	1,266,354.60	400,116.61	0.11
		Base	29.359024	866,237.99	42.920000	1,266,354.60	400,116.61	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
96208T104	WEX INC COMMON STOCK USD.01							
	22,450.000	Local	95.549441	2,145,084.95	208.350000	4,677,457.50	2,532,372.55	0.41
		Base	95.549441	2,145,084.95	208.350000	4,677,457.50	2,532,372.55	0.41
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	22,187.000	Local	43.039351	954,914.07	52.680000	1,168,811.16	213,897.09	0.10
		Base	43.039351	954,914.07	52.680000	1,168,811.16	213,897.09	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	39,052.000	Local	37.180947	1,451,990.36	131.290000	5,127,137.08	3,675,146.72	0.45
		Base	37.180947	1,451,990.36	131.290000	5,127,137.08	3,675,146.72	0.45
974155103	WINGSTOP INC COMMON STOCK USD.01							
	15,093.000	Local	138.782701	2,094,647.30	136.150000	2,054,911.95	-39,735.35	0.18
		Base	138.782701	2,094,647.30	136.150000	2,054,911.95	-39,735.35	0.18
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	29,323.000	Local	68.075575	1,996,180.10	73.660000	2,159,932.18	163,752.08	0.19
		Base	68.075575	1,996,180.10	73.660000	2,159,932.18	163,752.08	0.19
980745103	WOODWARD INC COMMON STOCK USD.00292							
	29,714.000	Local	42.354345	1,258,517.01	114.220000	3,393,933.08	2,135,416.07	0.30
		Base	42.354345	1,258,517.01	114.220000	3,393,933.08	2,135,416.07	0.30
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	32,308.000	Local	38.709922	1,250,640.17	31.080000	1,004,132.64	-246,507.53	0.09
		Base	38.709922	1,250,640.17	31.080000	1,004,132.64	-246,507.53	0.09
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	23,738.000	Local	72.517062	1,721,410.01	49.400000	1,172,657.20	-548,752.81	0.10
		Base	72.517062	1,721,410.01	49.400000	1,172,657.20	-548,752.81	0.10
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	18,251.000	Local	19.414126	354,327.22	63.890000	1,166,056.39	811,729.17	0.10
		Base	19.414126	354,327.22	63.890000	1,166,056.39	811,729.17	0.10
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	23,899.000	Local	55.234137	1,320,040.65	29.490000	704,781.51	-615,259.14	0.06
		Base	55.234137	1,320,040.65	29.490000	704,781.51	-615,259.14	0.06

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	47,371.000	Local	56.526517	2,677,717.63	65.280000	3,092,378.88	414,661.25	0.27
		Base	56.526517	2,677,717.63	65.280000	3,092,378.88	414,661.25	0.27
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	46,485.000	Local	60.725543	2,822,826.88	116.600000	5,420,151.00	2,597,324.12	0.48
		Base	60.725543	2,822,826.88	116.600000	5,420,151.00	2,597,324.12	0.48
985817105	YELP INC COMMON STOCK USD.000001							
	35,366.000	Local	32.661410	1,155,103.42	37.710000	1,333,651.86	178,548.44	0.12
		Base	32.661410	1,155,103.42	37.710000	1,333,651.86	178,548.44	0.12
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	38,623.000	Local	73.890000	2,853,853.47	68.770000	2,656,103.71	-197,749.76	0.23
		Base	73.890000	2,853,853.47	68.770000	2,656,103.71	-197,749.76	0.23
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	47,780.000	Local	37.615969	1,797,290.98	37.080000	1,771,682.40	-25,608.58	0.16
		Base	37.615969	1,797,290.98	37.080000	1,771,682.40	-25,608.58	0.16
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	76,597.000	Local	43.617500	3,340,969.65	46.670000	3,574,781.99	233,812.34	0.32
		Base	43.617500	3,340,969.65	46.670000	3,574,781.99	233,812.34	0.32
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	57,174.000	Local	35.298239	2,018,141.51	41.230000	2,357,284.02	339,142.51	0.21
		Base	35.298239	2,018,141.51	41.230000	2,357,284.02	339,142.51	0.21
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	12,891.000	Local	112.145190	1,445,663.64	216.800000	2,794,768.80	1,349,105.16	0.25
		Base	112.145190	1,445,663.64	216.800000	2,794,768.80	1,349,105.16	0.25
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	75,656.000	Local	25.780330	1,950,436.66	29.230000	2,211,424.88	260,988.22	0.20
		Base	25.780330	1,950,436.66	29.230000	2,211,424.88	260,988.22	0.20
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	28,330.000	Local	141.493900	4,008,522.19	168.040000	4,760,573.20	752,051.01	0.42
		Base	141.493900	4,008,522.19	168.040000	4,760,573.20	752,051.01	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
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	24,738.000	70.811269	1,751,729.18	77.540000	1,918,184.52	166,455.34	0.17
		Base		70.811269	1,751,729.18	77.540000	1,918,184.52	166,455.34	0.17
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	86,533.000	24.682347	2,135,837.49	26.260000	2,272,356.58	136,519.09	0.20
		Base		24.682347	2,135,837.49	26.260000	2,272,356.58	136,519.09	0.20
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	25,835.000	118.713171	3,066,954.77	166.980000	4,313,928.30	1,246,973.53	0.38
		Base		118.713171	3,066,954.77	166.980000	4,313,928.30	1,246,973.53	0.38
US DOLLAR Total									
		Local	20,372,466.000		731,051,544.69		1,121,761,683.30	390,710,138.61	99.24
		Base			731,051,544.69		1,121,761,683.30	390,710,138.61	99.24
EQUITY Total									
		Base	20,372,466.000		731,051,544.69		1,121,761,683.30	390,710,138.61	99.24

& 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									
		28,635,051.930	Base		739,319,213.30		1,130,029,338.74	390,710,125.44	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									
			-51,659.010	Local	1.000000	-51,659.01	1.000000	-51,659.01	0.00	0.01
				Base	1.000000	-51,659.01	1.000000	-51,659.01	0.00	0.01
US DOLLAR Total										
			-51,659.010	Local		-51,659.01		-51,659.01	0.00	0.01
				Base		-51,659.01		-51,659.01	0.00	0.01
CASH Total										
			-51,659.010	Base		-51,659.01		-51,659.01	0.00	0.01
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24						0.050370	31 Dec 2030		
			10,201,410.120	Local	100.060184	10,207,549.77	100.060000	10,207,530.97	-18.80	1.28
				Base	100.060184	10,207,549.77	100.060000	10,207,530.97	-18.80	1.28
US DOLLAR Total										
			10,201,410.120	Local		10,207,549.77		10,207,530.97	-18.80	1.28
				Base		10,207,549.77		10,207,530.97	-18.80	1.28
CASH EQUIVALENT Total										
			10,201,410.120	Base		10,207,549.77		10,207,530.97	-18.80	1.28
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004									
			31,400.000	Local	21.447912	673,464.45	77.100000	2,420,940.00	1,747,475.55	0.30
				Base	21.447912	673,464.45	77.100000	2,420,940.00	1,747,475.55	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,533.000	25.332007	646,802.14	39.780000	1,015,702.74	368,900.60	0.13
		Base		25.332007	646,802.14	39.780000	1,015,702.74	368,900.60	0.13
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	51,289.000	26.677805	1,368,277.95	43.180000	2,214,659.02	846,381.07	0.28
		Base		26.677805	1,368,277.95	43.180000	2,214,659.02	846,381.07	0.28
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	22,895.000	35.882700	821,534.42	65.590000	1,501,683.05	680,148.63	0.19
		Base		35.882700	821,534.42	65.590000	1,501,683.05	680,148.63	0.19
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	36,209.000	24.481007	886,432.80	72.870000	2,638,549.83	1,752,117.03	0.33
		Base		24.481007	886,432.80	72.870000	2,638,549.83	1,752,117.03	0.33
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	7,411.000	60.737370	450,124.65	29.100000	215,660.10	-234,464.55	0.03
		Base		60.737370	450,124.65	29.100000	215,660.10	-234,464.55	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,457.000	49.717549	420,461.31	48.680000	411,686.76	-8,774.55	0.05
		Base		49.717549	420,461.31	48.680000	411,686.76	-8,774.55	0.05
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,065.000	30.863093	619,267.96	51.090000	1,025,120.85	405,852.89	0.13
		Base		30.863093	619,267.96	51.090000	1,025,120.85	405,852.89	0.13
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	25,832.000	19.208001	496,181.07	21.960000	567,270.72	71,089.65	0.07
		Base		19.208001	496,181.07	21.960000	567,270.72	71,089.65	0.07
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	48,028.000	14.656257	703,910.73	27.370000	1,314,526.36	610,615.63	0.17
		Base		14.656257	703,910.73	27.370000	1,314,526.36	610,615.63	0.17
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	66,380.000	24.632779	1,635,123.84	18.910000	1,255,245.80	-379,878.04	0.16
		Base		24.632779	1,635,123.84	18.910000	1,255,245.80	-379,878.04	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
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,571.000	Local	74.213922	858,729.29	107.570000	1,244,692.47	385,963.18	0.16
		Base	74.213922	858,729.29	107.570000	1,244,692.47	385,963.18	0.16
00738A106	ADTRAN INC COMMON STOCK USD.01							
	36,900.000	Local	17.746026	654,828.36	16.840000	621,396.00	-33,432.36	0.08
		Base	17.746026	654,828.36	16.840000	621,396.00	-33,432.36	0.08
00770F104	AEGION CORP COMMON STOCK USD.01							
	23,690.000	Local	19.213582	455,169.76	25.850000	612,386.50	157,216.74	0.08
		Base	19.213582	455,169.76	25.850000	612,386.50	157,216.74	0.08
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	21,578.000	Local	15.856657	342,154.94	27.800000	599,868.40	257,713.46	0.08
		Base	15.856657	342,154.94	27.800000	599,868.40	257,713.46	0.08
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	55,301.000	Local	19.877061	1,099,221.36	51.270000	2,835,282.27	1,736,060.91	0.36
		Base	19.877061	1,099,221.36	51.270000	2,835,282.27	1,736,060.91	0.36
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	29,450.000	Local	26.351190	776,042.56	104.450000	3,076,052.50	2,300,009.94	0.39
		Base	26.351190	776,042.56	104.450000	3,076,052.50	2,300,009.94	0.39
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	16,878.000	Local	36.980943	624,164.36	110.080000	1,857,930.24	1,233,765.88	0.23
		Base	36.980943	624,164.36	110.080000	1,857,930.24	1,233,765.88	0.23
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	15,653.000	Local	14.153121	221,538.81	59.590000	932,762.27	711,223.46	0.12
		Base	14.153121	221,538.81	59.590000	932,762.27	711,223.46	0.12
008492100	AGREE REALTY CORP REIT USD.0001							
	44,914.000	Local	53.465153	2,401,333.87	64.560000	2,899,647.84	498,313.97	0.36
		Base	53.465153	2,401,333.87	64.560000	2,899,647.84	498,313.97	0.36
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	7,587.000	Local	71.283584	540,828.55	152.630000	1,158,003.81	617,175.26	0.15
		Base	71.283584	540,828.55	152.630000	1,158,003.81	617,175.26	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
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	34,389.000	43.505306	1,496,103.98	87.880000	3,022,105.32	1,526,001.34	0.38
		Base		43.505306	1,496,103.98	87.880000	3,022,105.32	1,526,001.34	0.38
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	23,623.000	36.917140	872,093.61	79.050000	1,867,398.15	995,304.54	0.23
		Base		36.917140	872,093.61	79.050000	1,867,398.15	995,304.54	0.23
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	55,674.000	20.072828	1,117,534.63	17.470000	972,624.78	-144,909.85	0.12
		Base		20.072828	1,117,534.63	17.470000	972,624.78	-144,909.85	0.12
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	97,634.000	8.753600	854,648.98	19.660000	1,919,484.44	1,064,835.46	0.24
		Base		8.753600	854,648.98	19.660000	1,919,484.44	1,064,835.46	0.24
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	14,483.000	33.007468	478,047.16	37.650000	545,284.95	67,237.79	0.07
		Base		33.007468	478,047.16	37.650000	545,284.95	67,237.79	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,102.000	81.662313	824,952.69	252.190000	2,547,623.38	1,722,670.69	0.32
		Base		81.662313	824,952.69	252.190000	2,547,623.38	1,722,670.69	0.32
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	121,562.000	7.164900	870,979.58	15.430000	1,875,701.66	1,004,722.08	0.24
		Base		7.164900	870,979.58	15.430000	1,875,701.66	1,004,722.08	0.24
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	35,248.000	18.913352	666,657.84	16.950000	597,453.60	-69,204.24	0.08
		Base		18.913352	666,657.84	16.950000	597,453.60	-69,204.24	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	38,514.000	35.404101	1,363,553.55	31.080000	1,197,015.12	-166,538.43	0.15
		Base		35.404101	1,363,553.55	31.080000	1,197,015.12	-166,538.43	0.15
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	87,160.000	13.779990	1,201,063.91	9.770000	851,553.20	-349,510.71	0.11
		Base		13.779990	1,201,063.91	9.770000	851,553.20	-349,510.71	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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	70,804.000	24.263108	1,717,925.11	27.630000	1,956,314.52	238,389.41	0.25
		Base		24.263108	1,717,925.11	27.630000	1,956,314.52	238,389.41	0.25
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,395.000	34.214883	389,878.59	29.440000	335,468.80	-54,409.79	0.04
		Base		34.214883	389,878.59	29.440000	335,468.80	-54,409.79	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,385.000	37.700719	1,070,134.90	73.050000	2,073,524.25	1,003,389.35	0.26
		Base		37.700719	1,070,134.90	73.050000	2,073,524.25	1,003,389.35	0.26
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,521.000	14.478344	297,110.10	19.520000	400,569.92	103,459.82	0.05
		Base		14.478344	297,110.10	19.520000	400,569.92	103,459.82	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	13,086.000	53.116438	695,081.71	93.410000	1,222,363.26	527,281.55	0.15
		Base		53.116438	695,081.71	93.410000	1,222,363.26	527,281.55	0.15
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		Local	4,725.000	95.396394	450,747.96	135.000000	637,875.00	187,127.04	0.08
		Base		95.396394	450,747.96	135.000000	637,875.00	187,127.04	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,875.000	37.199308	553,339.71	58.520000	870,485.00	317,145.29	0.11
		Base		37.199308	553,339.71	58.520000	870,485.00	317,145.29	0.11
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	53,459.000	31.483787	1,683,091.78	47.640000	2,546,786.76	863,694.98	0.32
		Base		31.483787	1,683,091.78	47.640000	2,546,786.76	863,694.98	0.32
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	28,146.000	19.292595	543,009.39	17.530000	493,399.38	-49,610.01	0.06
		Base		19.292595	543,009.39	17.530000	493,399.38	-49,610.01	0.06
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	23,599.000	27.819114	656,503.27	26.140000	616,877.86	-39,625.41	0.08
		Base		27.819114	656,503.27	26.140000	616,877.86	-39,625.41	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
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	29,204.000	Local	15.481653	452,126.19	20.950000	611,823.80	159,697.61	0.08
		Base	15.481653	452,126.19	20.950000	611,823.80	159,697.61	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	10,938.000	Local	36.952352	404,184.83	36.700000	401,424.60	-2,760.23	0.05
		Base	36.952352	404,184.83	36.700000	401,424.60	-2,760.23	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	20,303.000	Local	21.527222	437,067.18	37.400000	759,332.20	322,265.02	0.10
		Base	21.527222	437,067.18	37.400000	759,332.20	322,265.02	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	99,404.000	Local	17.094620	1,699,273.57	13.290000	1,321,079.16	-378,194.41	0.17
		Base	17.094620	1,699,273.57	13.290000	1,321,079.16	-378,194.41	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	29,828.000	Local	40.236068	1,200,161.44	85.370000	2,546,416.36	1,346,254.92	0.32
		Base	40.236068	1,200,161.44	85.370000	2,546,416.36	1,346,254.92	0.32
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	16,265.000	Local	36.677820	596,564.75	9.325000	151,671.13	-444,893.62	0.02
		Base	36.677820	596,564.75	9.325000	151,671.13	-444,893.62	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	19,546.000	Local	23.481865	458,976.53	58.990000	1,153,018.54	694,042.01	0.14
		Base	23.481865	458,976.53	58.990000	1,153,018.54	694,042.01	0.14
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	98,949.000	Local	9.903077	979,899.61	10.310000	1,020,164.19	40,264.58	0.13
		Base	9.903077	979,899.61	10.310000	1,020,164.19	40,264.58	0.13
039653100	ARCOSA INC COMMON STOCK USD.01							
	37,140.000	Local	30.427440	1,130,075.14	56.730000	2,106,952.20	976,877.06	0.26
		Base	30.427440	1,130,075.14	56.730000	2,106,952.20	976,877.06	0.26
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	74,745.000	Local	8.036969	600,723.26	21.920000	1,638,410.40	1,037,687.14	0.21
		Base	8.036969	600,723.26	21.920000	1,638,410.40	1,037,687.14	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
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	60,816.000	Local	6.287642	382,389.24	6.960000	423,279.36	40,890.12	0.05
		Base	6.287642	382,389.24	6.960000	423,279.36	40,890.12	0.05
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	44,578.000	Local	13.321643	593,852.22	12.910000	575,501.98	-18,350.24	0.07
		Base	13.321643	593,852.22	12.910000	575,501.98	-18,350.24	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	49,808.000	Local	20.711532	1,031,600.01	12.070000	601,182.56	-430,417.45	0.08
		Base	20.711532	1,031,600.01	12.070000	601,182.56	-430,417.45	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	14,841.000	Local	55.004159	816,316.73	169.450000	2,514,807.45	1,698,490.72	0.32
		Base	55.004159	816,316.73	169.450000	2,514,807.45	1,698,490.72	0.32
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	17,426.000	Local	36.527663	636,531.05	67.920000	1,183,573.92	547,042.87	0.15
		Base	36.527663	636,531.05	67.920000	1,183,573.92	547,042.87	0.15
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	20,115.000	Local	40.691776	818,515.07	55.130000	1,108,939.95	290,424.88	0.14
		Base	40.691776	818,515.07	55.130000	1,108,939.95	290,424.88	0.14
05379B107	AVISTA CORP COMMON STOCK							
	52,890.000	Local	32.712742	1,730,176.95	40.210000	2,126,706.90	396,529.95	0.27
		Base	32.712742	1,730,176.95	40.210000	2,126,706.90	396,529.95	0.27
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	25,767.000	Local	29.197455	752,330.83	36.870000	950,029.29	197,698.46	0.12
		Base	29.197455	752,330.83	36.870000	950,029.29	197,698.46	0.12
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	39,536.000	Local	19.678110	777,993.76	46.270000	1,829,330.72	1,051,336.96	0.23
		Base	19.678110	777,993.76	46.270000	1,829,330.72	1,051,336.96	0.23
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	49,440.000	Local	24.024471	1,187,769.84	30.330000	1,499,515.20	311,745.36	0.19
		Base	24.024471	1,187,769.84	30.330000	1,499,515.20	311,745.36	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05591L107	BM TECHNOLOGIES INC COMMON STOCK USD.0001							
	3,818.000	Local	13.198612	50,392.30	12.600000	48,106.80	-2,285.50	0.01
		Base	13.198612	50,392.30	12.600000	48,106.80	-2,285.50	0.01
056525108	BADGER METER INC COMMON STOCK USD1.0							
	22,407.000	Local	29.887181	669,682.07	108.590000	2,433,176.13	1,763,494.06	0.31
		Base	29.887181	669,682.07	108.590000	2,433,176.13	1,763,494.06	0.31
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	24,895.000	Local	57.303775	1,426,577.48	119.360000	2,971,467.20	1,544,889.72	0.37
		Base	57.303775	1,426,577.48	119.360000	2,971,467.20	1,544,889.72	0.37
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
	14,334.000	Local	45.484217	651,970.76	63.880000	915,655.92	263,685.16	0.11
		Base	45.484217	651,970.76	63.880000	915,655.92	263,685.16	0.11
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
	34,079.000	Local	16.150827	550,404.03	18.560000	632,506.24	82,102.21	0.08
		Base	16.150827	550,404.03	18.560000	632,506.24	82,102.21	0.08
06652K103	BANKUNITED INC COMMON STOCK USD.01							
	71,034.000	Local	21.643500	1,537,424.38	40.190000	2,854,856.46	1,317,432.08	0.36
		Base	21.643500	1,537,424.38	40.190000	2,854,856.46	1,317,432.08	0.36
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
	27,057.000	Local	42.558504	1,151,505.45	51.780000	1,401,011.46	249,506.01	0.18
		Base	42.558504	1,151,505.45	51.780000	1,401,011.46	249,506.01	0.18
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
	23,201.000	Local	8.734034	202,638.32	6.470000	150,110.47	-52,527.85	0.02
		Base	8.734034	202,638.32	6.470000	150,110.47	-52,527.85	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01							
	35,839.000	Local	32.388612	1,160,775.45	52.350000	1,876,171.65	715,396.20	0.24
		Base	32.388612	1,160,775.45	52.350000	1,876,171.65	715,396.20	0.24
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
	96,917.000	Local	10.330500	1,001,201.07	26.860000	2,603,190.62	1,601,989.55	0.33
		Base	10.330500	1,001,201.07	26.860000	2,603,190.62	1,601,989.55	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
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,864.000	18.411340	144,786.78	17.750000	139,586.00	-5,200.78	0.02
		Base		18.411340	144,786.78	17.750000	139,586.00	-5,200.78	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	28,076.000	18.971151	532,634.03	28.400000	797,358.40	264,724.37	0.10
		Base		18.971151	532,634.03	28.400000	797,358.40	264,724.37	0.10
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	39,134.000	31.301722	1,224,961.57	20.160000	788,941.44	-436,020.13	0.10
		Base		31.301722	1,224,961.57	20.160000	788,941.44	-436,020.13	0.10
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	27,494.000	30.672227	843,302.20	63.540000	1,746,968.76	903,666.56	0.22
		Base		30.672227	843,302.20	63.540000	1,746,968.76	903,666.56	0.22
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	17,176.000	39.533228	679,022.73	55.530000	953,783.28	274,760.55	0.12
		Base		39.533228	679,022.73	55.530000	953,783.28	274,760.55	0.12
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	61,351.000	17.691418	1,085,386.16	24.840000	1,523,958.84	438,572.68	0.19
		Base		17.691418	1,085,386.16	24.840000	1,523,958.84	438,572.68	0.19
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	36,968.000	13.960186	516,080.15	16.200000	598,881.60	82,801.45	0.08
		Base		13.960186	516,080.15	16.200000	598,881.60	82,801.45	0.08
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,164.000	30.055522	906,594.77	49.940000	1,506,390.16	599,795.39	0.19
		Base		30.055522	906,594.77	49.940000	1,506,390.16	599,795.39	0.19
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	14,268.000	31.467573	448,979.33	31.930000	455,577.24	6,597.91	0.06
		Base		31.467573	448,979.33	31.930000	455,577.24	6,597.91	0.06
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	22,237.000	27.767857	617,473.84	60.420000	1,343,559.54	726,085.70	0.17
		Base		27.767857	617,473.84	60.420000	1,343,559.54	726,085.70	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
	63,190.000	Local	8.659164	547,172.60	13.760000	869,494.40	322,321.80	0.11
		Base	8.659164	547,172.60	13.760000	869,494.40	322,321.80	0.11
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
	30,174.000	Local	30.863092	931,262.93	44.880000	1,354,209.12	422,946.19	0.17
		Base	30.863092	931,262.93	44.880000	1,354,209.12	422,946.19	0.17
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	37,301.000	Local	34.666619	1,293,099.56	52.410000	1,954,945.41	661,845.85	0.25
		Base	34.666619	1,293,099.56	52.410000	1,954,945.41	661,845.85	0.25
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
	131,250.000	Local	10.161441	1,333,689.09	12.230000	1,605,187.50	271,498.41	0.20
		Base	10.161441	1,333,689.09	12.230000	1,605,187.50	271,498.41	0.20
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
	46,080.000	Local	10.272200	473,342.97	18.100000	834,048.00	360,705.03	0.10
		Base	10.272200	473,342.97	18.100000	834,048.00	360,705.03	0.10
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	34,866.000	Local	23.418400	816,505.93	68.590000	2,391,458.94	1,574,953.01	0.30
		Base	23.418400	816,505.93	68.590000	2,391,458.94	1,574,953.01	0.30
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
	17,832.000	Local	29.209403	520,862.07	26.620000	474,687.84	-46,174.23	0.06
		Base	29.209403	520,862.07	26.620000	474,687.84	-46,174.23	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
	60,834.000	Local	10.680569	649,741.74	14.230000	865,667.82	215,926.08	0.11
		Base	10.680569	649,741.74	14.230000	865,667.82	215,926.08	0.11
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	22,050.000	Local	35.911532	791,849.29	38.440000	847,602.00	55,752.71	0.11
		Base	35.911532	791,849.29	38.440000	847,602.00	55,752.71	0.11
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	25,351.000	Local	27.153937	688,379.46	46.150000	1,169,948.65	481,569.19	0.15
		Base	27.153937	688,379.46	46.150000	1,169,948.65	481,569.19	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
126501105	CTS CORP COMMON STOCK								
		Local	24,836.000	15.217141	377,932.92	32.170000	798,974.12	421,041.20	0.10
		Base		15.217141	377,932.92	32.170000	798,974.12	421,041.20	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	97,965.000	16.061607	1,573,475.37	21.410000	2,097,430.65	523,955.28	0.26
		Base		16.061607	1,573,475.37	21.410000	2,097,430.65	523,955.28	0.26
12739A100	CADENCE BANCORP COMMON STOCK								
		Local	96,937.000	15.886137	1,539,954.50	20.520000	1,989,147.24	449,192.74	0.25
		Base		15.886137	1,539,954.50	20.520000	1,989,147.24	449,192.74	0.25
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	28,760.000	30.135127	866,686.25	38.100000	1,095,756.00	229,069.75	0.14
		Base		30.135127	866,686.25	38.100000	1,095,756.00	229,069.75	0.14
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	26,947.000	13.245103	356,915.78	11.170000	300,997.99	-55,917.79	0.04
		Base		13.245103	356,915.78	11.170000	300,997.99	-55,917.79	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	12,771.000	42.460260	542,259.98	75.250000	961,017.75	418,757.77	0.12
		Base		42.460260	542,259.98	75.250000	961,017.75	418,757.77	0.12
129500104	CALERES INC COMMON STOCK USD.01								
		Local	29,190.000	14.375703	419,626.77	15.860000	462,953.40	43,326.63	0.06
		Base		14.375703	419,626.77	15.860000	462,953.40	43,326.63	0.06
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	38,329.000	32.302139	1,238,108.67	54.950000	2,106,178.55	868,069.88	0.26
		Base		32.302139	1,238,108.67	54.950000	2,106,178.55	868,069.88	0.26
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	72,495.000	9.610034	696,679.39	27.950000	2,026,235.25	1,329,555.86	0.25
		Base		9.610034	696,679.39	27.950000	2,026,235.25	1,329,555.86	0.25
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	30,589.000	75.356755	2,305,087.77	25.570000	782,160.73	-1,522,927.04	0.10
		Base		75.356755	2,305,087.77	25.570000	782,160.73	-1,522,927.04	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
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	99,321.000	11.963096	1,188,186.66	13.310000	1,321,962.51	133,775.85	0.17
		Base		11.963096	1,188,186.66	13.310000	1,321,962.51	133,775.85	0.17
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	74,239.000	10.248698	760,853.07	5.730000	425,389.47	-335,463.60	0.05
		Base		10.248698	760,853.07	5.730000	425,389.47	-335,463.60	0.05
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	30,930.000	39.897991	1,234,044.86	41.300000	1,277,409.00	43,364.14	0.16
		Base		39.897991	1,234,044.86	41.300000	1,277,409.00	43,364.14	0.16
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	80,952.000	15.353246	1,242,876.00	22.180000	1,795,515.36	552,639.36	0.23
		Base		15.353246	1,242,876.00	22.180000	1,795,515.36	552,639.36	0.23
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	36,948.000	20.732452	766,022.63	40.660000	1,502,305.68	736,283.05	0.19
		Base		20.732452	766,022.63	40.660000	1,502,305.68	736,283.05	0.19
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	15,164.000	24.289318	368,323.22	12.340000	187,123.76	-181,199.46	0.02
		Base		24.289318	368,323.22	12.340000	187,123.76	-181,199.46	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,595.000	117.512230	774,993.16	210.910000	1,390,951.45	615,958.29	0.17
		Base		117.512230	774,993.16	210.910000	1,390,951.45	615,958.29	0.17
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	20,399.000	64.822500	1,322,314.18	59.530000	1,214,352.47	-107,961.71	0.15
		Base		64.822500	1,322,314.18	59.530000	1,214,352.47	-107,961.71	0.15
15202L107	CENTERSPACE REIT								
		Local	9,985.000	70.021826	699,167.93	68.630000	685,270.55	-13,897.38	0.09
		Base		70.021826	699,167.93	68.630000	685,270.55	-13,897.38	0.09
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,496.000	19.682676	147,541.34	45.600000	341,817.60	194,276.26	0.04
		Base		19.682676	147,541.34	45.600000	341,817.60	194,276.26	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
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	29,979.000	17.052348	511,212.35	41.510000	1,244,428.29	733,215.94	0.16
		Base		17.052348	511,212.35	41.510000	1,244,428.29	733,215.94	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,684.000	21.426211	464,605.96	22.630000	490,708.92	26,102.96	0.06
		Base		21.426211	464,605.96	22.630000	490,708.92	26,102.96	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,559.000	11.304624	435,895.01	13.730000	529,415.07	93,520.06	0.07
		Base		11.304624	435,895.01	13.730000	529,415.07	93,520.06	0.07
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	22,326.000	25.808439	576,199.21	55.330000	1,235,297.58	659,098.37	0.16
		Base		25.808439	576,199.21	55.330000	1,235,297.58	659,098.37	0.16
157210105	CEVA INC COMMON STOCK USD.001								
		Local	17,136.000	26.320878	451,034.57	61.230000	1,049,237.28	598,202.71	0.13
		Base		26.320878	451,034.57	61.230000	1,049,237.28	598,202.71	0.13
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,166.000	40.192510	1,091,869.72	143.090000	3,887,182.94	2,795,313.22	0.49
		Base		40.192510	1,091,869.72	143.090000	3,887,182.94	2,795,313.22	0.49
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	36,114.000	18.106620	653,902.46	13.930000	503,068.02	-150,834.44	0.06
		Base		18.106620	653,902.46	13.930000	503,068.02	-150,834.44	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	32,269.000	24.336000	785,298.39	54.950000	1,773,181.55	987,883.16	0.22
		Base		24.336000	785,298.39	54.950000	1,773,181.55	987,883.16	0.22
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	24,994.000	28.435312	710,712.18	31.140000	778,313.16	67,600.98	0.10
		Base		28.435312	710,712.18	31.140000	778,313.16	67,600.98	0.10
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	13,436.000	94.211876	1,265,830.77	105.730000	1,420,588.28	154,757.51	0.18
		Base		94.211876	1,265,830.77	105.730000	1,420,588.28	154,757.51	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
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	92,272.000	6.997610	645,683.47	2.690000	248,211.68	-397,471.79	0.03
		Base		6.997610	645,683.47	2.690000	248,211.68	-397,471.79	0.03
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,224.000	50.947811	571,838.23	69.250000	777,262.00	205,423.77	0.10
		Base		50.947811	571,838.23	69.250000	777,262.00	205,423.77	0.10
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	15,144.000	25.831160	391,187.09	41.000000	620,904.00	229,716.91	0.08
		Base		25.831160	391,187.09	41.000000	620,904.00	229,716.91	0.08
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	38,998.000	15.912317	620,548.53	15.280000	595,889.44	-24,659.09	0.07
		Base		15.912317	620,548.53	15.280000	595,889.44	-24,659.09	0.07
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	15,388.000	37.455019	576,357.84	35.610000	547,966.68	-28,391.16	0.07
		Base		37.455019	576,357.84	35.610000	547,966.68	-28,391.16	0.07
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	12,148.000	47.690381	579,342.75	75.210000	913,651.08	334,308.33	0.11
		Base		47.690381	579,342.75	75.210000	913,651.08	334,308.33	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	12,752.000	35.945966	458,382.96	35.010000	446,447.52	-11,935.44	0.06
		Base		35.945966	458,382.96	35.010000	446,447.52	-11,935.44	0.06
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	307,203.000	8.502975	2,612,139.52	13.340000	4,098,088.02	1,485,948.50	0.51
		Base		8.502975	2,612,139.52	13.340000	4,098,088.02	1,485,948.50	0.51
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,572.000	215.980767	771,483.30	256.660000	916,789.52	145,306.22	0.12
		Base		215.980767	771,483.30	256.660000	916,789.52	145,306.22	0.12
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	32,359.000	47.046497	1,522,377.61	59.850000	1,936,686.15	414,308.54	0.24
		Base		47.046497	1,522,377.61	59.850000	1,936,686.15	414,308.54	0.24

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	48,843.000	17.855187	872,100.90	16.240000	793,210.32	-78,890.58	0.10
		Base		17.855187	872,100.90	16.240000	793,210.32	-78,890.58	0.10
192576106	COHU INC COMMON STOCK USD1.0								
		Local	32,291.000	15.594411	503,559.14	43.450000	1,403,043.95	899,484.81	0.18
		Base		15.594411	503,559.14	43.450000	1,403,043.95	899,484.81	0.18
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	55,098.000	27.813454	1,532,465.68	44.290000	2,440,290.42	907,824.74	0.31
		Base		27.813454	1,532,465.68	44.290000	2,440,290.42	907,824.74	0.31
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,005.000	19.877153	556,659.67	61.940000	1,734,629.70	1,177,970.03	0.22
		Base		19.877153	556,659.67	61.940000	1,734,629.70	1,177,970.03	0.22
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	41,199.000	39.670920	1,634,402.23	71.190000	2,932,956.81	1,298,554.58	0.37
		Base		39.670920	1,634,402.23	71.190000	2,932,956.81	1,298,554.58	0.37
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	86,513.000	9.218615	797,530.07	8.560000	740,551.28	-56,978.79	0.09
		Base		9.218615	797,530.07	8.560000	740,551.28	-56,978.79	0.09
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	16,947.000	31.923960	541,015.35	43.830000	742,787.01	201,771.66	0.09
		Base		31.923960	541,015.35	43.830000	742,787.01	201,771.66	0.09
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	9,738.000	48.176831	469,145.98	31.450000	306,260.10	-162,885.88	0.04
		Base		48.176831	469,145.98	31.450000	306,260.10	-162,885.88	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	19,280.000	23.194553	447,190.98	26.880000	518,246.40	71,055.42	0.07
		Base		23.194553	447,190.98	26.880000	518,246.40	71,055.42	0.07
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	22,008.000	46.797705	1,029,923.89	123.060000	2,708,304.48	1,678,380.59	0.34
		Base		46.797705	1,029,923.89	123.060000	2,708,304.48	1,678,380.59	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
208242107	CONN S INC COMMON STOCK USD.01							
	14,839.000	Local	17.376776	257,853.98	14.190000	210,565.41	-47,288.57	0.03
		Base	17.376776	257,853.98	14.190000	210,565.41	-47,288.57	0.03
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	23,033.000	Local	18.678168	430,214.25	10.810000	248,986.73	-181,227.52	0.03
		Base	18.678168	430,214.25	10.810000	248,986.73	-181,227.52	0.03
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	56,216.000	Local	17.820884	1,001,818.80	5.260000	295,696.16	-706,122.64	0.04
		Base	17.820884	1,001,818.80	5.260000	295,696.16	-706,122.64	0.04
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	13,005.000	Local	78.295688	1,018,235.42	35.820000	465,839.10	-552,396.32	0.06
		Base	78.295688	1,018,235.42	35.820000	465,839.10	-552,396.32	0.06
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
	38,770.000	Local	25.275259	979,921.80	57.240000	2,219,194.80	1,239,273.00	0.28
		Base	25.275259	979,921.80	57.240000	2,219,194.80	1,239,273.00	0.28
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	80,452.000	Local	18.486836	1,487,302.93	25.150000	2,023,367.80	536,064.87	0.25
		Base	18.486836	1,487,302.93	25.150000	2,023,367.80	536,064.87	0.25
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
	34,566.000	Local	31.873850	1,101,751.49	32.580000	1,126,160.28	24,408.79	0.14
		Base	31.873850	1,101,751.49	32.580000	1,126,160.28	24,408.79	0.14
21871N101	CORECIVIC INC REIT USD.01							
	92,054.000	Local	9.736180	896,254.34	7.180000	660,947.72	-235,306.62	0.08
		Base	9.736180	896,254.34	7.180000	660,947.72	-235,306.62	0.08
221006109	CORVEL CORP COMMON STOCK USD.0001							
	7,042.000	Local	38.895601	273,902.82	101.500000	714,763.00	440,860.18	0.09
		Base	38.895601	273,902.82	101.500000	714,763.00	440,860.18	0.09
22304C100	COVETRUS INC COMMON STOCK							
	76,259.000	Local	11.193385	853,596.35	37.160000	2,833,784.44	1,980,188.09	0.36
		Base	11.193385	853,596.35	37.160000	2,833,784.44	1,980,188.09	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
227046109	CROCS INC COMMON STOCK USD.001							
	51,937.000	Local	22.073534	1,146,433.12	76.720000	3,984,606.64	2,838,173.52	0.50
		Base	22.073534	1,146,433.12	76.720000	3,984,606.64	2,838,173.52	0.50
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	26,880.000	Local	8.718691	234,358.42	11.110000	298,636.80	64,278.38	0.04
		Base	8.718691	234,358.42	11.110000	298,636.80	64,278.38	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01							
	29,899.000	Local	14.052636	420,159.77	25.250000	754,949.75	334,789.98	0.09
		Base	14.052636	420,159.77	25.250000	754,949.75	334,789.98	0.09
229669106	CUBIC CORP COMMON STOCK							
	24,253.000	Local	50.178292	1,216,974.11	69.450000	1,684,370.85	467,396.74	0.21
		Base	50.178292	1,216,974.11	69.450000	1,684,370.85	467,396.74	0.21
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	22,371.000	Local	23.466465	524,968.28	26.780000	599,095.38	74,127.10	0.08
		Base	23.466465	524,968.28	26.780000	599,095.38	74,127.10	0.08
232109108	CUTERA INC COMMON STOCK USD.001							
	13,568.000	Local	35.185610	477,398.36	35.320000	479,221.76	1,823.40	0.06
		Base	35.185610	477,398.36	35.320000	479,221.76	1,823.40	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	54,547.000	Local	16.067021	876,407.80	18.730000	1,021,665.31	145,257.51	0.13
		Base	16.067021	876,407.80	18.730000	1,021,665.31	145,257.51	0.13
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
	11,368.000	Local	59.083084	671,656.50	62.990000	716,070.32	44,413.82	0.09
		Base	59.083084	671,656.50	62.990000	716,070.32	44,413.82	0.09
23332B106	DSP GROUP INC COMMON STOCK USD.001							
	16,886.000	Local	10.148168	171,361.96	15.570000	262,915.02	91,553.06	0.03
		Base	10.148168	171,361.96	15.570000	262,915.02	91,553.06	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	12,594.000	Local	49.339881	621,386.46	30.040000	378,323.76	-243,062.70	0.05
		Base	49.339881	621,386.46	30.040000	378,323.76	-243,062.70	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
234264109	DAKTRONICS INC COMMON STOCK								
		Local	28,372.000	9.027017	256,114.53	5.410000	153,492.52	-102,622.01	0.02
		Base		9.027017	256,114.53	5.410000	153,492.52	-102,622.01	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	36,513.000	31.023841	1,132,773.50	40.610000	1,482,792.93	350,019.43	0.19
		Base		31.023841	1,132,773.50	40.610000	1,482,792.93	350,019.43	0.19
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	14.000000	15,764.00	-782,484.13	0.00
		Base		708.923739	798,248.13	14.000000	15,764.00	-782,484.13	0.00
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	32,256.000	29.073802	937,804.55	39.530000	1,275,079.68	337,275.13	0.16
		Base		29.073802	937,804.55	39.530000	1,275,079.68	337,275.13	0.16
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	45,278.000	17.380890	786,971.93	12.490000	565,522.22	-221,449.71	0.07
		Base		17.380890	786,971.93	12.490000	565,522.22	-221,449.71	0.07
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	153,698.000	9.636406	1,481,096.29	10.120000	1,555,423.76	74,327.47	0.20
		Base		9.636406	1,481,096.29	10.120000	1,555,423.76	74,327.47	0.20
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	59,825.000	10.867456	650,145.56	14.520000	868,659.00	218,513.44	0.11
		Base		10.867456	650,145.56	14.520000	868,659.00	218,513.44	0.11
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	22,501.000	11.282809	253,874.49	23.360000	525,623.36	271,748.87	0.07
		Base		11.282809	253,874.49	23.360000	525,623.36	271,748.87	0.07
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	14,203.000	23.031272	327,113.16	29.410000	417,710.23	90,597.07	0.05
		Base		23.031272	327,113.16	29.410000	417,710.23	90,597.07	0.05
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,643.000	59.441279	751,516.09	79.110000	1,000,187.73	248,671.64	0.13
		Base		59.441279	751,516.09	79.110000	1,000,187.73	248,671.64	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
254543101	DIODES INC COMMON STOCK USD.667								
		Local	32,436.000	29.830667	967,587.52	78.520000	2,546,874.72	1,579,287.20	0.32
		Base		29.830667	967,587.52	78.520000	2,546,874.72	1,579,287.20	0.32
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01								
		Local	183,339.000	4.143900	759,738.48	4.500000	825,025.50	65,287.02	0.10
		Base		4.143900	759,738.48	4.500000	825,025.50	65,287.02	0.10
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	22,893.000	20.773882	475,576.47	25.990000	594,989.07	119,412.60	0.07
		Base		20.773882	475,576.47	25.990000	594,989.07	119,412.60	0.07
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	22,167.000	45.741075	1,013,942.42	99.710000	2,210,271.57	1,196,329.15	0.28
		Base		45.741075	1,013,942.42	99.710000	2,210,271.57	1,196,329.15	0.28
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	27,013.000	37.177860	1,004,285.54	33.960000	917,361.48	-86,924.06	0.12
		Base		37.177860	1,004,285.54	33.960000	917,361.48	-86,924.06	0.12
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	29,451.000	23.747500	699,387.62	25.650000	755,418.15	56,030.53	0.09
		Base		23.747500	699,387.62	25.650000	755,418.15	56,030.53	0.09
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	14,583.000	12.799843	186,660.11	18.330000	267,306.39	80,646.28	0.03
		Base		12.799843	186,660.11	18.330000	267,306.39	80,646.28	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	24,804.000	51.412758	1,275,242.06	48.890000	1,212,667.56	-62,574.50	0.15
		Base		51.412758	1,275,242.06	48.890000	1,212,667.56	-62,574.50	0.15
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	8,923.000	53.422814	476,691.77	44.500000	397,073.50	-79,618.27	0.05
		Base		53.422814	476,691.77	44.500000	397,073.50	-79,618.27	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	62,504.000	21.734559	1,358,496.85	21.980000	1,373,837.92	15,341.07	0.17
		Base		21.734559	1,358,496.85	21.980000	1,373,837.92	15,341.07	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278715206	EBIX INC COMMON STOCK USD.1							
	18,075.000	Local	22.575644	408,054.76	24.380000	440,668.50	32,613.74	0.06
		Base	22.575644	408,054.76	24.380000	440,668.50	32,613.74	0.06
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	20,519.000	Local	23.440473	480,975.06	27.860000	571,659.34	90,684.28	0.07
		Base	23.440473	480,975.06	27.860000	571,659.34	90,684.28	0.07
28238P109	EHEALTH INC COMMON STOCK USD.001							
	19,950.000	Local	63.343515	1,263,703.12	59.420000	1,185,429.00	-78,274.12	0.15
		Base	63.343515	1,263,703.12	59.420000	1,185,429.00	-78,274.12	0.15
282914100	8X8 INC COMMON STOCK USD.001							
	81,810.000	Local	12.796767	1,046,903.53	34.210000	2,798,720.10	1,751,816.57	0.35
		Base	12.796767	1,046,903.53	34.210000	2,798,720.10	1,751,816.57	0.35
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	22,331.000	Local	23.626222	527,597.17	33.290000	743,398.99	215,801.82	0.09
		Base	23.626222	527,597.17	33.290000	743,398.99	215,801.82	0.09
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	13,751.000	Local	49.482880	680,439.08	49.320000	678,199.32	-2,239.76	0.09
		Base	49.482880	680,439.08	49.320000	678,199.32	-2,239.76	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	24,155.000	Local	30.971936	748,127.11	33.420000	807,260.10	59,132.99	0.10
		Base	30.971936	748,127.11	33.420000	807,260.10	59,132.99	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	15,863.000	Local	33.715819	534,834.03	65.530000	1,039,502.39	504,668.36	0.13
		Base	33.715819	534,834.03	65.530000	1,039,502.39	504,668.36	0.13
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	46,054.000	Local	23.754199	1,093,975.86	24.700000	1,137,533.80	43,557.94	0.14
		Base	23.754199	1,093,975.86	24.700000	1,137,533.80	43,557.94	0.14
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	15,802.000	Local	47.883903	756,661.44	80.340000	1,269,532.68	512,871.24	0.16
		Base	47.883903	756,661.44	80.340000	1,269,532.68	512,871.24	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	27,455.000	Local	21.329021	585,588.27	30.700000	842,868.50	257,280.23	0.11
		Base	21.329021	585,588.27	30.700000	842,868.50	257,280.23	0.11
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	39,233.000	Local	19.094454	749,132.73	82.020000	3,217,890.66	2,468,757.93	0.40
		Base	19.094454	749,132.73	82.020000	3,217,890.66	2,468,757.93	0.40
294268107	EPLUS INC COMMON STOCK USD.01							
	10,394.000	Local	48.669661	505,872.46	94.560000	982,856.64	476,984.18	0.12
		Base	48.669661	505,872.46	94.560000	982,856.64	476,984.18	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	20,033.000	Local	46.514672	931,828.43	105.670000	2,116,887.11	1,185,058.68	0.27
		Base	46.514672	931,828.43	105.670000	2,116,887.11	1,185,058.68	0.27
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	80,581.000	Local	22.211305	1,789,809.19	23.200000	1,869,479.20	79,670.01	0.23
		Base	22.211305	1,789,809.19	23.200000	1,869,479.20	79,670.01	0.23
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	16,779.000	Local	19.990831	335,426.16	25.620000	429,877.98	94,451.82	0.05
		Base	19.990831	335,426.16	25.620000	429,877.98	94,451.82	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
	45,924.000	Local	21.552979	989,799.00	38.900000	1,786,443.60	796,644.60	0.22
		Base	21.552979	989,799.00	38.900000	1,786,443.60	796,644.60	0.22
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	26,031.000	Local	37.383307	973,124.87	84.620000	2,202,743.22	1,229,618.35	0.28
		Base	37.383307	973,124.87	84.620000	2,202,743.22	1,229,618.35	0.28
30214U102	EXPONENT INC COMMON STOCK USD.001							
	39,728.000	Local	28.142619	1,118,049.96	96.470000	3,832,560.16	2,714,510.20	0.48
		Base	28.142619	1,118,049.96	96.470000	3,832,560.16	2,714,510.20	0.48
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	94,654.000	Local	12.009652	1,136,761.56	9.170000	867,977.18	-268,784.38	0.11
		Base	12.009652	1,136,761.56	9.170000	867,977.18	-268,784.38	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	19,157.000	13.116818	251,278.88	5.470000	104,788.79	-146,490.09	0.01
		Base		13.116818	251,278.88	5.470000	104,788.79	-146,490.09	0.01
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	40,088.000	17.953240	719,709.49	4.800000	192,422.40	-527,287.09	0.02
		Base		17.953240	719,709.49	4.800000	192,422.40	-527,287.09	0.02
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	23,970.000	29.705765	712,047.19	42.410000	1,016,567.70	304,520.51	0.13
		Base		29.705765	712,047.19	42.410000	1,016,567.70	304,520.51	0.13
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	13,723.000	44.087156	605,008.04	93.460000	1,282,551.58	677,543.54	0.16
		Base		44.087156	605,008.04	93.460000	1,282,551.58	677,543.54	0.16
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	46,570.000	13.070315	608,684.56	36.410000	1,695,613.70	1,086,929.14	0.21
		Base		13.070315	608,684.56	36.410000	1,695,613.70	1,086,929.14	0.21
315405100	FERRO CORP COMMON STOCK USD1.0								
		Local	63,360.000	17.080707	1,082,233.57	15.870000	1,005,523.20	-76,710.37	0.13
		Base		17.080707	1,082,233.57	15.870000	1,005,523.20	-76,710.37	0.13
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	30,845.000	36.481365	1,125,267.71	38.280000	1,180,746.60	55,478.89	0.15
		Base		36.481365	1,125,267.71	38.280000	1,180,746.60	55,478.89	0.15
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	13,363.000	20.132526	269,030.94	15.260000	203,919.38	-65,111.56	0.03
		Base		20.132526	269,030.94	15.260000	203,919.38	-65,111.56	0.03
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	167,920.000	6.207471	1,042,358.47	10.490000	1,761,480.80	719,122.33	0.22
		Base		6.207471	1,042,358.47	10.490000	1,761,480.80	719,122.33	0.22
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	22,030.000	34.061400	750,372.64	40.270000	887,148.10	136,775.46	0.11
		Base		34.061400	750,372.64	40.270000	887,148.10	136,775.46	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
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	74,030.000	Local	7.988854	591,414.89	13.410000	992,742.30	401,327.41	0.12
		Base	7.988854	591,414.89	13.410000	992,742.30	401,327.41	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	75,421.000	Local	20.406604	1,539,086.47	22.430000	1,691,693.03	152,606.56	0.21
		Base	20.406604	1,539,086.47	22.430000	1,691,693.03	152,606.56	0.21
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	100,676.000	Local	17.678758	1,779,826.69	27.890000	2,807,853.64	1,028,026.95	0.35
		Base	17.678758	1,779,826.69	27.890000	2,807,853.64	1,028,026.95	0.35
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	88,050.000	Local	15.443957	1,359,840.44	19.780000	1,741,629.00	381,788.56	0.22
		Base	15.443957	1,359,840.44	19.780000	1,741,629.00	381,788.56	0.22
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	36,410.000	Local	31.150924	1,134,205.15	43.390000	1,579,829.90	445,624.75	0.20
		Base	31.150924	1,134,205.15	43.390000	1,579,829.90	445,624.75	0.20
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	59,560.000	Local	15.871873	945,328.74	45.370000	2,702,237.20	1,756,908.46	0.34
		Base	15.871873	945,328.74	45.370000	2,702,237.20	1,756,908.46	0.34
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	8,478.000	Local	34.671820	293,947.69	45.180000	383,036.04	89,088.35	0.05
		Base	34.671820	293,947.69	45.180000	383,036.04	89,088.35	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	21,166.000	Local	40.710714	861,682.98	85.770000	1,815,407.82	953,724.84	0.23
		Base	40.710714	861,682.98	85.770000	1,815,407.82	953,724.84	0.23
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	36,043.000	Local	14.281730	514,756.39	15.140000	545,691.02	30,934.63	0.07
		Base	14.281730	514,756.39	15.140000	545,691.02	30,934.63	0.07
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	71,099.000	Local	20.890629	1,485,302.84	27.090000	1,926,071.91	440,769.07	0.24
		Base	20.890629	1,485,302.84	27.090000	1,926,071.91	440,769.07	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
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	29,507.000	Local	32.381489	955,480.59	75.060000	2,214,795.42	1,259,314.83	0.28
		Base	32.381489	955,480.59	75.060000	2,214,795.42	1,259,314.83	0.28
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	74,160.000	Local	11.015496	816,909.22	4.960000	367,833.60	-449,075.62	0.05
		Base	11.015496	816,909.22	4.960000	367,833.60	-449,075.62	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	10,092.000	Local	42.811417	432,052.82	101.260000	1,021,915.92	589,863.10	0.13
		Base	42.811417	432,052.82	101.260000	1,021,915.92	589,863.10	0.13
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	39,831.000	Local	30.550549	1,216,858.93	56.070000	2,233,324.17	1,016,465.24	0.28
		Base	30.550549	1,216,858.93	56.070000	2,233,324.17	1,016,465.24	0.28
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	19,873.000	Local	14.116251	280,532.26	14.680000	291,735.64	11,203.38	0.04
		Base	14.116251	280,532.26	14.680000	291,735.64	11,203.38	0.04
36162J106	GEO GROUP INC/THE REIT USD.01							
	93,455.000	Local	8.848500	826,936.57	7.200000	672,876.00	-154,060.57	0.08
		Base	8.848500	826,936.57	7.200000	672,876.00	-154,060.57	0.08
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	37,102.000	Local	19.009489	705,290.07	24.790000	919,758.58	214,468.51	0.12
		Base	19.009489	705,290.07	24.790000	919,758.58	214,468.51	0.12
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	33,490.000	Local	32.582310	1,091,181.57	28.790000	964,177.10	-127,004.47	0.12
		Base	32.582310	1,091,181.57	28.790000	964,177.10	-127,004.47	0.12
36251C103	GMS INC COMMON STOCK USD.01							
	32,842.000	Local	20.391357	669,692.95	36.600000	1,202,017.20	532,324.25	0.15
		Base	20.391357	669,692.95	36.600000	1,202,017.20	532,324.25	0.15
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	28,644.000	Local	5.059098	144,912.81	101.740000	2,914,240.56	2,769,327.75	0.37
		Base	5.059098	144,912.81	101.740000	2,914,240.56	2,769,327.75	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
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	101,121.000	Local	8.363683	845,744.02	4.950000	500,548.95	-345,195.07	0.06
		Base	8.363683	845,744.02	4.950000	500,548.95	-345,195.07	0.06
371532102	GENESCO INC COMMON STOCK USD1.0							
	10,960.000	Local	47.084307	516,044.00	44.940000	492,542.40	-23,501.60	0.06
		Base	47.084307	516,044.00	44.940000	492,542.40	-23,501.60	0.06
37253A103	GENTHERM INC COMMON STOCK							
	25,143.000	Local	47.355549	1,190,660.57	70.790000	1,779,872.97	589,212.40	0.22
		Base	47.355549	1,190,660.57	70.790000	1,779,872.97	589,212.40	0.22
374297109	GETTY REALTY CORP REIT USD.01							
	27,925.000	Local	22.503725	628,416.53	27.980000	781,341.50	152,924.97	0.10
		Base	22.503725	628,416.53	27.980000	781,341.50	152,924.97	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	25,025.000	Local	22.510638	563,328.71	87.350000	2,185,933.75	1,622,605.04	0.27
		Base	22.510638	563,328.71	87.350000	2,185,933.75	1,622,605.04	0.27
377320106	GLATFELTER CORP COMMON STOCK USD.01							
	34,158.000	Local	17.938616	612,747.26	16.050000	548,235.90	-64,511.36	0.07
		Base	17.938616	612,747.26	16.050000	548,235.90	-64,511.36	0.07
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	34,596.000	Local	37.202927	1,287,072.46	94.560000	3,271,397.76	1,984,325.30	0.41
		Base	37.202927	1,287,072.46	94.560000	3,271,397.76	1,984,325.30	0.41
379378201	GLOBAL NET LEASE INC REIT USD.01							
	68,854.000	Local	17.217554	1,185,497.48	18.580000	1,279,307.32	93,809.84	0.16
		Base	17.217554	1,185,497.48	18.580000	1,279,307.32	93,809.84	0.16
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
	113,818.000	Local	6.452087	734,363.63	12.480000	1,420,448.64	686,085.01	0.18
		Base	6.452087	734,363.63	12.480000	1,420,448.64	686,085.01	0.18
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	35,987.000	Local	25.449324	915,844.81	34.380000	1,237,233.06	321,388.25	0.16
		Base	25.449324	915,844.81	34.380000	1,237,233.06	321,388.25	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
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	42,522.000	16.669695	708,828.78	11.160000	474,545.52	-234,283.26	0.06
		Base		16.669695	708,828.78	11.160000	474,545.52	-234,283.26	0.06
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	42,368.000	29.461758	1,248,235.76	26.830000	1,136,733.44	-111,502.32	0.14
		Base		29.461758	1,248,235.76	26.830000	1,136,733.44	-111,502.32	0.14
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	41,173.000	34.333038	1,413,594.18	47.260000	1,945,835.98	532,241.80	0.24
		Base		34.333038	1,413,594.18	47.260000	1,945,835.98	532,241.80	0.24
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	25,791.000	19.296381	497,672.95	25.320000	653,028.12	155,355.17	0.08
		Base		19.296381	497,672.95	25.320000	653,028.12	155,355.17	0.08
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	25,271.000	31.225880	789,109.22	47.050000	1,189,000.55	399,891.33	0.15
		Base		31.225880	789,109.22	47.050000	1,189,000.55	399,891.33	0.15
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	10,949.000	36.542710	400,106.13	15.090000	165,220.41	-234,885.72	0.02
		Base		36.542710	400,106.13	15.090000	165,220.41	-234,885.72	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	34,564.000	15.523754	536,563.04	24.600000	850,274.40	313,711.36	0.11
		Base		15.523754	536,563.04	24.600000	850,274.40	313,711.36	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	13,257.000	56.147389	744,345.93	152.440000	2,020,897.08	1,276,551.15	0.25
		Base		56.147389	744,345.93	152.440000	2,020,897.08	1,276,551.15	0.25
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	28,885.000	13.400816	387,082.58	25.210000	728,190.85	341,108.27	0.09
		Base		13.400816	387,082.58	25.210000	728,190.85	341,108.27	0.09
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,710.000	42.045537	198,034.48	57.870000	272,567.70	74,533.22	0.03
		Base		42.045537	198,034.48	57.870000	272,567.70	74,533.22	0.03

& Issue has redenominated but Local is not converted
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40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01							
	68,147.000	Local	18.247330	1,243,500.78	36.785000	2,506,787.40	1,263,286.62	0.31
		Base	18.247330	1,243,500.78	36.785000	2,506,787.40	1,263,286.62	0.31
41043F208	HANGER INC COMMON STOCK USD.01							
	29,349.000	Local	21.709989	637,166.46	21.980000	645,091.02	7,924.56	0.08
		Base	21.709989	637,166.46	21.980000	645,091.02	7,924.56	0.08
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	23,638.000	Local	12.479484	294,990.04	17.120000	404,682.56	109,692.52	0.05
		Base	12.479484	294,990.04	17.120000	404,682.56	109,692.52	0.05
413160102	HARMONIC INC COMMON STOCK USD.001							
	75,214.000	Local	6.156177	463,030.68	7.745000	582,532.43	119,501.75	0.07
		Base	6.156177	463,030.68	7.745000	582,532.43	119,501.75	0.07
415864107	HARSCO CORP COMMON STOCK USD1.25							
	60,756.000	Local	14.742140	895,673.48	16.360000	993,968.16	98,294.68	0.12
		Base	14.742140	895,673.48	16.360000	993,968.16	98,294.68	0.12
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	12,854.000	Local	14.912207	191,681.51	36.170000	464,929.18	273,247.67	0.06
		Base	14.912207	191,681.51	36.170000	464,929.18	273,247.67	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	35,398.000	Local	25.173727	891,099.60	26.820000	949,374.36	58,274.76	0.12
		Base	25.173727	891,099.60	26.820000	949,374.36	58,274.76	0.12
420261109	HAWKINS INC COMMON STOCK USD.01							
	7,342.000	Local	38.341214	281,501.19	62.600000	459,609.20	178,108.01	0.06
		Base	38.341214	281,501.19	62.600000	459,609.20	178,108.01	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	9,712.000	Local	46.519582	451,798.18	27.930000	271,256.16	-180,542.02	0.03
		Base	46.519582	451,798.18	27.930000	271,256.16	-180,542.02	0.03
42222N103	HEALTHSTREAM INC COMMON STOCK							
	19,500.000	Local	26.538694	517,504.54	23.300000	454,350.00	-63,154.54	0.06
		Base	26.538694	517,504.54	23.300000	454,350.00	-63,154.54	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	37,904.000	18.313313	694,147.81	18.200000	689,852.80	-4,295.01	0.09
		Base		18.313313	694,147.81	18.200000	689,852.80	-4,295.01	0.09
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	14,897.000	22.310132	332,354.03	35.890000	534,653.33	202,299.30	0.07
		Base		22.310132	332,354.03	35.890000	534,653.33	202,299.30	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	108,611.000	5.767832	626,450.00	4.900000	532,193.90	-94,256.10	0.07
		Base		5.767832	626,450.00	4.900000	532,193.90	-94,256.10	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	82,796.000	20.792611	1,721,545.01	28.730000	2,378,729.08	657,184.07	0.30
		Base		20.792611	1,721,545.01	28.730000	2,378,729.08	657,184.07	0.30
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	27,632.000	31.000059	856,593.62	25.890000	715,392.48	-141,201.14	0.09
		Base		31.000059	856,593.62	25.890000	715,392.48	-141,201.14	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	28,129.000	16.617890	467,444.63	11.120000	312,794.48	-154,650.15	0.04
		Base		16.617890	467,444.63	11.120000	312,794.48	-154,650.15	0.04
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	6,839.000	96.749095	661,667.06	188.400000	1,288,467.60	626,800.54	0.16
		Base		96.749095	661,667.06	188.400000	1,288,467.60	626,800.54	0.16
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	12,810.000	34.842130	446,327.68	64.260000	823,170.60	376,842.92	0.10
		Base		34.842130	446,327.68	64.260000	823,170.60	376,842.92	0.10
43114K207	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		Local	1,422.000	357.824044	508,825.79	10.080000	14,333.76	-494,492.03	0.00
		Base		357.824044	508,825.79	10.080000	14,333.76	-494,492.03	0.00
431571108	HILLENBRAND INC COMMON STOCK								
		Local	57,540.000	24.507760	1,410,176.52	46.460000	2,673,308.40	1,263,131.88	0.34
		Base		24.507760	1,410,176.52	46.460000	2,673,308.40	1,263,131.88	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
43785V102	HOMESTREET INC COMMON STOCK								
		Local	16,761.000	29.699285	497,789.71	42.960000	720,052.56	222,262.85	0.09
		Base		29.699285	497,789.71	42.960000	720,052.56	222,262.85	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	94,845.000	10.115332	959,388.67	13.160000	1,248,160.20	288,771.53	0.16
		Base		10.115332	959,388.67	13.160000	1,248,160.20	288,771.53	0.16
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,858.000	24.247105	772,464.28	38.540000	1,227,807.32	455,343.04	0.15
		Base		24.247105	772,464.28	38.540000	1,227,807.32	455,343.04	0.15
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	25,772.000	38.337821	988,042.31	57.580000	1,483,951.76	495,909.45	0.19
		Base		38.337821	988,042.31	57.580000	1,483,951.76	495,909.45	0.19
45031U101	ISTAR INC REIT USD.001								
		Local	56,923.000	11.746854	668,666.15	17.720000	1,008,675.56	340,009.41	0.13
		Base		11.746854	668,666.15	17.720000	1,008,675.56	340,009.41	0.13
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	72,976.000	10.216821	745,582.75	14.040000	1,024,583.04	279,000.29	0.13
		Base		10.216821	745,582.75	14.040000	1,024,583.04	279,000.29	0.13
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	25,362.000	48.907043	1,240,380.43	85.510000	2,168,704.62	928,324.19	0.27
		Base		48.907043	1,240,380.43	85.510000	2,168,704.62	928,324.19	0.27
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	28,286.000	42.646300	1,206,293.25	69.690000	1,971,251.34	764,958.09	0.25
		Base		42.646300	1,206,293.25	69.690000	1,971,251.34	764,958.09	0.25
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	50,247.000	20.640158	1,037,106.02	21.270000	1,068,753.69	31,647.67	0.13
		Base		20.640158	1,037,106.02	21.270000	1,068,753.69	31,647.67	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,007.000	27.170638	733,797.41	83.590000	2,257,515.13	1,523,717.72	0.28
		Base		27.170638	733,797.41	83.590000	2,257,515.13	1,523,717.72	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
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,933.000	55.332750	1,047,614.95	100.450000	1,901,819.85	854,204.90	0.24
		Base		55.332750	1,047,614.95	100.450000	1,901,819.85	854,204.90	0.24
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	14,879.000	33.795250	502,839.52	30.880000	459,463.52	-43,376.00	0.06
		Base		33.795250	502,839.52	30.880000	459,463.52	-43,376.00	0.06
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	14,126.000	49.605426	700,726.25	52.490000	741,473.74	40,747.49	0.09
		Base		49.605426	700,726.25	52.490000	741,473.74	40,747.49	0.09
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	17,427.000	37.306768	650,145.05	109.360000	1,905,816.72	1,255,671.67	0.24
		Base		37.306768	650,145.05	109.360000	1,905,816.72	1,255,671.67	0.24
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	48,331.000	11.131057	537,975.13	11.430000	552,423.33	14,448.20	0.07
		Base		11.131057	537,975.13	11.430000	552,423.33	14,448.20	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	17,063.000	86.773101	1,480,609.42	195.000000	3,327,285.00	1,846,675.58	0.42
		Base		86.773101	1,480,609.42	195.000000	3,327,285.00	1,846,675.58	0.42
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	25,340.000	42.666735	1,081,175.06	88.190000	2,234,734.60	1,153,559.54	0.28
		Base		42.666735	1,081,175.06	88.190000	2,234,734.60	1,153,559.54	0.28
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,590.000	30.487252	414,321.75	73.170000	994,380.30	580,058.55	0.12
		Base		30.487252	414,321.75	73.170000	994,380.30	580,058.55	0.12
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	45,144.000	15.002144	677,256.80	12.420000	560,688.48	-116,568.32	0.07
		Base		15.002144	677,256.80	12.420000	560,688.48	-116,568.32	0.07
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	26,505.000	18.616418	493,428.17	9.100000	241,195.50	-252,232.67	0.03
		Base		18.616418	493,428.17	9.100000	241,195.50	-252,232.67	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	154,055.000	Local	13.391889	2,063,087.43	3.890000	599,273.95	-1,463,813.48	0.08
		Base	13.391889	2,063,087.43	3.890000	599,273.95	-1,463,813.48	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	90,284.000	Local	15.914564	1,436,830.47	38.310000	3,458,780.04	2,021,949.57	0.43
		Base	15.914564	1,436,830.47	38.310000	3,458,780.04	2,021,949.57	0.43
462726100	IROBOT CORP COMMON STOCK USD.01							
	21,663.000	Local	36.313353	786,656.16	124.110000	2,688,594.93	1,901,938.77	0.34
		Base	36.313353	786,656.16	124.110000	2,688,594.93	1,901,938.77	0.34
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	177,220.000	Local	76.605387	13,576,006.74	105.090000	18,624,049.80	5,048,043.06	2.34
		Base	76.605387	13,576,006.74	105.090000	18,624,049.80	5,048,043.06	2.34
465741106	ITRON INC COMMON STOCK							
	31,115.000	Local	45.759744	1,423,814.45	117.240000	3,647,922.60	2,224,108.15	0.46
		Base	45.759744	1,423,814.45	117.240000	3,647,922.60	2,224,108.15	0.46
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	11,528.000	Local	85.227254	982,499.78	158.760000	1,830,185.28	847,685.50	0.23
		Base	85.227254	982,499.78	158.760000	1,830,185.28	847,685.50	0.23
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	24,414.000	Local	42.420282	1,035,648.76	147.570000	3,602,773.98	2,567,125.22	0.45
		Base	42.420282	1,035,648.76	147.570000	3,602,773.98	2,567,125.22	0.45
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	20,934.000	Local	18.885883	395,357.07	18.430000	385,813.62	-9,543.45	0.05
		Base	18.885883	395,357.07	18.430000	385,813.62	-9,543.45	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	12,167.000	Local	65.165517	792,868.84	114.100000	1,388,254.70	595,385.86	0.17
		Base	65.165517	792,868.84	114.100000	1,388,254.70	595,385.86	0.17
483548103	KAMAN CORP COMMON STOCK USD1.0							
	21,307.000	Local	38.695255	824,479.80	48.660000	1,036,798.62	212,318.82	0.13
		Base	38.695255	824,479.80	48.660000	1,036,798.62	212,318.82	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	25,668.000	Local	17.087125	438,592.33	20.820000	534,407.76	95,815.43	0.07
		Base	17.087125	438,592.33	20.820000	534,407.76	95,815.43	0.07
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	64,833.000	Local	21.281920	1,379,770.75	19.170000	1,242,848.61	-136,922.14	0.16
		Base	21.281920	1,379,770.75	19.170000	1,242,848.61	-136,922.14	0.16
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	70,577.000	Local	14.185914	1,001,199.26	20.790000	1,467,295.83	466,096.57	0.18
		Base	14.185914	1,001,199.26	20.790000	1,467,295.83	466,096.57	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	36,110.000	Local	35.004705	1,264,019.90	42.250000	1,525,647.50	261,627.60	0.19
		Base	35.004705	1,264,019.90	42.250000	1,525,647.50	261,627.60	0.19
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	16,237.000	Local	30.700940	498,491.17	33.410000	542,478.17	43,987.00	0.07
		Base	30.700940	498,491.17	33.410000	542,478.17	43,987.00	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
	41,677.000	Local	23.069937	961,485.78	61.550000	2,565,219.35	1,603,733.57	0.32
		Base	23.069937	961,485.78	61.550000	2,565,219.35	1,603,733.57	0.32
50077C106	KRATON CORP COMMON STOCK USD.01							
	24,524.000	Local	24.699331	605,726.40	37.190000	912,047.56	306,321.16	0.11
		Base	24.699331	605,726.40	37.190000	912,047.56	306,321.16	0.11
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	47,704.000	Local	13.809561	658,771.30	49.860000	2,378,521.44	1,719,750.14	0.30
		Base	13.809561	658,771.30	49.860000	2,378,521.44	1,719,750.14	0.30
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	16,996.000	Local	47.651233	809,880.36	109.250000	1,856,813.00	1,046,932.64	0.23
		Base	47.651233	809,880.36	109.250000	1,856,813.00	1,046,932.64	0.23
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	19,355.000	Local	47.896368	927,034.21	140.940000	2,727,893.70	1,800,859.49	0.34
		Base	47.896368	927,034.21	140.940000	2,727,893.70	1,800,859.49	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
502175102	LTC PROPERTIES INC REIT USD.01							
	30,203.000	Local	35.863402	1,083,182.33	40.910000	1,235,604.73	152,422.40	0.16
		Base	35.863402	1,083,182.33	40.910000	1,235,604.73	152,422.40	0.16
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	35,506.000	Local	16.716159	593,523.93	42.610000	1,512,910.66	919,386.73	0.19
		Base	16.716159	593,523.93	42.610000	1,512,910.66	919,386.73	0.19
516012101	LANNETT CO INC COMMON STOCK USD.001							
	26,346.000	Local	28.104042	740,429.08	6.060000	159,656.76	-580,772.32	0.02
		Base	28.104042	740,429.08	6.060000	159,656.76	-580,772.32	0.02
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	51,455.000	Local	21.100235	1,085,712.59	18.680000	961,179.40	-124,533.19	0.12
		Base	21.100235	1,085,712.59	18.680000	961,179.40	-124,533.19	0.12
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	6,930.000	Local	91.468938	633,879.74	32.590000	225,848.70	-408,031.04	0.03
		Base	91.468938	633,879.74	32.590000	225,848.70	-408,031.04	0.03
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	12,992.000	Local	30.891778	401,345.98	51.390000	667,658.88	266,312.90	0.08
		Base	30.891778	401,345.98	51.390000	667,658.88	266,312.90	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	213,315.000	Local	9.850501	2,101,259.64	10.720000	2,286,736.80	185,477.16	0.29
		Base	9.850501	2,101,259.64	10.720000	2,286,736.80	185,477.16	0.29
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	8,367.000	Local	75.541003	632,051.57	160.250000	1,340,811.75	708,760.18	0.17
		Base	75.541003	632,051.57	160.250000	1,340,811.75	708,760.18	0.17
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	20,205.000	Local	18.806418	379,983.68	15.610000	315,400.05	-64,583.63	0.04
		Base	18.806418	379,983.68	15.610000	315,400.05	-64,583.63	0.04
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	47,863.000	Local	16.460718	787,859.35	65.620000	3,140,770.06	2,352,910.71	0.39
		Base	16.460718	787,859.35	65.620000	3,140,770.06	2,352,910.71	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
53814L108	LIVENT CORP COMMON STOCK USD.001							
	112,575.000	Local	10.898846	1,226,937.63	18.620000	2,096,146.50	869,208.87	0.26
		Base	10.898846	1,226,937.63	18.620000	2,096,146.50	869,208.87	0.26
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	22,226.000	Local	22.751578	505,676.58	24.770000	550,538.02	44,861.44	0.07
		Base	22.751578	505,676.58	24.770000	550,538.02	44,861.44	0.07
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	33,306.000	Local	23.355446	777,876.48	32.520000	1,083,111.12	305,234.64	0.14
		Base	23.355446	777,876.48	32.520000	1,083,111.12	305,234.64	0.14
550819106	LYDALL INC COMMON STOCK USD.1							
	12,963.000	Local	14.576192	188,951.18	34.830000	451,501.29	262,550.11	0.06
		Base	14.576192	188,951.18	34.830000	451,501.29	262,550.11	0.06
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	39,448.000	Local	23.252298	917,256.66	56.570000	2,231,573.36	1,314,316.70	0.28
		Base	23.252298	917,256.66	56.570000	2,231,573.36	1,314,316.70	0.28
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	10,149.000	Local	74.600689	757,122.39	63.880000	648,318.12	-108,804.27	0.08
		Base	74.600689	757,122.39	63.880000	648,318.12	-108,804.27	0.08
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	22,119.000	Local	20.897353	462,228.56	49.900000	1,103,738.10	641,509.54	0.14
		Base	20.897353	462,228.56	49.900000	1,103,738.10	641,509.54	0.14
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
	14,833.000	Local	40.930167	607,117.16	58.360000	865,653.88	258,536.72	0.11
		Base	40.930167	607,117.16	58.360000	865,653.88	258,536.72	0.11
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	12,890.000	Local	29.596349	381,496.94	58.950000	759,865.50	378,368.56	0.10
		Base	29.596349	381,496.94	58.950000	759,865.50	378,368.56	0.10
554489104	MACK CALI REALTY CORP REIT USD.01							
	66,362.000	Local	12.751500	846,215.03	13.970000	927,077.14	80,862.11	0.12
		Base	12.751500	846,215.03	13.970000	927,077.14	80,862.11	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
55616P104	MACY S INC COMMON STOCK USD.01							
	238,765.000	Local	4.951611	1,182,271.44	15.210000	3,631,615.65	2,449,344.21	0.46
		Base	4.951611	1,182,271.44	15.210000	3,631,615.65	2,449,344.21	0.46
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	59,532.000	Local	20.418214	1,215,537.12	36.990000	2,202,088.68	986,551.56	0.28
		Base	20.418214	1,215,537.12	36.990000	2,202,088.68	986,551.56	0.28
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	17,544.000	Local	54.992938	964,796.11	93.320000	1,637,206.08	672,409.97	0.21
		Base	54.992938	964,796.11	93.320000	1,637,206.08	672,409.97	0.21
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	20,914.000	Local	40.992211	857,311.10	78.160000	1,634,638.24	777,327.14	0.21
		Base	40.992211	857,311.10	78.160000	1,634,638.24	777,327.14	0.21
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	18,482.000	Local	34.850273	644,102.75	37.870000	699,913.34	55,810.59	0.09
		Base	34.850273	644,102.75	37.870000	699,913.34	55,810.59	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	17,817.000	Local	17.586280	313,334.75	19.640000	349,925.88	36,591.13	0.04
		Base	17.586280	313,334.75	19.640000	349,925.88	36,591.13	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	16,984.000	Local	12.410245	210,775.60	44.650000	758,335.60	547,560.00	0.10
		Base	12.410245	210,775.60	44.650000	758,335.60	547,560.00	0.10
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	45,170.000	Local	9.925056	448,314.79	16.180000	730,850.60	282,535.81	0.09
		Base	9.925056	448,314.79	16.180000	730,850.60	282,535.81	0.09
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	84,455.000	Local	10.080400	851,340.18	20.890000	1,764,264.95	912,924.77	0.22
		Base	10.080400	851,340.18	20.890000	1,764,264.95	912,924.77	0.22
576690101	MATERION CORP COMMON STOCK							
	15,657.000	Local	36.280909	568,050.20	68.480000	1,072,191.36	504,141.16	0.13
		Base	36.280909	568,050.20	68.480000	1,072,191.36	504,141.16	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
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,447.000	14.441923	295,294.00	13.570000	277,465.79	-17,828.21	0.03
		Base		14.441923	295,294.00	13.570000	277,465.79	-17,828.21	0.03
57686G105	MATSON INC COMMON STOCK								
		Local	33,153.000	27.715986	918,868.08	69.270000	2,296,508.31	1,377,640.23	0.29
		Base		27.715986	918,868.08	69.270000	2,296,508.31	1,377,640.23	0.29
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	24,463.000	39.070483	955,781.23	35.700000	873,329.10	-82,452.13	0.11
		Base		39.070483	955,781.23	35.700000	873,329.10	-82,452.13	0.11
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	51,933.000	26.538022	1,378,199.08	39.770000	2,065,375.41	687,176.33	0.26
		Base		26.538022	1,378,199.08	39.770000	2,065,375.41	687,176.33	0.26
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	9,042.000	53.827014	486,703.86	252.990000	2,287,535.58	1,800,831.72	0.29
		Base		53.827014	486,703.86	252.990000	2,287,535.58	1,800,831.72	0.29
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	65,893.000	24.648200	1,624,143.84	24.430000	1,609,765.99	-14,377.85	0.20
		Base		24.648200	1,624,143.84	24.430000	1,609,765.99	-14,377.85	0.20
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	30,383.000	12.959739	393,755.76	15.370000	466,986.71	73,230.95	0.06
		Base		12.959739	393,755.76	15.370000	466,986.71	73,230.95	0.06
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	31,134.000	13.349402	415,620.29	24.780000	771,500.52	355,880.23	0.10
		Base		13.349402	415,620.29	24.780000	771,500.52	355,880.23	0.10
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	33,176.000	17.373106	576,370.17	21.080000	699,350.08	122,979.91	0.09
		Base		17.373106	576,370.17	21.080000	699,350.08	122,979.91	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	37,613.000	24.074881	905,528.51	55.720000	2,095,796.36	1,190,267.85	0.26
		Base		24.074881	905,528.51	55.720000	2,095,796.36	1,190,267.85	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	28,955.000	Local	39.543681	1,144,987.27	84.310000	2,441,196.05	1,296,208.78	0.31
		Base	39.543681	1,144,987.27	84.310000	2,441,196.05	1,296,208.78	0.31
59001K100	MERITOR INC COMMON STOCK USD1.0							
	55,642.000	Local	24.280942	1,351,040.20	30.370000	1,689,847.54	338,807.34	0.21
		Base	24.280942	1,351,040.20	30.370000	1,689,847.54	338,807.34	0.21
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,742.000	Local	238.506652	892,491.89	271.910000	1,017,487.22	124,995.33	0.13
		Base	238.506652	892,491.89	271.910000	1,017,487.22	124,995.33	0.13
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	25,736.000	Local	25.316205	651,537.86	44.290000	1,139,847.44	488,309.58	0.14
		Base	25.316205	651,537.86	44.290000	1,139,847.44	488,309.58	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	28,878.000	Local	20.183877	582,870.00	38.930000	1,124,220.54	541,350.54	0.14
		Base	20.183877	582,870.00	38.930000	1,124,220.54	541,350.54	0.14
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
	56,806.000	Local	7.924133	450,138.31	15.000000	852,090.00	401,951.69	0.11
		Base	7.924133	450,138.31	15.000000	852,090.00	401,951.69	0.11
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	5,578.000	Local	136.320174	760,393.93	750.410000	4,185,786.98	3,425,393.05	0.53
		Base	136.320174	760,393.93	750.410000	4,185,786.98	3,425,393.05	0.53
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	9,518.000	Local	51.049520	485,889.33	128.260000	1,220,778.68	734,889.35	0.15
		Base	51.049520	485,889.33	128.260000	1,220,778.68	734,889.35	0.15
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	9,835.000	Local	20.169283	198,364.90	67.660000	665,436.10	467,071.20	0.08
		Base	20.169283	198,364.90	67.660000	665,436.10	467,071.20	0.08
610236101	MONRO INC COMMON STOCK USD.01							
	25,629.000	Local	45.852894	1,175,163.81	61.990000	1,588,741.71	413,577.90	0.20
		Base	45.852894	1,175,163.81	61.990000	1,588,741.71	413,577.90	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	22,589.000	Local	50.871661	1,149,139.94	77.660000	1,754,261.74	605,121.80	0.22
		Base	50.871661	1,149,139.94	77.660000	1,754,261.74	605,121.80	0.22
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	14,673.000	Local	28.865191	423,538.95	21.280000	312,241.44	-111,297.51	0.04
		Base	28.865191	423,538.95	21.280000	312,241.44	-111,297.51	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	12,762.000	Local	19.591980	250,032.85	22.800000	290,973.60	40,940.75	0.04
		Base	19.591980	250,032.85	22.800000	290,973.60	40,940.75	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	43,944.000	Local	23.555043	1,035,102.81	40.640000	1,785,884.16	750,781.35	0.22
		Base	23.555043	1,035,102.81	40.640000	1,785,884.16	750,781.35	0.22
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	55,228.000	Local	22.234500	1,227,966.97	31.450000	1,736,920.60	508,953.63	0.22
		Base	22.234500	1,227,966.97	31.450000	1,736,920.60	508,953.63	0.22
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	27,566.000	Local	13.935490	384,145.71	22.140000	610,311.24	226,165.53	0.08
		Base	13.935490	384,145.71	22.140000	610,311.24	226,165.53	0.08
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	57,848.000	Local	20.402760	1,180,258.87	30.490000	1,763,785.52	583,526.65	0.22
		Base	20.402760	1,180,258.87	30.490000	1,763,785.52	583,526.65	0.22
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	33,568.000	Local	25.443629	854,091.74	36.230000	1,216,168.64	362,076.90	0.15
		Base	25.443629	854,091.74	36.230000	1,216,168.64	362,076.90	0.15
62914B100	NIC INC COMMON STOCK							
	51,636.000	Local	17.912015	924,904.82	34.710000	1,792,285.56	867,380.74	0.23
		Base	17.912015	924,904.82	34.710000	1,792,285.56	867,380.74	0.23
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	65,261.000	Local	16.576573	1,081,803.71	22.860000	1,491,866.46	410,062.75	0.19
		Base	16.576573	1,081,803.71	22.860000	1,491,866.46	410,062.75	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
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	23,522.000	30.894418	726,698.49	38.750000	911,477.50	184,779.01	0.11
		Base		30.894418	726,698.49	38.750000	911,477.50	184,779.01	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	17,940.000	21.085297	378,270.23	47.660000	855,020.40	476,750.17	0.11
		Base		21.085297	378,270.23	47.660000	855,020.40	476,750.17	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,997.000	90.746770	362,714.84	102.330000	409,013.01	46,298.17	0.05
		Base		90.746770	362,714.84	102.330000	409,013.01	46,298.17	0.05
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	47,947.000	26.059540	1,249,476.77	38.550000	1,848,356.85	598,880.08	0.23
		Base		26.059540	1,249,476.77	38.550000	1,848,356.85	598,880.08	0.23
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	26,060.000	22.802127	594,223.44	25.910000	675,214.60	80,991.16	0.08
		Base		22.802127	594,223.44	25.910000	675,214.60	80,991.16	0.08
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	12,929.000	35.903782	464,200.00	55.320000	715,232.28	251,032.28	0.09
		Base		35.903782	464,200.00	55.320000	715,232.28	251,032.28	0.09
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	85,401.000	19.844005	1,694,697.85	50.970000	4,352,888.97	2,658,191.12	0.55
		Base		19.844005	1,694,697.85	50.970000	4,352,888.97	2,658,191.12	0.55
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	23,301.000	22.000812	512,640.92	40.000000	932,040.00	419,399.08	0.12
		Base		22.000812	512,640.92	40.000000	932,040.00	419,399.08	0.12
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	290,661.000	5.341488	1,552,562.36	4.170000	1,212,056.37	-340,505.99	0.15
		Base		5.341488	1,552,562.36	4.170000	1,212,056.37	-340,505.99	0.15
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	17,434.000	43.589948	759,947.16	41.040000	715,491.36	-44,455.80	0.09
		Base		43.589948	759,947.16	41.040000	715,491.36	-44,455.80	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
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		Local	42,630.000	26.148926	1,114,728.71	18.700000	797,181.00	-317,547.71	0.10
		Base		26.148926	1,114,728.71	18.700000	797,181.00	-317,547.71	0.10
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	36,789.000	14.384773	529,201.43	13.690000	503,641.41	-25,560.02	0.06
		Base		14.384773	529,201.43	13.690000	503,641.41	-25,560.02	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	98,338.000	12.063354	1,186,286.12	14.120000	1,388,532.56	202,246.44	0.17
		Base		12.063354	1,186,286.12	14.120000	1,388,532.56	202,246.44	0.17
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	23,532.000	52.357859	1,232,085.13	47.990000	1,129,300.68	-102,784.45	0.14
		Base		52.357859	1,232,085.13	47.990000	1,129,300.68	-102,784.45	0.14
67011P100	NOW INC COMMON STOCK USD.01								
		Local	84,164.000	8.719100	733,834.34	10.630000	894,663.32	160,828.98	0.11
		Base		8.719100	733,834.34	10.630000	894,663.32	160,828.98	0.11
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	39,529.000	15.814131	625,116.77	19.310000	763,304.99	138,188.22	0.10
		Base		15.814131	625,116.77	19.310000	763,304.99	138,188.22	0.10
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,823.000	57.187366	733,313.59	94.620000	1,213,312.26	479,998.67	0.15
		Base		57.187366	733,313.59	94.620000	1,213,312.26	479,998.67	0.15
674215116	OASIS PETROLEUM INC. CALL EXP 31DEC25								
		Local	1,308.000	23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
		Base		23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	76,412.000	12.478866	953,535.08	11.800000	901,661.60	-51,873.48	0.11
		Base		12.478866	953,535.08	11.800000	901,661.60	-51,873.48	0.11
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	37,194.000	51.652395	1,921,159.19	25.290000	940,636.26	-980,522.93	0.12
		Base		51.652395	1,921,159.19	25.290000	940,636.26	-980,522.93	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	47,035.000	20.133090	946,959.90	7.330000	344,766.55	-602,193.35	0.04
		Base		20.133090	946,959.90	7.330000	344,766.55	-602,193.35	0.04
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	127,218.000	13.655287	1,737,198.35	18.130000	2,306,462.34	569,263.99	0.29
		Base		13.655287	1,737,198.35	18.130000	2,306,462.34	569,263.99	0.29
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,988.000	20.063795	140,205.80	17.840000	124,665.92	-15,539.88	0.02
		Base		20.063795	140,205.80	17.840000	124,665.92	-15,539.88	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	32,554.000	35.916647	1,169,230.54	126.900000	4,131,102.60	2,961,872.06	0.52
		Base		35.916647	1,169,230.54	126.900000	4,131,102.60	2,961,872.06	0.52
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	26,264.000	13.682382	359,354.07	23.360000	613,527.04	254,172.97	0.08
		Base		13.682382	359,354.07	23.360000	613,527.04	254,172.97	0.08
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	37,574.000	18.901459	710,203.41	62.460000	2,346,872.04	1,636,668.63	0.29
		Base		18.901459	710,203.41	62.460000	2,346,872.04	1,636,668.63	0.29
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	55,196.000	11.881802	655,827.94	10.600000	585,077.60	-70,750.34	0.07
		Base		11.881802	655,827.94	10.600000	585,077.60	-70,750.34	0.07
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	14,877.000	38.717965	576,007.16	46.510000	691,929.27	115,922.11	0.09
		Base		38.717965	576,007.16	46.510000	691,929.27	115,922.11	0.09
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	56,585.000	14.760991	835,250.66	34.010000	1,924,455.85	1,089,205.19	0.24
		Base		14.760991	835,250.66	34.010000	1,924,455.85	1,089,205.19	0.24
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	12,986.000	48.864016	634,548.11	76.240000	990,052.64	355,504.53	0.12
		Base		48.864016	634,548.11	76.240000	990,052.64	355,504.53	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
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	74,049.000	Local	5.907500	437,444.47	14.200000	1,051,495.80	614,051.33	0.13
		Base	5.907500	437,444.47	14.200000	1,051,495.80	614,051.33	0.13
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	8,462.000	Local	50.368665	426,219.64	46.010000	389,336.62	-36,883.02	0.05
		Base	50.368665	426,219.64	46.010000	389,336.62	-36,883.02	0.05
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	76,668.000	Local	40.704719	3,120,749.41	34.950000	2,679,546.60	-441,202.81	0.34
		Base	40.704719	3,120,749.41	34.950000	2,679,546.60	-441,202.81	0.34
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	22,548.000	Local	17.015948	383,675.59	18.360000	413,981.28	30,305.69	0.05
		Base	17.015948	383,675.59	18.360000	413,981.28	30,305.69	0.05
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	45,390.000	Local	10.963056	497,613.12	23.590000	1,070,750.10	573,136.98	0.13
		Base	10.963056	497,613.12	23.590000	1,070,750.10	573,136.98	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	35,092.000	Local	30.825240	1,081,719.32	36.860000	1,293,491.12	211,771.80	0.16
		Base	30.825240	1,081,719.32	36.860000	1,293,491.12	211,771.80	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	72,637.000	Local	31.309025	2,274,193.62	40.300000	2,927,271.10	653,077.48	0.37
		Base	31.309025	2,274,193.62	40.300000	2,927,271.10	653,077.48	0.37
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	33,429.000	Local	37.997622	1,270,222.51	73.500000	2,457,031.50	1,186,808.99	0.31
		Base	37.997622	1,270,222.51	73.500000	2,457,031.50	1,186,808.99	0.31
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	16,694.000	Local	87.456187	1,459,993.58	85.130000	1,421,160.22	-38,833.36	0.18
		Base	87.456187	1,459,993.58	85.130000	1,421,160.22	-38,833.36	0.18
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	30,757.000	Local	18.383220	565,412.71	17.670000	543,476.19	-21,936.52	0.07
		Base	18.383220	565,412.71	17.670000	543,476.19	-21,936.52	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	14,428.000	Local	23.384845	337,396.54	13.890000	200,404.92	-136,991.62	0.03
		Base	23.384845	337,396.54	13.890000	200,404.92	-136,991.62	0.03
700658107	PARK NATIONAL CORP COMMON STOCK							
	10,920.000	Local	84.285010	920,392.31	124.000000	1,354,080.00	433,687.69	0.17
		Base	84.285010	920,392.31	124.000000	1,354,080.00	433,687.69	0.17
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	16,896.000	Local	41.853008	707,148.43	78.930000	1,333,601.28	626,452.85	0.17
		Base	41.853008	707,148.43	78.930000	1,333,601.28	626,452.85	0.17
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	144,270.000	Local	4.229600	610,204.39	7.400000	1,067,598.00	457,393.61	0.13
		Base	4.229600	610,204.39	7.400000	1,067,598.00	457,393.61	0.13
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	11,696.000	Local	60.737536	710,386.22	14.640000	171,229.44	-539,156.78	0.02
		Base	60.737536	710,386.22	14.640000	171,229.44	-539,156.78	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	19,592.000	Local	7.244649	141,937.16	52.780000	1,034,065.76	892,128.60	0.13
		Base	7.244649	141,937.16	52.780000	1,034,065.76	892,128.60	0.13
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	76,015.000	Local	17.556054	1,334,523.44	18.970000	1,442,004.55	107,481.11	0.18
		Base	17.556054	1,334,523.44	18.970000	1,442,004.55	107,481.11	0.18
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	53,314.000	Local	8.171996	435,681.79	12.870000	686,151.18	250,469.39	0.09
		Base	8.171996	435,681.79	12.870000	686,151.18	250,469.39	0.09
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	25,399.000	Local	18.591965	472,217.32	55.690000	1,414,470.31	942,252.99	0.18
		Base	18.591965	472,217.32	55.690000	1,414,470.31	942,252.99	0.18
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	15,599.000	Local	16.543487	258,061.86	34.710000	541,441.29	283,379.43	0.07
		Base	16.543487	258,061.86	34.710000	541,441.29	283,379.43	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	15,611.000	Local	29.786903	465,003.34	21.570000	336,729.27	-128,274.07	0.04
		Base	29.786903	465,003.34	21.570000	336,729.27	-128,274.07	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	50,494.000	Local	10.119322	510,965.04	11.910000	601,383.54	90,418.50	0.08
		Base	10.119322	510,965.04	11.910000	601,383.54	90,418.50	0.08
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,597.000	Local	46.401352	491,715.13	106.320000	1,126,673.04	634,957.91	0.14
		Base	46.401352	491,715.13	106.320000	1,126,673.04	634,957.91	0.14
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	133,386.000	Local	5.883235	784,741.25	8.480000	1,131,113.28	346,372.03	0.14
		Base	5.883235	784,741.25	8.480000	1,131,113.28	346,372.03	0.14
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	28,891.000	Local	22.691523	655,580.79	40.490000	1,169,796.59	514,215.80	0.15
		Base	22.691523	655,580.79	40.490000	1,169,796.59	514,215.80	0.15
729132100	PLEXUS CORP COMMON STOCK USD.01							
	22,178.000	Local	39.897362	884,843.69	83.980000	1,862,508.44	977,664.75	0.23
		Base	39.897362	884,843.69	83.980000	1,862,508.44	977,664.75	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	6,792.000	Local	35.785069	243,052.19	31.130000	211,434.96	-31,617.23	0.03
		Base	35.785069	243,052.19	31.130000	211,434.96	-31,617.23	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	46,061.000	Local	26.731218	1,231,266.61	88.370000	4,070,410.57	2,839,143.96	0.51
		Base	26.731218	1,231,266.61	88.370000	4,070,410.57	2,839,143.96	0.51
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	10,435.000	Local	60.806011	634,510.73	57.950000	604,708.25	-29,802.48	0.08
		Base	60.806011	634,510.73	57.950000	604,708.25	-29,802.48	0.08
741511109	PRICESMART INC COMMON STOCK USD.0001							
	17,976.000	Local	68.181900	1,225,637.84	96.450000	1,733,785.20	508,147.36	0.22
		Base	68.181900	1,225,637.84	96.450000	1,733,785.20	508,147.36	0.22

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,467.000	35.870985	1,487,462.15	24.750000	1,026,308.25	-461,153.90	0.13
		Base		35.870985	1,487,462.15	24.750000	1,026,308.25	-461,153.90	0.13
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	34,726.000	27.544654	956,515.65	42.540000	1,477,244.04	520,728.39	0.19
		Base		27.544654	956,515.65	42.540000	1,477,244.04	520,728.39	0.19
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	62,198.000	14.534814	904,036.37	11.470000	713,411.06	-190,625.31	0.09
		Base		14.534814	904,036.37	11.470000	713,411.06	-190,625.31	0.09
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	20,570.000	81.681674	1,680,192.03	145.680000	2,996,637.60	1,316,445.57	0.38
		Base		81.681674	1,680,192.03	145.680000	2,996,637.60	1,316,445.57	0.38
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	56,126.000	15.460498	867,735.93	20.230000	1,135,428.98	267,693.05	0.14
		Base		15.460498	867,735.93	20.230000	1,135,428.98	267,693.05	0.14
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK								
		Local	79,656.000	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base		0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,154.000	76.867289	780,510.45	282.380000	2,867,286.52	2,086,776.07	0.36
		Base		76.867289	780,510.45	282.380000	2,867,286.52	2,086,776.07	0.36
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	186,381.000	3.045605	567,642.96	3.440000	641,150.64	73,507.68	0.08
		Base		3.045605	567,642.96	3.440000	641,150.64	73,507.68	0.08
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,252.000	16.241011	410,118.02	24.330000	614,381.16	204,263.14	0.08
		Base		16.241011	410,118.02	24.330000	614,381.16	204,263.14	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	37,443.000	9.304397	348,384.55	23.890000	894,513.27	546,128.72	0.11
		Base		9.304397	348,384.55	23.890000	894,513.27	546,128.72	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
749397105	R1 RCM INC COMMON STOCK USD.01								
		Local	89,803.000	17.085619	1,534,339.81	27.640000	2,482,154.92	947,815.11	0.31
		Base		17.085619	1,534,339.81	27.640000	2,482,154.92	947,815.11	0.31
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	18,935.000	40.164902	760,522.42	104.340000	1,975,677.90	1,215,155.48	0.25
		Base		40.164902	760,522.42	104.340000	1,975,677.90	1,215,155.48	0.25
749660106	RPC INC COMMON STOCK USD.1								
		Local	44,682.000	4.942597	220,845.12	6.350000	283,730.70	62,885.58	0.04
		Base		4.942597	220,845.12	6.350000	283,730.70	62,885.58	0.04
74967X103	RH COMMON STOCK USD.0001								
		Local	7,764.000	37.290815	289,525.89	490.370000	3,807,232.68	3,517,706.79	0.48
		Base		37.290815	289,525.89	490.370000	3,807,232.68	3,517,706.79	0.48
74971D101	RPT REALTY REIT USD.01								
		Local	62,367.000	12.180425	759,656.55	10.970000	684,165.99	-75,490.56	0.09
		Base		12.180425	759,656.55	10.970000	684,165.99	-75,490.56	0.09
750491102	RADNET INC COMMON STOCK USD.0001								
		Local	32,978.000	18.207405	600,443.79	18.440000	608,114.32	7,670.53	0.08
		Base		18.207405	600,443.79	18.440000	608,114.32	7,670.53	0.08
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	87,704.000	11.619754	1,019,098.92	20.980000	1,840,029.92	820,931.00	0.23
		Base		11.619754	1,019,098.92	20.980000	1,840,029.92	820,931.00	0.23
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	197,239.000	4.386239	865,137.36	9.640000	1,901,383.96	1,036,246.60	0.24
		Base		4.386239	865,137.36	9.640000	1,901,383.96	1,036,246.60	0.24
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	27,611.000	22.392148	618,269.60	39.200000	1,082,351.20	464,081.60	0.14
		Base		22.392148	618,269.60	39.200000	1,082,351.20	464,081.60	0.14
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	48,742.000	14.025163	683,614.49	9.250000	450,863.50	-232,750.99	0.06
		Base		14.025163	683,614.49	9.250000	450,863.50	-232,750.99	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	14,283.000	Local	31.089905	444,057.11	41.720000	595,886.76	151,829.65	0.07
		Base	31.089905	444,057.11	41.720000	595,886.76	151,829.65	0.07
75574U101	READY CAPITAL CORP REIT USD.0001							
	33,506.000	Local	13.399711	448,970.73	13.120000	439,598.72	-9,372.01	0.06
		Base	13.399711	448,970.73	13.120000	439,598.72	-9,372.01	0.06
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	88,840.000	Local	6.701964	595,402.52	15.080000	1,339,707.20	744,304.68	0.17
		Base	6.701964	595,402.52	15.080000	1,339,707.20	744,304.68	0.17
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	11,964.000	Local	32.287180	386,283.82	30.690000	367,175.16	-19,108.66	0.05
		Base	32.287180	386,283.82	30.690000	367,175.16	-19,108.66	0.05
758075402	REDWOOD TRUST INC REIT USD.01							
	86,225.000	Local	11.536264	994,714.36	9.840000	848,454.00	-146,260.36	0.11
		Base	11.536264	994,714.36	9.840000	848,454.00	-146,260.36	0.11
758932107	REGIS CORP COMMON STOCK USD.05							
	18,616.000	Local	14.574132	271,312.05	11.750000	218,738.00	-52,574.05	0.03
		Base	14.574132	271,312.05	11.750000	218,738.00	-52,574.05	0.03
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	26,296.000	Local	60.959796	1,602,998.79	40.910000	1,075,769.36	-527,229.43	0.14
		Base	60.959796	1,602,998.79	40.910000	1,075,769.36	-527,229.43	0.14
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	43,240.000	Local	31.832422	1,376,433.91	39.280000	1,698,467.20	322,033.29	0.21
		Base	31.832422	1,376,433.91	39.280000	1,698,467.20	322,033.29	0.21
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	30,269.000	Local	19.855828	601,016.05	77.770000	2,354,020.13	1,753,004.08	0.30
		Base	19.855828	601,016.05	77.770000	2,354,020.13	1,753,004.08	0.30
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	37,514.000	Local	14.630048	548,831.61	57.760000	2,166,808.64	1,617,977.03	0.27
		Base	14.630048	548,831.61	57.760000	2,166,808.64	1,617,977.03	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
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	108,150.000	12.922287	1,397,545.37	24.020000	2,597,763.00	1,200,217.63	0.33
		Base		12.922287	1,397,545.37	24.020000	2,597,763.00	1,200,217.63	0.33
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,478.000	11.865033	278,567.25	12.760000	299,579.28	21,012.03	0.04
		Base		11.865033	278,567.25	12.760000	299,579.28	21,012.03	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	90,865.000	15.424364	1,401,534.81	15.810000	1,436,575.65	35,040.84	0.18
		Base		15.424364	1,401,534.81	15.810000	1,436,575.65	35,040.84	0.18
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001								
		Local	165,047.000	7.147300	1,179,640.43	10.530000	1,737,944.91	558,304.48	0.22
		Base		7.147300	1,179,640.43	10.530000	1,737,944.91	558,304.48	0.22
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,085.000	58.388414	238,516.67	94.070000	384,275.95	145,759.28	0.05
		Base		58.388414	238,516.67	94.070000	384,275.95	145,759.28	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,371.000	65.240935	937,577.47	181.480000	2,608,049.08	1,670,471.61	0.33
		Base		65.240935	937,577.47	181.480000	2,608,049.08	1,670,471.61	0.33
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	24,528.000	9.118852	223,667.21	22.805000	559,361.04	335,693.83	0.07
		Base		9.118852	223,667.21	22.805000	559,361.04	335,693.83	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	30,248.000	25.915721	783,898.72	28.880000	873,562.24	89,663.52	0.11
		Base		25.915721	783,898.72	28.880000	873,562.24	89,663.52	0.11
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	81,989.000	9.311083	763,406.35	13.860000	1,136,367.54	372,961.19	0.14
		Base		9.311083	763,406.35	13.860000	1,136,367.54	372,961.19	0.14
784635104	SPX CORP COMMON STOCK USD.01								
		Local	34,459.000	18.900162	651,280.69	55.590000	1,915,575.81	1,264,295.12	0.24
		Base		18.900162	651,280.69	55.590000	1,915,575.81	1,264,295.12	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	27,177.000	39.715235	1,079,340.93	100.730000	2,737,539.21	1,658,198.28	0.34
		Base		39.715235	1,079,340.93	100.730000	2,737,539.21	1,658,198.28	0.34
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,482.000	33.088958	1,074,795.53	61.560000	1,999,591.92	924,796.39	0.25
		Base		33.088958	1,074,795.53	61.560000	1,999,591.92	924,796.39	0.25
78645L100	SAFEHOLD INC REIT USD.01								
		Local	11,029.000	44.445644	490,191.01	76.250000	840,961.25	350,770.24	0.11
		Base		44.445644	490,191.01	76.250000	840,961.25	350,770.24	0.11
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,887.000	57.892666	630,277.45	79.080000	860,943.96	230,666.51	0.11
		Base		57.892666	630,277.45	79.080000	860,943.96	230,666.51	0.11
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	20,126.000	46.665059	939,180.98	200.530000	4,035,866.78	3,096,685.80	0.51
		Base		46.665059	939,180.98	200.530000	4,035,866.78	3,096,685.80	0.51
790148100	ST JOE CO/THE COMMON STOCK								
		Local	24,013.000	19.555366	469,583.00	50.330000	1,208,574.29	738,991.29	0.15
		Base		19.555366	469,583.00	50.330000	1,208,574.29	738,991.29	0.15
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	86,810.000	8.343453	724,295.12	16.100000	1,397,641.00	673,345.88	0.18
		Base		8.343453	724,295.12	16.100000	1,397,641.00	673,345.88	0.18
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,788.000	75.003612	509,124.52	86.460000	586,890.48	77,765.96	0.07
		Base		75.003612	509,124.52	86.460000	586,890.48	77,765.96	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	50,066.000	19.702137	986,407.20	35.620000	1,783,350.92	796,943.72	0.22
		Base		19.702137	986,407.20	35.620000	1,783,350.92	796,943.72	0.22
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,903.000	41.186083	407,865.78	35.420000	350,764.26	-57,101.52	0.04
		Base		41.186083	407,865.78	35.420000	350,764.26	-57,101.52	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,517.000	32.949497	643,075.33	28.440000	555,063.48	-88,011.85	0.07
		Base		32.949497	643,075.33	28.440000	555,063.48	-88,011.85	0.07
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	23,040.000	31.660225	729,451.59	28.800000	663,552.00	-65,899.59	0.08
		Base		31.660225	729,451.59	28.800000	663,552.00	-65,899.59	0.08
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	24,108.000	31.685543	763,875.06	46.700000	1,125,843.60	361,968.54	0.14
		Base		31.685543	763,875.06	46.700000	1,125,843.60	361,968.54	0.14
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	43,957.000	14.447221	635,056.48	18.820000	827,270.74	192,214.26	0.10
		Base		14.447221	635,056.48	18.820000	827,270.74	192,214.26	0.10
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	42,451.000	25.619472	1,087,572.22	35.950000	1,526,113.45	438,541.23	0.19
		Base		25.619472	1,087,572.22	35.950000	1,526,113.45	438,541.23	0.19
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	14,735.000	41.956727	618,232.37	42.510000	626,384.85	8,152.48	0.08
		Base		41.956727	618,232.37	42.510000	626,384.85	8,152.48	0.08
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,956.000	14.680426	1,217,829.40	31.650000	2,625,557.40	1,407,728.00	0.33
		Base		14.680426	1,217,829.40	31.650000	2,625,557.40	1,407,728.00	0.33
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	5,161.000	29.241897	150,917.43	54.460000	281,068.06	130,150.63	0.04
		Base		29.241897	150,917.43	54.460000	281,068.06	130,150.63	0.04
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	36,126.000	25.041837	904,661.40	49.560000	1,790,404.56	885,743.16	0.22
		Base		25.041837	904,661.40	49.560000	1,790,404.56	885,743.16	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	27,432.000	51.237680	1,405,552.04	118.480000	3,250,143.36	1,844,591.32	0.41
		Base		51.237680	1,405,552.04	118.480000	3,250,143.36	1,844,591.32	0.41

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82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	38,368.000	38.759351	1,487,118.78	44.350000	1,701,620.80	214,502.02	0.21
		Base		38.759351	1,487,118.78	44.350000	1,701,620.80	214,502.02	0.21
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	6,618.000	28.827205	190,778.44	48.960000	324,017.28	133,238.84	0.04
		Base		28.827205	190,778.44	48.960000	324,017.28	133,238.84	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	17,002.000	44.549232	757,426.05	88.230000	1,500,086.46	742,660.41	0.19
		Base		44.549232	757,426.05	88.230000	1,500,086.46	742,660.41	0.19
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	83,753.000	22.067685	1,848,234.84	29.280000	2,452,287.84	604,053.00	0.31
		Base		22.067685	1,848,234.84	29.280000	2,452,287.84	604,053.00	0.31
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	64,768.000	31.208300	2,021,299.18	29.170000	1,889,282.56	-132,016.62	0.24
		Base		31.208300	2,021,299.18	29.170000	1,889,282.56	-132,016.62	0.24
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	11,658.000	61.537777	717,407.41	71.720000	836,111.76	118,704.35	0.10
		Base		61.537777	717,407.41	71.720000	836,111.76	118,704.35	0.10
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	115,967.000	7.955113	922,530.61	13.340000	1,546,999.78	624,469.17	0.19
		Base		7.955113	922,530.61	13.340000	1,546,999.78	624,469.17	0.19
830879102	SKYWEST INC COMMON STOCK								
		Local	38,581.000	20.735374	799,991.45	56.370000	2,174,810.97	1,374,819.52	0.27
		Base		20.735374	799,991.45	56.370000	2,174,810.97	1,374,819.52	0.27
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	21,358.000	23.518800	502,314.54	137.130000	2,928,822.54	2,426,508.00	0.37
		Base		23.518800	502,314.54	137.130000	2,928,822.54	2,426,508.00	0.37
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	18,258.000	17.590286	321,163.44	46.110000	841,876.38	520,712.94	0.11
		Base		17.590286	321,163.44	46.110000	841,876.38	520,712.94	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
	77,401.000	Local	27.227197	2,107,412.28	25.110000	1,943,539.11	-163,873.17	0.24
		Base	27.227197	2,107,412.28	25.110000	1,943,539.11	-163,873.17	0.24
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	24,175.000	Local	27.975772	676,314.30	34.580000	835,971.50	159,657.20	0.10
		Base	27.975772	676,314.30	34.580000	835,971.50	159,657.20	0.10
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	496,964.000	Local	2.267766	1,126,998.30	4.050000	2,012,704.20	885,705.90	0.25
		Base	2.267766	1,126,998.30	4.050000	2,012,704.20	885,705.90	0.25
847215100	SPARTANNASH CO COMMON STOCK							
	27,595.000	Local	19.909065	549,390.65	18.230000	503,056.85	-46,333.80	0.06
		Base	19.909065	549,390.65	18.230000	503,056.85	-46,333.80	0.06
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
	112,282.000	Local	8.070640	906,187.57	3.430000	385,127.26	-521,060.31	0.05
		Base	8.070640	906,187.57	3.430000	385,127.26	-521,060.31	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
	13,505.000	Local	13.982202	188,829.64	10.720000	144,773.60	-44,056.04	0.02
		Base	13.982202	188,829.64	10.720000	144,773.60	-44,056.04	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001							
	14,042.000	Local	81.049350	1,138,094.97	181.930000	2,554,661.06	1,416,566.09	0.32
		Base	81.049350	1,138,094.97	181.930000	2,554,661.06	1,416,566.09	0.32
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	15,563.000	Local	27.153583	422,591.21	42.010000	653,801.63	231,210.42	0.08
		Base	27.153583	422,591.21	42.010000	653,801.63	231,210.42	0.08
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	9,526.000	Local	47.641175	453,829.83	98.060000	934,119.56	480,289.73	0.12
		Base	47.641175	453,829.83	98.060000	934,119.56	480,289.73	0.12
858586100	STEPAN CO COMMON STOCK USD1.0							
	16,419.000	Local	59.536459	977,529.12	120.690000	1,981,609.11	1,004,079.99	0.25
		Base	59.536459	977,529.12	120.690000	1,981,609.11	1,004,079.99	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
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	20,559.000	Local	26.019971	534,944.58	47.200000	970,384.80	435,440.22	0.12
		Base	26.019971	534,944.58	47.200000	970,384.80	435,440.22	0.12
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	12,519.000	Local	32.541958	407,392.77	57.690000	722,221.11	314,828.34	0.09
		Base	32.541958	407,392.77	57.690000	722,221.11	314,828.34	0.09
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	13,463.000	Local	40.190028	541,078.35	68.200000	918,176.60	377,098.25	0.12
		Base	40.190028	541,078.35	68.200000	918,176.60	377,098.25	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	81,330.000	Local	12.149695	988,134.73	10.350000	841,765.50	-146,369.23	0.11
		Base	12.149695	988,134.73	10.350000	841,765.50	-146,369.23	0.11
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	63,687.000	Local	10.170033	647,698.86	6.390000	406,959.93	-240,738.93	0.05
		Base	10.170033	647,698.86	6.390000	406,959.93	-240,738.93	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	40,539.000	Local	19.676383	797,660.90	26.870000	1,089,282.93	291,622.03	0.14
		Base	19.676383	797,660.90	26.870000	1,089,282.93	291,622.03	0.14
868873100	SURMODICS INC COMMON STOCK USD.05							
	10,523.000	Local	22.155749	233,144.95	52.150000	548,774.45	315,629.50	0.07
		Base	22.155749	233,144.95	52.150000	548,774.45	315,629.50	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01							
	30,445.000	Local	22.262680	677,787.28	40.860000	1,243,982.70	566,195.42	0.16
		Base	22.262680	677,787.28	40.860000	1,243,982.70	566,195.42	0.16
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	76,385.000	Local	11.969836	914,315.95	14.120000	1,078,556.20	164,240.25	0.14
		Base	11.969836	914,315.95	14.120000	1,078,556.20	164,240.25	0.14
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
	16,682.000	Local	48.136717	803,016.71	40.550000	676,455.10	-126,561.61	0.08
		Base	48.136717	803,016.71	40.550000	676,455.10	-126,561.61	0.08

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
	14,947.000	Local	37.948921	567,222.52	50.820000	759,606.54	192,384.02	0.10
		Base	37.948921	567,222.52	50.820000	759,606.54	192,384.02	0.10
87484T108	TALOS ENERGY INC COMMON STOCK							
	17,999.000	Local	19.108750	343,938.39	10.590000	190,609.41	-153,328.98	0.02
		Base	19.108750	343,938.39	10.590000	190,609.41	-153,328.98	0.02
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
	71,970.000	Local	13.921320	1,001,917.37	15.740000	1,132,807.80	130,890.43	0.14
		Base	13.921320	1,001,917.37	15.740000	1,132,807.80	130,890.43	0.14
878155100	TEAM INC COMMON STOCK USD.3							
	23,588.000	Local	24.072920	567,832.04	11.090000	261,590.92	-306,241.12	0.03
		Base	24.072920	567,832.04	11.090000	261,590.92	-306,241.12	0.03
87874R100	TECHTARGET COMMON STOCK USD.001							
	18,151.000	Local	21.010186	381,355.88	83.630000	1,517,968.13	1,136,612.25	0.19
		Base	21.010186	381,355.88	83.630000	1,517,968.13	1,136,612.25	0.19
880345103	TENNANT CO COMMON STOCK USD.375							
	14,216.000	Local	49.524154	704,035.38	76.200000	1,083,259.20	379,223.82	0.14
		Base	49.524154	704,035.38	76.200000	1,083,259.20	379,223.82	0.14
88337F105	ODP CORP/THE COMMON STOCK USD.01							
	86,034.000	Local	24.386373	2,098,057.22	38.270000	3,292,521.18	1,194,463.96	0.41
		Base	24.386373	2,098,057.22	38.270000	3,292,521.18	1,194,463.96	0.41
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
	95,564.000	Local	11.117247	1,062,408.60	35.840000	3,425,013.76	2,362,605.16	0.43
		Base	11.117247	1,062,408.60	35.840000	3,425,013.76	2,362,605.16	0.43
887399103	TIMKENSTEEL CORP COMMON STOCK							
	29,184.000	Local	14.403093	420,339.86	8.080000	235,806.72	-184,533.14	0.03
		Base	14.403093	420,339.86	8.080000	235,806.72	-184,533.14	0.03
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
	38,784.000	Local	16.317100	632,842.41	8.270000	320,743.68	-312,098.73	0.04
		Base	16.317100	632,842.41	8.270000	320,743.68	-312,098.73	0.04

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88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	28,835.000	15.958841	460,173.17	23.800000	686,273.00	226,099.83	0.09
		Base		15.958841	460,173.17	23.800000	686,273.00	226,099.83	0.09
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,270.000	52.888883	490,279.95	77.330000	716,849.10	226,569.15	0.09
		Base		52.888883	490,279.95	77.330000	716,849.10	226,569.15	0.09
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,871.000	18.670603	371,003.55	15.240000	302,834.04	-68,169.51	0.04
		Base		18.670603	371,003.55	15.240000	302,834.04	-68,169.51	0.04
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	17,402.000	38.325778	666,945.19	76.700000	1,334,733.40	667,788.21	0.17
		Base		38.325778	666,945.19	76.700000	1,334,733.40	667,788.21	0.17
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	40,128.000	23.565093	945,620.05	14.570000	584,664.96	-360,955.09	0.07
		Base		23.565093	945,620.05	14.570000	584,664.96	-360,955.09	0.07
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	27,253.000	17.830169	485,925.59	20.830000	567,679.99	81,754.40	0.07
		Base		17.830169	485,925.59	20.830000	567,679.99	81,754.40	0.07
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	25,189.000	78.721903	1,982,926.01	96.760000	2,437,287.64	454,361.63	0.31
		Base		78.721903	1,982,926.01	96.760000	2,437,287.64	454,361.63	0.31
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	74,202.000	5.788029	429,483.34	6.880000	510,509.76	81,026.42	0.06
		Base		5.788029	429,483.34	6.880000	510,509.76	81,026.42	0.06
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	14,025.000	27.354719	383,649.93	84.140000	1,180,063.50	796,413.57	0.15
		Base		27.354719	383,649.93	84.140000	1,180,063.50	796,413.57	0.15
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	37,850.000	13.040866	493,596.76	30.570000	1,157,074.50	663,477.74	0.15
		Base		13.040866	493,596.76	30.570000	1,157,074.50	663,477.74	0.15

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902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	84.300000	1,601,447.10	1,079,341.03	0.20
		Base		27.483606	522,106.07	84.300000	1,601,447.10	1,079,341.03	0.20
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	47,081.000	19.715315	928,216.75	61.000000	2,871,941.00	1,943,724.25	0.36
		Base		19.715315	928,216.75	61.000000	2,871,941.00	1,943,724.25	0.36
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	9,247.000	63.234223	584,726.86	97.060000	897,513.82	312,786.96	0.11
		Base		63.234223	584,726.86	97.060000	897,513.82	312,786.96	0.11
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	12,204.000	40.503652	494,306.57	51.460000	628,017.84	133,711.27	0.08
		Base		40.503652	494,306.57	51.460000	628,017.84	133,711.27	0.08
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,888.000	60.252969	595,781.36	117.240000	1,159,269.12	563,487.76	0.15
		Base		60.252969	595,781.36	117.240000	1,159,269.12	563,487.76	0.15
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	56,967.000	25.253260	1,438,602.44	13.310000	758,230.77	-680,371.67	0.10
		Base		25.253260	1,438,602.44	13.310000	758,230.77	-680,371.67	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	31,163.000	21.007061	654,643.05	46.380000	1,445,339.94	790,696.89	0.18
		Base		21.007061	654,643.05	46.380000	1,445,339.94	790,696.89	0.18
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,520.000	26.497541	305,251.67	24.930000	287,193.60	-18,058.07	0.04
		Base		26.497541	305,251.67	24.930000	287,193.60	-18,058.07	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,719.000	94.618141	1,108,829.99	242.290000	2,839,396.51	1,730,566.52	0.36
		Base		94.618141	1,108,829.99	242.290000	2,839,396.51	1,730,566.52	0.36
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	48,506.000	15.630319	758,164.27	24.550000	1,190,822.30	432,658.03	0.15
		Base		15.630319	758,164.27	24.550000	1,190,822.30	432,658.03	0.15

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	66,651.000	Local	17.478303	1,164,946.38	33.060000	2,203,482.06	1,038,535.68	0.28
		Base	17.478303	1,164,946.38	33.060000	2,203,482.06	1,038,535.68	0.28
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	16,564.000	Local	26.469538	438,441.43	29.450000	487,809.80	49,368.37	0.06
		Base	26.469538	438,441.43	29.450000	487,809.80	49,368.37	0.06
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	15,856.000	Local	19.108005	302,976.53	6.220000	98,624.32	-204,352.21	0.01
		Base	19.108005	302,976.53	6.220000	98,624.32	-204,352.21	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	43,149.000	Local	18.765280	809,703.06	26.450000	1,141,291.05	331,587.99	0.14
		Base	18.765280	809,703.06	26.450000	1,141,291.05	331,587.99	0.14
91325V108	UNITI GROUP INC REIT USD.0001							
	179,241.000	Local	8.494353	1,522,536.24	11.910000	2,134,760.31	612,224.07	0.27
		Base	8.494353	1,522,536.24	11.910000	2,134,760.31	612,224.07	0.27
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	18,867.000	Local	47.733165	900,581.62	50.820000	958,820.94	58,239.32	0.12
		Base	47.733165	900,581.62	50.820000	958,820.94	58,239.32	0.12
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	10,607.000	Local	32.674113	346,574.32	58.190000	617,221.33	270,647.01	0.08
		Base	32.674113	346,574.32	58.190000	617,221.33	270,647.01	0.08
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	9,875.000	Local	57.284102	565,680.51	61.950000	611,756.25	46,075.74	0.08
		Base	57.284102	565,680.51	61.950000	611,756.25	46,075.74	0.08
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	21,955.000	Local	17.784002	390,447.77	14.890000	326,909.95	-63,537.82	0.04
		Base	17.784002	390,447.77	14.890000	326,909.95	-63,537.82	0.04
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	23,095.000	Local	18.952623	437,710.82	16.120000	372,291.40	-65,419.42	0.05
		Base	18.952623	437,710.82	16.120000	372,291.40	-65,419.42	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
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	24,247.000	Local	43.710516	1,059,848.87	38.210000	926,477.87	-133,371.00	0.12
		Base	43.710516	1,059,848.87	38.210000	926,477.87	-133,371.00	0.12
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	42,144.000	Local	17.629409	742,973.83	18.650000	785,985.60	43,011.77	0.10
		Base	17.629409	742,973.83	18.650000	785,985.60	43,011.77	0.10
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	24,481.000	Local	132.271091	3,238,128.59	192.160000	4,704,268.96	1,466,140.37	0.59
		Base	132.271091	3,238,128.59	192.160000	4,704,268.96	1,466,140.37	0.59
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	30,213.000	Local	27.452395	829,419.22	22.930000	692,784.09	-136,635.13	0.09
		Base	27.452395	829,419.22	22.930000	692,784.09	-136,635.13	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	97,981.000	Local	10.920679	1,070,019.09	13.650000	1,337,440.65	267,421.56	0.17
		Base	10.920679	1,070,019.09	13.650000	1,337,440.65	267,421.56	0.17
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	38,175.000	Local	28.939783	1,104,776.20	21.500000	820,762.50	-284,013.70	0.10
		Base	28.939783	1,104,776.20	21.500000	820,762.50	-284,013.70	0.10
92335C106	VERA BRADLEY INC COMMON STOCK							
	16,967.000	Local	13.616332	231,028.30	9.490000	161,016.83	-70,011.47	0.02
		Base	13.616332	231,028.30	9.490000	161,016.83	-70,011.47	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	38,168.000	Local	22.914373	874,595.80	29.080000	1,109,925.44	235,329.64	0.14
		Base	22.914373	874,595.80	29.080000	1,109,925.44	235,329.64	0.14
923454102	VERITIV CORP COMMON STOCK USD.01							
	9,539.000	Local	33.933455	323,691.23	23.780000	226,837.42	-96,853.81	0.03
		Base	33.933455	323,691.23	23.780000	226,837.42	-96,853.81	0.03
92552R406	VIAD CORP COMMON STOCK USD1.5							
	15,744.000	Local	26.795405	421,866.86	41.840000	658,728.96	236,862.10	0.08
		Base	26.795405	421,866.86	41.840000	658,728.96	236,862.10	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	176,203.000	Local	7.882982	1,389,005.00	16.185000	2,851,845.56	1,462,840.56	0.36
		Base	7.882982	1,389,005.00	16.185000	2,851,845.56	1,462,840.56	0.36
925815102	VICOR CORP COMMON STOCK USD.01							
	16,248.000	Local	26.911629	437,260.14	98.490000	1,600,265.52	1,163,005.38	0.20
		Base	26.911629	437,260.14	98.490000	1,600,265.52	1,163,005.38	0.20
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	5,519.000	Local	103.904999	573,451.69	250.900000	1,384,717.10	811,265.41	0.17
		Base	103.904999	573,451.69	250.900000	1,384,717.10	811,265.41	0.17
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	44,811.000	Local	17.041814	763,660.73	31.610000	1,416,475.71	652,814.98	0.18
		Base	17.041814	763,660.73	31.610000	1,416,475.71	652,814.98	0.18
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	179,619.000	Local	8.447974	1,517,416.63	13.220000	2,374,563.18	857,146.55	0.30
		Base	8.447974	1,517,416.63	13.220000	2,374,563.18	857,146.55	0.30
929236107	WD 40 CO COMMON STOCK USD.001							
	10,515.000	Local	88.755058	933,259.43	311.750000	3,278,051.25	2,344,791.82	0.41
		Base	88.755058	933,259.43	311.750000	3,278,051.25	2,344,791.82	0.41
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	40,743.000	Local	12.896298	525,433.86	16.580000	675,518.94	150,085.08	0.08
		Base	12.896298	525,433.86	16.580000	675,518.94	150,085.08	0.08
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
	48,099.000	Local	16.638937	800,316.21	25.090000	1,206,803.91	406,487.70	0.15
		Base	16.638937	800,316.21	25.090000	1,206,803.91	406,487.70	0.15
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	22,346.000	Local	27.927008	624,056.92	99.660000	2,227,002.36	1,602,945.44	0.28
		Base	27.927008	624,056.92	99.660000	2,227,002.36	1,602,945.44	0.28
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	39,403.000	Local	18.165751	715,785.08	19.170000	755,355.51	39,570.43	0.09
		Base	18.165751	715,785.08	19.170000	755,355.51	39,570.43	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
939653101	WASHINGTON REIT REIT USD.01							
	63,382.000	Local	26.627706	1,687,717.29	22.520000	1,427,362.64	-260,354.65	0.18
		Base	26.627706	1,687,717.29	22.520000	1,427,362.64	-260,354.65	0.18
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	21,108.000	Local	51.661452	1,090,469.92	114.090000	2,408,211.72	1,317,741.80	0.30
		Base	51.661452	1,090,469.92	114.090000	2,408,211.72	1,317,741.80	0.30
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	20,675.000	Local	50.393414	1,041,883.83	60.110000	1,242,774.25	200,890.42	0.16
		Base	50.393414	1,041,883.83	60.110000	1,242,774.25	200,890.42	0.16
966084204	WHITESTONE REIT REIT USD.001							
	30,672.000	Local	11.979550	367,436.75	9.350000	286,783.20	-80,653.55	0.04
		Base	11.979550	367,436.75	9.350000	286,783.20	-80,653.55	0.04
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	26,001.000	Local	23.764187	617,892.63	69.600000	1,809,669.60	1,191,776.97	0.23
		Base	23.764187	617,892.63	69.600000	1,809,669.60	1,191,776.97	0.23
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
	85,862.000	Local	7.350176	631,100.79	5.300000	455,068.60	-176,032.19	0.06
		Base	7.350176	631,100.79	5.300000	455,068.60	-176,032.19	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	63,171.000	Local	21.290042	1,344,913.27	34.950000	2,207,826.45	862,913.18	0.28
		Base	21.290042	1,344,913.27	34.950000	2,207,826.45	862,913.18	0.28
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	3,068.000	Local	70.928869	217,609.77	126.550000	388,255.40	170,645.63	0.05
		Base	70.928869	217,609.77	126.550000	388,255.40	170,645.63	0.05
98390M103	XPERI HOLDING CORP COMMON STOCK							
	81,339.000	Local	23.272941	1,892,997.75	21.100000	1,716,252.90	-176,744.85	0.22
		Base	23.272941	1,892,997.75	21.100000	1,716,252.90	-176,744.85	0.22
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	87,512.000	Local	19.527552	1,708,895.15	19.970000	1,747,614.64	38,719.49	0.22
		Base	19.527552	1,708,895.15	19.970000	1,747,614.64	38,719.49	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
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	44,210.000	40.844113	1,805,718.22	49.270000	2,178,226.70	372,508.48	0.27
		Base		40.844113	1,805,718.22	49.270000	2,178,226.70	372,508.48	0.27
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
		Local	19,003.000	27.410149	520,875.06	68.770000	1,306,836.31	785,961.25	0.16
		Base		27.410149	520,875.06	68.770000	1,306,836.31	785,961.25	0.16
989817101	ZUMIEZ INC COMMON STOCK								
		Local	16,072.000	24.988225	401,610.76	45.080000	724,525.76	322,915.00	0.09
		Base		24.988225	401,610.76	45.080000	724,525.76	322,915.00	0.09
98986M103	ZYNEX INC COMMON STOCK USD.001								
		Local	14,970.000	22.808780	341,447.44	14.520000	217,364.40	-124,083.04	0.03
		Base		22.808780	341,447.44	14.520000	217,364.40	-124,083.04	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	62,125.000	25.445700	1,580,814.11	44.220000	2,747,167.50	1,166,353.39	0.34
		Base		25.445700	1,580,814.11	44.220000	2,747,167.50	1,166,353.39	0.34
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01								
		Local	27,367.000	27.254833	745,883.01	38.550000	1,054,997.85	309,114.84	0.13
		Base		27.254833	745,883.01	38.550000	1,054,997.85	309,114.84	0.13
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	177,448.000	7.568644	1,343,040.74	7.930000	1,407,162.64	64,121.90	0.18
		Base		7.568644	1,343,040.74	7.930000	1,407,162.64	64,121.90	0.18
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	28,426.000	33.207417	943,954.04	88.330000	2,510,868.58	1,566,914.54	0.32
		Base		33.207417	943,954.04	88.330000	2,510,868.58	1,566,914.54	0.32
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	23,336.000	33.633572	784,873.04	25.740000	600,668.64	-184,204.40	0.08
		Base		33.633572	784,873.04	25.740000	600,668.64	-184,204.40	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	17,846.000	25.512945	455,304.01	42.760000	763,094.96	307,790.95	0.10
		Base		25.512945	455,304.01	42.760000	763,094.96	307,790.95	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	23,558.000	35.509005	836,521.13	45.910000	1,081,547.78	245,026.65	0.14
		Base		35.509005	836,521.13	45.910000	1,081,547.78	245,026.65	0.14
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	4,939.000	108.734213	537,038.28	111.010000	548,278.39	11,240.11	0.07
		Base		108.734213	537,038.28	111.010000	548,278.39	11,240.11	0.07
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	40,283.000	16.163712	651,122.81	49.780000	2,005,287.74	1,354,164.93	0.25
		Base		16.163712	651,122.81	49.780000	2,005,287.74	1,354,164.93	0.25
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	10,710.000	28.479945	305,020.21	46.690000	500,049.90	195,029.69	0.06
		Base		28.479945	305,020.21	46.690000	500,049.90	195,029.69	0.06
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	63,279.000	14.135536	894,482.58	10.210000	646,078.59	-248,403.99	0.08
		Base		14.135536	894,482.58	10.210000	646,078.59	-248,403.99	0.08
L9340P101	TRINSEO SA COMMON STOCK USD.01								
		Local	29,478.000	32.163811	948,124.81	64.710000	1,907,521.38	959,396.57	0.24
		Base		32.163811	948,124.81	64.710000	1,907,521.38	959,396.57	0.24
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	34,237.000	17.354700	594,172.87	35.540000	1,216,782.98	622,610.11	0.15
		Base		17.354700	594,172.87	35.540000	1,216,782.98	622,610.11	0.15
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	25,840.000	12.584527	325,184.19	12.450000	321,708.00	-3,476.19	0.04
		Base		12.584527	325,184.19	12.450000	321,708.00	-3,476.19	0.04
US DOLLAR Total									
		Local	24,647,766.000		504,523,839.10		786,083,430.23	281,559,591.13	98.71
		Base			504,523,839.10		786,083,430.23	281,559,591.13	98.71
EQUITY Total									
		Base	24,647,766.000		504,523,839.10		786,083,430.23	281,559,591.13	98.71

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Base Currency: USD - US DOLLAR

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

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									
		34,797,517.110	Base		514,679,729.86		796,239,302.19	281,559,572.33	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1,414,734.780	1.000000	-1,414,734.78	1.000000	-1,414,734.78	0.00	0.06
		Base		1.000000	-1,414,734.78	1.000000	-1,414,734.78	0.00	0.06
US DOLLAR Total									
			-1,414,734.780		-1,414,734.78		-1,414,734.78	0.00	0.06
		Base			-1,414,734.78		-1,414,734.78	0.00	0.06
CASH Total									
			-1,414,734.780	Base	-1,414,734.78		-1,414,734.78	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.846722	4,992,336.11	99.857106	4,992,855.30	519.19	0.22
		Base		99.846722	4,992,336.11	99.857106	4,992,855.30	519.19	0.22
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
			10,000,000.000	99.807333	9,980,733.33	99.833400	9,983,340.00	2,606.67	0.44
		Base		99.807333	9,980,733.33	99.833400	9,983,340.00	2,606.67	0.44
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.762361	9,976,236.11	99.762361	9,976,236.11	0.00	0.44
		Base		99.762361	9,976,236.11	99.762361	9,976,236.11	0.00	0.44
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.050370	31 Dec 2030		
			89,457,732.210	100.060115	89,511,509.99	100.060000	89,511,406.85	-103.14	3.98
		Base		100.060115	89,511,509.99	100.060000	89,511,406.85	-103.14	3.98
02665JQN3	AMERICAN HONDA FINAN					0.175000	22 Mar 2021		
			5,000,000.000	99.989792	4,999,489.58	99.989792	4,999,489.58	0.00	0.22
		Base		99.989792	4,999,489.58	99.989792	4,999,489.58	0.00	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R2UG9	WALT DISNEY CO				0.350000	16 Jul 2021		
	15,000,000.000	Local	99.866806	14,980,020.83	99.866806	14,980,020.83	0.00	0.67
		Base	99.866806	14,980,020.83	99.866806	14,980,020.83	0.00	0.67
26055AQN9	DOW CHEMICAL COMPANY				0.160000	22 Mar 2021		
	6,000,000.000	Local	99.990667	5,999,440.00	99.990667	5,999,440.00	0.00	0.27
		Base	99.990667	5,999,440.00	99.990667	5,999,440.00	0.00	0.27
3016E2QS5	EXELON GENERATION COMP				0.250000	26 Mar 2021		
	7,785,000.000	Local	99.982639	7,783,648.44	99.982639	7,783,648.44	0.00	0.35
		Base	99.982639	7,783,648.44	99.982639	7,783,648.44	0.00	0.35
40588LRU5	HALKIN FINANCE LLC USC				0.200000	28 Apr 2021		
	10,000,000.000	Local	99.967778	9,996,777.77	99.967778	9,996,777.77	0.00	0.44
		Base	99.967778	9,996,777.77	99.967778	9,996,777.77	0.00	0.44
41282JRK9	HARLEY-DAVIDSON FND CP				0.320000	19 Apr 2021		
	15,000,000.000	Local	99.956444	14,993,466.67	99.956444	14,993,466.67	0.00	0.67
		Base	99.956444	14,993,466.67	99.956444	14,993,466.67	0.00	0.67
41282JRN3	HARLEY-DAVIDSON FND CP				0.320000	22 Apr 2021		
	8,250,000.000	Local	99.953778	8,246,186.67	99.953778	8,246,186.67	0.00	0.37
		Base	99.953778	8,246,186.67	99.953778	8,246,186.67	0.00	0.37
41282JSM4	HARLEY-DAVIDSON FND CP				0.290000	21 May 2021		
	5,000,000.000	Local	99.934750	4,996,737.50	99.934750	4,996,737.50	0.00	0.22
		Base	99.934750	4,996,737.50	99.934750	4,996,737.50	0.00	0.22
45779PQ92	INSTITUTIONAL SECURED				0.180000	09 Mar 2021		
	15,000,000.000	Local	99.996000	14,999,400.00	99.996000	14,999,400.00	0.00	0.67
		Base	99.996000	14,999,400.00	99.996000	14,999,400.00	0.00	0.67
45856WQV4	INTERCONTINENTAL EXCHANGE				0.270000	29 Mar 2021		
	13,000,000.000	Local	99.979000	12,997,270.00	99.979000	12,997,270.00	0.00	0.58
		Base	99.979000	12,997,270.00	99.979000	12,997,270.00	0.00	0.58
45856WQX0	INTERCONTINENTAL EXCHANGE				0.340000	31 Mar 2021		
	8,770,000.000	Local	99.971667	8,767,515.17	99.971667	8,767,515.17	0.00	0.39
		Base	99.971667	8,767,515.17	99.971667	8,767,515.17	0.00	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
59157TUU5	METLIFE SHORT TERM FDG				0.140000	28 Jul 2021		
	10,000,000.000	Local	99.942056	9,994,205.56	99.930000	9,993,000.00	-1,205.56	0.44
		Base	99.942056	9,994,205.56	99.930000	9,993,000.00	-1,205.56	0.44
65478JQV9	NISOURCE INC				0.160000	29 Mar 2021		
	10,000,000.000	Local	99.987556	9,998,755.56	99.987556	9,998,755.56	0.00	0.44
		Base	99.987556	9,998,755.56	99.987556	9,998,755.56	0.00	0.44
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.858889	4,992,944.44	99.946378	4,997,318.90	4,374.46	0.22
		Base	99.858889	4,992,944.44	99.946378	4,997,318.90	4,374.46	0.22
93142WQB2	WALGREENS BOOTS				0.230000	11 Mar 2021		
	10,000,000.000	Local	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.44
		Base	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.44
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	10,000,000.000	Local	99.941111	9,994,111.11	99.941111	9,994,111.11	0.00	0.44
		Base	99.941111	9,994,111.11	99.941111	9,994,111.11	0.00	0.44
93142WSR5	WALGREENS BOOTS				0.440000	25 May 2021		
	10,000,000.000	Local	99.896111	9,989,611.11	99.896111	9,989,611.11	0.00	0.44
		Base	99.896111	9,989,611.11	99.896111	9,989,611.11	0.00	0.44
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	15,000,000.000	Local	99.954361	14,993,154.17	99.954361	14,993,154.17	0.00	0.67
		Base	99.954361	14,993,154.17	99.954361	14,993,154.17	0.00	0.67
US DOLLAR Total								
	293,262,732.210	Local		293,182,911.23		293,189,102.85	6,191.62	13.04
		Base		293,182,911.23		293,189,102.85	6,191.62	13.04
CASH EQUIVALENT Total								
	293,262,732.210	Base		293,182,911.23		293,189,102.85	6,191.62	13.04
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								
		Local	12,000.000	127.574333	1,530,892.00	125.830000	1,509,960.00	-20,932.00	0.07
		Base		127.574333	1,530,892.00	125.830000	1,509,960.00	-20,932.00	0.07
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	6,000,000.000	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.27
		Base		1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.27
US DOLLAR Total									
		Local	6,012,000.000		7,530,892.00		7,509,960.00	-20,932.00	0.33
		Base			7,530,892.00		7,509,960.00	-20,932.00	0.33
EQUITY Total									
		Base	6,012,000.000		7,530,892.00		7,509,960.00	-20,932.00	0.33
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.208885	10,226,316.75	113.692786	11,602,348.81	1,376,032.06	0.52
		Base		100.208885	10,226,316.75	113.692786	11,602,348.81	1,376,032.06	0.52
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	120.869747	12,161,913.94	2,113,232.00	0.54
		Base		99.867640	10,048,681.94	120.869747	12,161,913.94	2,113,232.00	0.54
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.567698	9,956,769.82	94.972234	9,497,223.40	-459,546.42	0.42
		Base		99.567698	9,956,769.82	94.972234	9,497,223.40	-459,546.42	0.42
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.681000	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.039536	5,001,976.80	1,976.80	0.22
		Base		100.000000	5,000,000.00	100.039536	5,001,976.80	1,976.80	0.22
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.985801	9,998,580.08	98.820233	9,882,023.30	-116,556.78	0.44
		Base		99.985801	9,998,580.08	98.820233	9,882,023.30	-116,556.78	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
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	103.117666	5,155,883.32	108.632000	5,431,600.00	275,716.68	0.24
		Base		103.117666	5,155,883.32	108.632000	5,431,600.00	275,716.68	0.24
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.912408	9,991,240.83	98.324453	9,832,445.30	-158,795.53	0.44
		Base		99.912408	9,991,240.83	98.324453	9,832,445.30	-158,795.53	0.44
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.791395	4,989,569.77	151.924537	7,596,226.85	2,606,657.08	0.34
		Base		99.791395	4,989,569.77	151.924537	7,596,226.85	2,606,657.08	0.34
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					0.839750	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.036622	10,103,662.20	103,662.20	0.45
		Base		100.000000	10,000,000.00	101.036622	10,103,662.20	103,662.20	0.45
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.427380	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.436130	4,017,445.20	17,445.20	0.18
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.436130	4,017,445.20	17,445.20	0.18
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.951670	2,998,550.10	126.660544	3,799,816.32	801,266.22	0.17
		Base		99.951670	2,998,550.10	126.660544	3,799,816.32	801,266.22	0.17
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					0.840380	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.297000	10,029,700.00	29,700.00	0.45
		Base		100.000000	10,000,000.00	100.297000	10,029,700.00	29,700.00	0.45
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	101.772545	5,088,627.23	105.525132	5,276,256.60	187,629.37	0.23
		Base		101.772545	5,088,627.23	105.525132	5,276,256.60	187,629.37	0.23
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.926329	4,996,316.45	114.050125	5,702,506.25	706,189.80	0.25
		Base		99.926329	4,996,316.45	114.050125	5,702,506.25	706,189.80	0.25
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.809265	4,990,463.25	109.944478	5,497,223.90	506,760.65	0.24
		Base		99.809265	4,990,463.25	109.944478	5,497,223.90	506,760.65	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
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.996854	9,999,685.40	112.098678	11,209,867.80	1,210,182.40	0.50
		Base		99.996854	9,999,685.40	112.098678	11,209,867.80	1,210,182.40	0.50
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	101.378167	5,068,908.35	104.404008	5,220,200.40	151,292.05	0.23
		Base		101.378167	5,068,908.35	104.404008	5,220,200.40	151,292.05	0.23
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.901000	25 Jun 2022		
		Local	10,000,000.000	100.045043	10,004,504.26	100.203313	10,020,331.30	15,827.04	0.45
		Base		100.045043	10,004,504.26	100.203313	10,020,331.30	15,827.04	0.45
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.853537	5,092,676.87	110.335106	5,516,755.30	424,078.43	0.25
		Base		101.853537	5,092,676.87	110.335106	5,516,755.30	424,078.43	0.25
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.936942	14,990,541.24	104.280000	15,642,000.00	651,458.76	0.70
		Base		99.936942	14,990,541.24	104.280000	15,642,000.00	651,458.76	0.70
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.982836	14,997,425.37	102.742790	15,411,418.50	413,993.13	0.69
		Base		99.982836	14,997,425.37	102.742790	15,411,418.50	413,993.13	0.69
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.953818	2,998,614.54	109.545000	3,286,350.00	287,735.46	0.15
		Base		99.953818	2,998,614.54	109.545000	3,286,350.00	287,735.46	0.15
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.928731	9,992,873.08	103.717149	10,371,714.90	378,841.82	0.46
		Base		99.928731	9,992,873.08	103.717149	10,371,714.90	378,841.82	0.46
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	114.897538	34,469,261.40	4,469,261.40	1.53
		Base		100.000000	30,000,000.00	114.897538	34,469,261.40	4,469,261.40	1.53
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	116.937324	5,846,866.19	124.381727	6,219,086.35	372,220.16	0.28
		Base		116.937324	5,846,866.19	124.381727	6,219,086.35	372,220.16	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
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	127.604035	6,380,201.75	1,380,201.75	0.28
		Base		100.000000	5,000,000.00	127.604035	6,380,201.75	1,380,201.75	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.174306	3,371,752.10	108.069170	3,566,282.61	194,530.51	0.16
Original Face:		Base	3,300,000.000	102.174306	3,371,752.10	108.069170	3,566,282.61	194,530.51	0.16
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	0.010	-87,200.000000	-8.72	103.512060	0.01	8.73	0.00
		Base		-87,200.000000	-8.72	103.512060	0.01	8.73	0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	8,000,000.000	99.990555	7,999,244.43	100.310000	8,024,800.00	25,555.57	0.36
		Base		99.990555	7,999,244.43	100.310000	8,024,800.00	25,555.57	0.36
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.361500	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.798318	10,079,831.80	79,831.80	0.45
		Base		100.000000	10,000,000.00	100.798318	10,079,831.80	79,831.80	0.45
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	5,762,541.850	100.000000	5,762,541.85	100.000880	5,762,592.56	50.71	0.26
Original Face:		Base	7,000,000.000	100.000000	5,762,541.85	100.000880	5,762,592.56	50.71	0.26
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.977833	2,999,335.00	102.357796	3,070,733.88	71,398.88	0.14
		Base		99.977833	2,999,335.00	102.357796	3,070,733.88	71,398.88	0.14
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.613072	2,988,392.15	105.388188	3,161,645.64	173,253.49	0.14
		Base		99.613072	2,988,392.15	105.388188	3,161,645.64	173,253.49	0.14
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.956080	14,993,412.06	100.689229	15,103,384.35	109,972.29	0.67
		Base		99.956080	14,993,412.06	100.689229	15,103,384.35	109,972.29	0.67
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.762000	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.500223	4,020,008.92	20,008.92	0.18
		Base		100.000000	4,000,000.00	100.500223	4,020,008.92	20,008.92	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
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	108.129000	10,812,900.00	812,900.00	0.48
		Base		100.000000	10,000,000.00	108.129000	10,812,900.00	812,900.00	0.48
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.954984	2,099,099.68	99,099.68	0.09
		Base		100.000000	2,000,000.00	104.954984	2,099,099.68	99,099.68	0.09
172967KV2	CITIGROUP INC SR UNSECURED 08/21 2.35					2.350000	02 Aug 2021		
		Local	6,806,000.000	100.854669	6,864,168.79	100.876104	6,865,627.64	1,458.85	0.31
		Base		100.854669	6,864,168.79	100.876104	6,865,627.64	1,458.85	0.31
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.443609	5,122,180.46	107.936900	5,396,845.00	274,664.54	0.24
Original Face:		Base	5,000,000.000	102.443609	5,122,180.46	107.936900	5,396,845.00	274,664.54	0.24
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.783367	9,978,336.69	138.030266	13,803,026.60	3,824,689.91	0.61
		Base		99.783367	9,978,336.69	138.030266	13,803,026.60	3,824,689.91	0.61
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.632957	8,530,054.10	106.473906	8,936,354.93	406,300.83	0.40
		Base		101.632957	8,530,054.10	106.473906	8,936,354.93	406,300.83	0.40
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.999438	4,999,971.91	100.928603	5,046,430.15	46,458.24	0.22
		Base		99.999438	4,999,971.91	100.928603	5,046,430.15	46,458.24	0.22
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.706862	12,961,892.11	101.171355	13,152,276.15	190,384.04	0.58
		Base		99.706862	12,961,892.11	101.171355	13,152,276.15	190,384.04	0.58
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					1.081500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	101.199980	15,179,997.00	179,997.00	0.68
		Base		100.000000	15,000,000.00	101.199980	15,179,997.00	179,997.00	0.68
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	104.773916	5,238,695.80	238,695.80	0.23
		Base		100.000000	5,000,000.00	104.773916	5,238,695.80	238,695.80	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	49,694.600	Local	100.133475	49,760.93	115.836480	57,564.48	7,803.55	0.00
Original Face:	5,000,000.000	Base	100.133475	49,760.93	115.836480	57,564.48	7,803.55	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	2,527,044.100	Local	91.862770	2,321,412.71	103.339455	2,611,433.60	290,020.89	0.12
Original Face:	10,000,000.000	Base	91.862770	2,321,412.71	103.339455	2,611,433.60	290,020.89	0.12
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	404,463.490	Local	101.785002	411,683.17	106.895284	432,352.40	20,669.23	0.02
Original Face:	5,085,000.000	Base	101.785002	411,683.17	106.895284	432,352.40	20,669.23	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,991,408.450	Local	102.632959	2,043,841.42	106.628088	2,123,400.75	79,559.33	0.09
Original Face:	5,000,000.000	Base	102.632959	2,043,841.42	106.628088	2,123,400.75	79,559.33	0.09
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	1,810,751.800	Local	106.736280	1,932,729.12	109.630578	1,985,137.66	52,408.54	0.09
Original Face:	5,000,000.000	Base	106.736280	1,932,729.12	109.630578	1,985,137.66	52,408.54	0.09
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	2,314,962.160	Local	102.868622	2,381,369.68	105.901000	2,451,568.08	70,198.40	0.11
Original Face:	7,000,000.000	Base	102.868622	2,381,369.68	105.901000	2,451,568.08	70,198.40	0.11
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	1,680,714.490	Local	100.824622	1,694,574.03	105.566998	1,774,279.83	79,705.80	0.08
Original Face:	3,550,000.000	Base	100.824622	1,694,574.03	105.566998	1,774,279.83	79,705.80	0.08
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	1,944,042.100	Local	102.909505	2,000,604.11	106.648840	2,073,298.35	72,694.24	0.09
Original Face:	5,000,000.000	Base	102.909505	2,000,604.11	106.648840	2,073,298.35	72,694.24	0.09
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	884,188.870	Local	104.149056	920,874.36	116.252292	1,027,889.83	107,015.47	0.05
Original Face:	10,300,000.000	Base	104.149056	920,874.36	116.252292	1,027,889.83	107,015.47	0.05
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	512,973.990	Local	99.673931	511,301.34	115.089431	590,378.85	79,077.51	0.03
Original Face:	14,598,876.000	Base	99.673931	511,301.34	115.089431	590,378.85	79,077.51	0.03

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31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	471,497.870	Local	99.665861	469,922.41	115.952182	546,712.07	76,789.66	0.02
Original Face:	11,774,977.000	Base	99.665861	469,922.41	115.952182	546,712.07	76,789.66	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	199,164.160	Local	99.615076	198,397.53	113.449280	225,950.31	27,552.78	0.01
Original Face:	3,598,890.000	Base	99.615076	198,397.53	113.449280	225,950.31	27,552.78	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	129,303.700	Local	99.691463	128,904.75	115.092846	148,819.31	19,914.56	0.01
Original Face:	6,241,535.000	Base	99.691463	128,904.75	115.092846	148,819.31	19,914.56	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	153,312.800	Local	100.195959	153,613.23	114.348663	175,311.14	21,697.91	0.01
Original Face:	5,000,000.000	Base	100.195959	153,613.23	114.348663	175,311.14	21,697.91	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	198,466.150	Local	100.747044	199,948.78	115.139912	228,513.75	28,564.97	0.01
Original Face:	5,000,000.000	Base	100.747044	199,948.78	115.139912	228,513.75	28,564.97	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	204,718.100	Local	100.507630	205,757.31	116.754599	239,017.80	33,260.49	0.01
Original Face:	5,000,000.000	Base	100.507630	205,757.31	116.754599	239,017.80	33,260.49	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.558000	01 Jan 2037		
	618,142.200	Local	103.227026	638,089.81	106.542850	658,586.32	20,496.51	0.03
Original Face:	6,000,000.000	Base	103.227026	638,089.81	106.542850	658,586.32	20,496.51	0.03
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.265000	01 Oct 2036		
	529,565.950	Local	103.175353	546,381.54	105.582041	559,126.54	12,745.00	0.02
Original Face:	5,000,000.000	Base	103.175353	546,381.54	105.582041	559,126.54	12,745.00	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	2,516,624.960	Local	99.938549	2,515,078.46	106.103264	2,670,221.23	155,142.77	0.12
Original Face:	8,208,821.000	Base	99.938549	2,515,078.46	106.103264	2,670,221.23	155,142.77	0.12
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	1,999,747.100	Local	103.438835	2,068,515.10	108.042000	2,160,566.76	92,051.66	0.10
Original Face:	5,000,000.000	Base	103.438835	2,068,515.10	108.042000	2,160,566.76	92,051.66	0.10

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3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	2,154,386.310	Local	109.822643	2,366,003.98	112.178000	2,416,747.47	50,743.49	0.11
Original Face:	7,231,153.000	Base	109.822643	2,366,003.98	112.178000	2,416,747.47	50,743.49	0.11
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	3,131,781.440	Local	99.995758	3,131,648.59	105.027527	3,289,232.60	157,584.01	0.15
Original Face:	8,000,000.000	Base	99.995758	3,131,648.59	105.027527	3,289,232.60	157,584.01	0.15
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	1,975,482.180	Local	103.149418	2,037,698.37	107.050465	2,114,762.86	77,064.49	0.09
Original Face:	6,000,000.000	Base	103.149418	2,037,698.37	107.050465	2,114,762.86	77,064.49	0.09
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	2,437,360.700	Local	100.435648	2,447,979.02	105.571910	2,573,168.24	125,189.22	0.11
Original Face:	5,000,000.000	Base	100.435648	2,447,979.02	105.571910	2,573,168.24	125,189.22	0.11
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	107.443112	5,372,155.58	119.338330	5,966,916.50	594,760.92	0.27
		Base	107.443112	5,372,155.58	119.338330	5,966,916.50	594,760.92	0.27
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	107.001726	5,350,086.30	116.271407	5,813,570.35	463,484.05	0.26
		Base	107.001726	5,350,086.30	116.271407	5,813,570.35	463,484.05	0.26
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	116.215002	4,927,516.10	110.412377	4,681,484.78	-246,031.32	0.21
		Base	116.215002	4,927,516.10	110.412377	4,681,484.78	-246,031.32	0.21
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125				4.125000	13 Dec 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	136.307789	6,815,389.46	145.379463	7,268,973.15	453,583.69	0.32
		Base	136.307789	6,815,389.46	145.379463	7,268,973.15	453,583.69	0.32
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.663429	4,983,171.44	98.759354	4,937,967.70	-45,203.74	0.22
		Base	99.663429	4,983,171.44	98.759354	4,937,967.70	-45,203.74	0.22

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3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.500000	25 Dec 2024		
		Local	114,032.820	102.310554	116,667.61	100.022260	114,058.20	-2,609.41	0.01
Original Face:		Base	3,000,000.000	102.310554	116,667.61	100.022260	114,058.20	-2,609.41	0.01
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.630470	25 Mar 2052		
		Local	355,132.380	108.611482	385,714.54	116.179700	412,591.73	26,877.19	0.02
Original Face:		Base	4,261,779.000	108.611482	385,714.54	116.179700	412,591.73	26,877.19	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
		Local	1,333,428.850	100.437822	1,339,266.89	101.358060	1,351,537.61	12,270.72	0.06
Original Face:		Base	5,000,000.000	100.437822	1,339,266.89	101.358060	1,351,537.61	12,270.72	0.06
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	913,922.450	103.553474	946,398.45	105.094540	960,482.59	14,084.14	0.04
Original Face:		Base	5,000,000.000	103.553474	946,398.45	105.094540	960,482.59	14,084.14	0.04
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	2,332,440.420	106.914269	2,493,711.63	100.853460	2,352,346.87	-141,364.76	0.10
Original Face:		Base	5,469,245.000	106.914269	2,493,711.63	100.853460	2,352,346.87	-141,364.76	0.10
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	7,084,478.100	98.375652	6,969,401.49	107.530370	7,617,965.51	648,564.02	0.34
Original Face:		Base	30,000,000.000	98.375652	6,969,401.49	107.530370	7,617,965.51	648,564.02	0.34
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,110,841.800	101.430566	1,126,733.12	102.738750	1,141,264.98	14,531.86	0.05
Original Face:		Base	5,000,000.000	101.430566	1,126,733.12	102.738750	1,141,264.98	14,531.86	0.05
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,533,781.980	99.928477	1,532,684.97	103.995690	1,595,067.15	62,382.18	0.07
Original Face:		Base	6,000,000.000	99.928477	1,532,684.97	103.995690	1,595,067.15	62,382.18	0.07
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,379,745.300	99.339195	1,370,627.87	103.939090	1,434,094.71	63,466.84	0.06
Original Face:		Base	5,000,000.000	99.339195	1,370,627.87	103.939090	1,434,094.71	63,466.84	0.06
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	1,337,702.040	100.792304	1,348,300.71	107.225360	1,434,355.83	86,055.12	0.06
Original Face:		Base	6,000,000.000	100.792304	1,348,300.71	107.225360	1,434,355.83	86,055.12	0.06

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3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	373,632.300	102.016980	381,168.39	102.132230	381,599.00	430.61	0.02
Original Face:		Base	2,500,000.000	102.016980	381,168.39	102.132230	381,599.00	430.61	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.467630	25 Apr 2038		
		Local	1,279,999.400	99.867285	1,278,300.65	100.601590	1,287,699.75	9,399.10	0.06
Original Face:		Base	5,000,000.000	99.867285	1,278,300.65	100.601590	1,287,699.75	9,399.10	0.06
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,500,000.000	102.330878	1,534,963.17	102.053590	1,530,803.85	-4,159.32	0.07
Original Face:		Base	1,500,000.000	102.330878	1,534,963.17	102.053590	1,530,803.85	-4,159.32	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	904,420.850	105.603250	955,097.81	106.979310	967,543.18	12,445.37	0.04
Original Face:		Base	5,000,000.000	105.603250	955,097.81	106.979310	967,543.18	12,445.37	0.04
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	891,342.310	102.412930	912,849.78	104.664200	932,916.30	20,066.52	0.04
Original Face:		Base	1,750,000.000	102.412930	912,849.78	104.664200	932,916.30	20,066.52	0.04
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.497810	3,450,872.93	103.367480	3,774,775.70	323,902.77	0.17
Original Face:		Base	3,651,802.000	94.497810	3,450,872.93	103.367480	3,774,775.70	323,902.77	0.17
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	1,224,043.610	101.736322	1,245,296.95	104.362650	1,277,444.35	32,147.40	0.06
Original Face:		Base	8,500,000.000	101.736322	1,245,296.95	104.362650	1,277,444.35	32,147.40	0.06
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	856,557.800	102.580805	878,663.89	102.151750	874,988.78	-3,675.11	0.04
Original Face:		Base	5,000,000.000	102.580805	878,663.89	102.151750	874,988.78	-3,675.11	0.04
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	581,561.550	104.846331	609,745.95	101.989690	593,132.82	-16,613.13	0.03
Original Face:		Base	5,000,000.000	104.846331	609,745.95	101.989690	593,132.82	-16,613.13	0.03
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,101,211.450	102.145064	1,124,833.14	104.887590	1,155,034.15	30,201.01	0.05
Original Face:		Base	5,000,000.000	102.145064	1,124,833.14	104.887590	1,155,034.15	30,201.01	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027		
	1,112,864.950	Local	100.745077	1,121,156.65	100.174710	1,114,809.24	-6,347.41	0.05
Original Face:	5,000,000.000	Base	100.745077	1,121,156.65	100.174710	1,114,809.24	-6,347.41	0.05
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
	3,601,447.890	Local	103.937415	3,743,251.85	102.168480	3,679,544.57	-63,707.28	0.16
Original Face:	8,346,000.000	Base	103.937415	3,743,251.85	102.168480	3,679,544.57	-63,707.28	0.16
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
	1,151,754.800	Local	101.732376	1,171,707.52	104.448230	1,202,987.50	31,279.98	0.05
Original Face:	5,000,000.000	Base	101.732376	1,171,707.52	104.448230	1,202,987.50	31,279.98	0.05
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
	1,503,083.820	Local	102.023281	1,533,495.43	104.172180	1,565,795.18	32,299.75	0.07
Original Face:	6,000,000.000	Base	102.023281	1,533,495.43	104.172180	1,565,795.18	32,299.75	0.07
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
	5,498,058.970	Local	102.740329	5,648,723.87	104.685550	5,755,673.27	106,949.40	0.26
Original Face:	9,284,523.000	Base	102.740329	5,648,723.87	104.685550	5,755,673.27	106,949.40	0.26
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	1,795,804.800	Local	84.548636	1,518,328.47	100.166970	1,798,803.26	280,474.79	0.08
Original Face:	6,000,000.000	Base	84.548636	1,518,328.47	100.166970	1,798,803.26	280,474.79	0.08
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	102.005286	10,906,683.65	105.839930	11,316,694.26	410,010.61	0.50
Original Face:	10,692,273.000	Base	102.005286	10,906,683.65	105.839930	11,316,694.26	410,010.61	0.50
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
	881,201.700	Local	102.008155	898,897.60	103.575110	912,705.63	13,808.03	0.04
Original Face:	15,000,000.000	Base	102.008155	898,897.60	103.575110	912,705.63	13,808.03	0.04
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
	2,762,091.200	Local	104.680047	2,891,358.36	103.045340	2,846,206.27	-45,152.09	0.13
Original Face:	11,000,000.000	Base	104.680047	2,891,358.36	103.045340	2,846,206.27	-45,152.09	0.13
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	1,177,677.210	Local	102.553307	1,207,746.92	102.711430	1,209,609.10	1,862.18	0.05
Original Face:	2,304,044.000	Base	102.553307	1,207,746.92	102.711430	1,209,609.10	1,862.18	0.05

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	2,205,716.280	107.258143	2,365,810.33	106.536370	2,349,890.06	-15,920.27	0.10
	Original Face:	Base	4,600,000.000	107.258143	2,365,810.33	106.536370	2,349,890.06	-15,920.27	0.10
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	4,225,186.570	103.064692	4,354,675.51	104.042630	4,395,995.23	41,319.72	0.20
	Original Face:	Base	6,976,000.000	103.064692	4,354,675.51	104.042630	4,395,995.23	41,319.72	0.20
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	249,504.590	101.232126	252,578.80	100.426900	250,569.73	-2,009.07	0.01
	Original Face:	Base	3,479,000.000	101.232126	252,578.80	100.426900	250,569.73	-2,009.07	0.01
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	273,536.250	101.471162	277,560.41	100.200770	274,085.43	-3,474.98	0.01
	Original Face:	Base	5,000,000.000	101.471162	277,560.41	100.200770	274,085.43	-3,474.98	0.01
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
		Local	72,245.130	101.695353	73,469.94	100.154910	72,357.04	-1,112.90	0.00
	Original Face:	Base	3,000,000.000	101.695353	73,469.94	100.154910	72,357.04	-1,112.90	0.00
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	3,257,371.140	100.903387	3,286,797.81	104.000260	3,387,674.45	100,876.64	0.15
	Original Face:	Base	6,000,000.000	100.903387	3,286,797.81	104.000260	3,387,674.45	100,876.64	0.15
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	3,172,308.100	101.537063	3,221,068.48	100.353980	3,183,537.44	-37,531.04	0.14
	Original Face:	Base	5,729,287.000	101.537063	3,221,068.48	100.353980	3,183,537.44	-37,531.04	0.14
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	2,857,743.240	101.265351	2,893,903.73	106.302760	3,037,859.94	143,956.21	0.14
	Original Face:	Base	6,000,000.000	101.265351	2,893,903.73	106.302760	3,037,859.94	143,956.21	0.14
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	4,762,905.400	99.097087	4,719,900.49	105.493030	5,024,533.22	304,632.73	0.22
	Original Face:	Base	10,000,000.000	99.097087	4,719,900.49	105.493030	5,024,533.22	304,632.73	0.22
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	2,381,452.700	99.868185	2,378,313.60	105.493030	2,512,266.61	133,953.01	0.11
	Original Face:	Base	5,000,000.000	99.868185	2,378,313.60	105.493030	2,512,266.61	133,953.01	0.11

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3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
		Local	8,923,511.400	102.862389	9,178,937.04	101.837200	9,087,454.15	-91,482.89	0.40
Original Face:		Base	10,000,000.000	102.862389	9,178,937.04	101.837200	9,087,454.15	-91,482.89	0.40
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	1,168,754.650	101.498161	1,186,264.48	101.336630	1,184,376.58	-1,887.90	0.05
Original Face:		Base	5,000,000.000	101.498161	1,186,264.48	101.336630	1,184,376.58	-1,887.90	0.05
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	1,168,754.650	101.723729	1,188,900.81	101.336630	1,184,376.58	-4,524.23	0.05
Original Face:		Base	5,000,000.000	101.723729	1,188,900.81	101.336630	1,184,376.58	-4,524.23	0.05
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,558,423.850	102.657307	4,679,555.15	102.934860	4,692,207.21	12,652.06	0.21
Original Face:		Base	5,000,000.000	102.657307	4,679,555.15	102.934860	4,692,207.21	12,652.06	0.21
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	1,770,625.200	101.678145	1,800,338.85	101.003840	1,788,399.44	-11,939.41	0.08
Original Face:		Base	5,000,000.000	101.678145	1,800,338.85	101.003840	1,788,399.44	-11,939.41	0.08
3136B8JV2	FANNIE MAE FNR 2020 2 DA					3.000000	25 Nov 2042		
		Local	1,473,123.600	101.897016	1,501,068.99	101.950030	1,501,849.95	780.96	0.07
Original Face:		Base	5,000,000.000	101.897016	1,501,068.99	101.950030	1,501,849.95	780.96	0.07
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	4,838,069.650	104.799501	5,070,272.83	103.044180	4,985,349.20	-84,923.63	0.22
Original Face:		Base	5,000,000.000	104.799501	5,070,272.83	103.044180	4,985,349.20	-84,923.63	0.22
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	6,773,182.080	105.151501	7,122,102.65	103.286920	6,995,811.16	-126,291.49	0.31
Original Face:		Base	7,000,000.000	105.151501	7,122,102.65	103.286920	6,995,811.16	-126,291.49	0.31
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	180,429.950	99.881123	180,215.46	115.664281	208,693.00	28,477.54	0.01
Original Face:		Base	6,625,000.000	99.881123	180,215.46	115.664281	208,693.00	28,477.54	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	185,388.780	99.943594	185,284.21	116.544211	216,059.89	30,775.68	0.01
Original Face:		Base	6,000,000.000	99.943594	185,284.21	116.544211	216,059.89	30,775.68	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	459,672.750	100.431757	461,657.42	100.976610	464,161.96	2,504.54	0.02
Original Face:		Base	5,000,000.000	100.431757	461,657.42	100.976610	464,161.96	2,504.54	0.02
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	0.000	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
		Base		0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	484,510.460	103.837793	503,104.97	105.941390	513,297.12	10,192.15	0.02
Original Face:		Base	7,703,000.000	103.837793	503,104.97	105.941390	513,297.12	10,192.15	0.02
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	812,593.900	102.886415	836,048.73	109.313340	888,273.53	52,224.80	0.04
Original Face:		Base	10,000,000.000	102.886415	836,048.73	109.313340	888,273.53	52,224.80	0.04
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	1,830,778.430	102.407710	1,874,858.26	105.026070	1,922,794.64	47,936.38	0.09
Original Face:		Base	13,000,000.000	102.407710	1,874,858.26	105.026070	1,922,794.64	47,936.38	0.09
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	357,491.280	100.610113	359,672.38	103.465650	369,880.68	10,208.30	0.02
Original Face:		Base	3,000,000.000	100.610113	359,672.38	103.465650	369,880.68	10,208.30	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	925,221.250	102.899250	952,045.73	104.602490	967,804.47	15,758.74	0.04
Original Face:		Base	12,500,000.000	102.899250	952,045.73	104.602490	967,804.47	15,758.74	0.04
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	951,085.700	106.212046	1,010,167.58	107.309170	1,020,602.17	10,434.59	0.05
Original Face:		Base	5,000,000.000	106.212046	1,010,167.58	107.309170	1,020,602.17	10,434.59	0.05
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	3,296,777.760	102.699773	3,385,783.27	105.156260	3,466,768.19	80,984.92	0.15
Original Face:		Base	8,000,000.000	102.699773	3,385,783.27	105.156260	3,466,768.19	80,984.92	0.15
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	1,507,743.250	102.087980	1,539,224.63	104.168150	1,570,588.25	31,363.62	0.07
Original Face:		Base	5,000,000.000	102.087980	1,539,224.63	104.168150	1,570,588.25	31,363.62	0.07

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3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	520,250.600	Local	103.570475	538,826.02	101.911390	530,194.62	-8,631.40	0.02
Original Face:	5,000,000.000	Base	103.570475	538,826.02	101.911390	530,194.62	-8,631.40	0.02
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	1,313,030.450	Local	100.707319	1,322,317.76	104.906770	1,377,457.83	55,140.07	0.06
Original Face:	5,000,000.000	Base	100.707319	1,322,317.76	104.906770	1,377,457.83	55,140.07	0.06
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,571,683.700	Local	103.275980	1,623,171.75	106.544320	1,674,539.71	51,367.96	0.07
Original Face:	5,000,000.000	Base	103.275980	1,623,171.75	106.544320	1,674,539.71	51,367.96	0.07
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.487797	6,310,633.68	104.301660	6,550,144.25	239,510.57	0.29
Original Face:	6,280,000.000	Base	100.487797	6,310,633.68	104.301660	6,550,144.25	239,510.57	0.29
3137B12M3	FREDDIE MAC FHR 4182 VB				3.500000	15 Mar 2026		
	881,126.230	Local	103.162579	908,992.54	100.175670	882,674.10	-26,318.44	0.04
Original Face:	8,090,000.000	Base	103.162579	908,992.54	100.175670	882,674.10	-26,318.44	0.04
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	952,883.970	Local	103.003600	981,504.79	101.972830	971,682.75	-9,822.04	0.04
Original Face:	3,000,000.000	Base	103.003600	981,504.79	101.972830	971,682.75	-9,822.04	0.04
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,416,458.500	Local	104.384150	1,478,558.17	105.374270	1,492,582.80	14,024.63	0.07
Original Face:	5,000,000.000	Base	104.384150	1,478,558.17	105.374270	1,492,582.80	14,024.63	0.07
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038		
	330,739.150	Local	101.637971	336,156.56	100.721050	333,123.94	-3,032.62	0.01
Original Face:	5,000,000.000	Base	101.637971	336,156.56	100.721050	333,123.94	-3,032.62	0.01
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	209,834.660	Local	100.801898	211,517.32	101.877680	213,774.68	2,257.36	0.01
Original Face:	1,000,000.000	Base	100.801898	211,517.32	101.877680	213,774.68	2,257.36	0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	743,656.700	Local	101.010205	751,169.16	102.347580	761,114.64	9,945.48	0.03
Original Face:	5,000,000.000	Base	101.010205	751,169.16	102.347580	761,114.64	9,945.48	0.03

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3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	1,283,037.300	101.903982	1,307,466.10	101.608220	1,303,671.36	-3,794.74	0.06
Original Face:	7,500,000.000	Base		101.903982	1,307,466.10	101.608220	1,303,671.36	-3,794.74	0.06
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	3,233,670.000	102.464421	3,313,361.23	106.573430	3,446,233.03	132,871.80	0.15
Original Face:	10,000,000.000	Base		102.464421	3,313,361.23	106.573430	3,446,233.03	132,871.80	0.15
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	1,246,752.250	101.568348	1,266,305.67	104.248520	1,299,720.77	33,415.10	0.06
Original Face:	5,000,000.000	Base		101.568348	1,266,305.67	104.248520	1,299,720.77	33,415.10	0.06
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	710,281.950	101.893502	723,731.15	101.308570	719,576.49	-4,154.66	0.03
Original Face:	5,000,000.000	Base		101.893502	723,731.15	101.308570	719,576.49	-4,154.66	0.03
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	367,830.360	102.605497	377,414.17	100.259470	368,784.77	-8,629.40	0.02
Original Face:	6,000,000.000	Base		102.605497	377,414.17	100.259470	368,784.77	-8,629.40	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.946753	1,766,176.79	106.880200	1,907,786.99	141,610.20	0.08
Original Face:	1,784,977.000	Base		98.946753	1,766,176.79	106.880200	1,907,786.99	141,610.20	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	1,129,834.500	101.374636	1,145,365.61	101.148850	1,142,814.60	-2,551.01	0.05
Original Face:	10,000,000.000	Base		101.374636	1,145,365.61	101.148850	1,142,814.60	-2,551.01	0.05
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,351,084.690	101.474730	2,385,756.84	103.638710	2,436,633.84	50,877.00	0.11
Original Face:	5,183,921.000	Base		101.474730	2,385,756.84	103.638710	2,436,633.84	50,877.00	0.11
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	980,818.850	101.039942	991,018.80	103.541430	1,015,553.86	24,535.06	0.05
Original Face:	5,000,000.000	Base		101.039942	991,018.80	103.541430	1,015,553.86	24,535.06	0.05
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	2,680,727.070	102.308375	2,742,608.31	101.555590	2,722,428.19	-20,180.12	0.12
Original Face:	14,550,000.000	Base		102.308375	2,742,608.31	101.555590	2,722,428.19	-20,180.12	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	1,190,209.000	Local	102.485297	1,219,789.23	100.798520	1,199,713.06	-20,076.17	0.05
Original Face:	10,000,000.000	Base	102.485297	1,219,789.23	100.798520	1,199,713.06	-20,076.17	0.05
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	609,051.450	Local	104.631330	637,258.63	100.299320	610,874.46	-26,384.17	0.03
Original Face:	5,000,000.000	Base	104.631330	637,258.63	100.299320	610,874.46	-26,384.17	0.03
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,754,720.700	Local	103.083108	1,808,820.63	103.279860	1,812,273.08	3,452.45	0.08
Original Face:	3,000,000.000	Base	103.083108	1,808,820.63	103.279860	1,812,273.08	3,452.45	0.08
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	995,767.700	Local	102.871887	1,024,365.02	101.763330	1,013,326.37	-11,038.65	0.05
Original Face:	5,000,000.000	Base	102.871887	1,024,365.02	101.763330	1,013,326.37	-11,038.65	0.05
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,381,171.680	Local	102.665130	1,417,981.70	104.431100	1,442,372.78	24,391.08	0.06
Original Face:	2,579,263.000	Base	102.665130	1,417,981.70	104.431100	1,442,372.78	24,391.08	0.06
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	981,334.250	Local	102.173760	1,002,666.10	101.962650	1,000,594.41	-2,071.69	0.04
Original Face:	5,000,000.000	Base	102.173760	1,002,666.10	101.962650	1,000,594.41	-2,071.69	0.04
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	1,236,624.250	Local	102.773051	1,270,916.47	102.745940	1,270,581.21	-335.26	0.06
Original Face:	5,000,000.000	Base	102.773051	1,270,916.47	102.745940	1,270,581.21	-335.26	0.06
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	1,260,560.750	Local	101.826215	1,283,581.30	101.852190	1,283,908.73	327.43	0.06
Original Face:	5,000,000.000	Base	101.826215	1,283,581.30	101.852190	1,283,908.73	327.43	0.06
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	764,506.560	Local	103.583179	791,900.20	101.271550	774,227.64	-17,672.56	0.03
Original Face:	6,000,000.000	Base	103.583179	791,900.20	101.271550	774,227.64	-17,672.56	0.03
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	987,589.000	Local	99.845138	986,059.60	101.643180	1,003,816.86	17,757.26	0.04
Original Face:	3,650,000.000	Base	99.845138	986,059.60	101.643180	1,003,816.86	17,757.26	0.04

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3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	688,710.250	102.948572	709,017.37	100.723770	693,694.93	-15,322.44	0.03
Original Face:		Base	5,000,000.000	102.948572	709,017.37	100.723770	693,694.93	-15,322.44	0.03
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.949352	1,998,987.04	101.971796	2,039,435.92	40,448.88	0.09
		Base		99.949352	1,998,987.04	101.971796	2,039,435.92	40,448.88	0.09
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.724908	9,972,490.84	98.231769	9,823,176.90	-149,313.94	0.44
		Base		99.724908	9,972,490.84	98.231769	9,823,176.90	-149,313.94	0.44
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		Local	787,170.660	101.866024	801,859.45	102.574960	807,439.99	5,580.54	0.04
Original Face:		Base	1,104,000.000	101.866024	801,859.45	102.574960	807,439.99	5,580.54	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	3,866,015.750	103.285310	3,993,026.36	101.987200	3,942,841.21	-50,185.15	0.18
Original Face:		Base	5,000,000.000	103.285310	3,993,026.36	101.987200	3,942,841.21	-50,185.15	0.18
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.000000	15 May 2029		
		Local	4,678,557.240	102.764847	4,807,912.17	101.890060	4,766,984.78	-40,927.39	0.21
Original Face:		Base	6,000,000.000	102.764847	4,807,912.17	101.890060	4,766,984.78	-40,927.39	0.21
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		Local	7,157,920.420	103.804655	7,430,254.61	104.353750	7,469,558.38	39,303.77	0.33
Original Face:		Base	9,629,000.000	103.804655	7,430,254.61	104.353750	7,469,558.38	39,303.77	0.33
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	3,230,718.550	100.613123	3,250,526.83	106.201300	3,431,065.10	180,538.27	0.15
Original Face:		Base	5,000,000.000	100.613123	3,250,526.83	106.201300	3,431,065.10	180,538.27	0.15
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	4,759,667.940	99.436538	4,732,849.04	106.353360	5,062,066.78	329,217.74	0.23
Original Face:		Base	6,000,000.000	99.436538	4,732,849.04	106.353360	5,062,066.78	329,217.74	0.23
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	3,721,775.000	112.527247	4,188,010.93	113.528340	4,225,269.38	37,258.45	0.19
Original Face:		Base	10,000,000.000	112.527247	4,188,010.93	113.528340	4,225,269.38	37,258.45	0.19

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3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	8,997,935.750	Local	104.332192	9,387,743.60	107.266570	9,651,777.05	264,033.45	0.43
Original Face:	11,739,000.000	Base	104.332192	9,387,743.60	107.266570	9,651,777.05	264,033.45	0.43
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	2,093,572.500	Local	100.518089	2,104,419.07	100.741590	2,109,098.22	4,679.15	0.09
Original Face:	15,000,000.000	Base	100.518089	2,104,419.07	100.741590	2,109,098.22	4,679.15	0.09
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	3,955,478.410	Local	104.051077	4,115,717.90	102.900280	4,070,198.36	-45,519.54	0.18
Original Face:	4,774,000.000	Base	104.051077	4,115,717.90	102.900280	4,070,198.36	-45,519.54	0.18
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	4,429,370.900	Local	102.874623	4,556,698.61	102.638750	4,546,250.92	-10,447.69	0.20
Original Face:	5,000,000.000	Base	102.874623	4,556,698.61	102.638750	4,546,250.92	-10,447.69	0.20
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	1,115,984.350	Local	101.783807	1,135,891.36	101.316460	1,130,675.84	-5,215.52	0.05
Original Face:	5,000,000.000	Base	101.783807	1,135,891.36	101.316460	1,130,675.84	-5,215.52	0.05
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	4,566,905.400	Local	102.346510	4,674,068.27	102.193570	4,667,083.67	-6,984.60	0.21
Original Face:	5,000,000.000	Base	102.346510	4,674,068.27	102.193570	4,667,083.67	-6,984.60	0.21
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,918,925.000	Local	103.892641	1,993,621.87	110.748693	2,125,184.36	131,562.49	0.09
Original Face:	10,000,000.000	Base	103.892641	1,993,621.87	110.748693	2,125,184.36	131,562.49	0.09
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	895,725.670	Local	101.954357	913,231.35	106.649176	955,284.05	42,052.70	0.04
Original Face:	7,000,000.000	Base	101.954357	913,231.35	106.649176	955,284.05	42,052.70	0.04
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				2.688000	01 Nov 2035		
	501,476.950	Local	103.064827	516,846.35	105.113933	527,122.15	10,275.80	0.02
Original Face:	5,000,000.000	Base	103.064827	516,846.35	105.113933	527,122.15	10,275.80	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	2,855,266.600	Local	105.427409	3,010,233.59	112.656794	3,216,651.81	206,418.22	0.14
Original Face:	20,000,000.000	Base	105.427409	3,010,233.59	112.656794	3,216,651.81	206,418.22	0.14

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3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.676000	01 May 2036		
		Local	573,523.300	103.207875	591,921.21	105.195202	603,318.99	11,397.78	0.03
Original Face:		Base	5,000,000.000	103.207875	591,921.21	105.195202	603,318.99	11,397.78	0.03
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					2.424000	01 Oct 2037		
		Local	174,492.560	106.078752	185,099.53	103.300628	180,251.91	-4,847.62	0.01
Original Face:		Base	4,000,000.000	106.078752	185,099.53	103.300628	180,251.91	-4,847.62	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	1,354,194.480	103.916581	1,407,232.60	108.740201	1,472,553.80	65,321.20	0.07
Original Face:		Base	8,000,000.000	103.916581	1,407,232.60	108.740201	1,472,553.80	65,321.20	0.07
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE					4.244000	01 Jun 2021		
		Local	227,971.640	100.507489	229,128.57	99.989709	227,948.18	-1,180.39	0.01
Original Face:		Base	5,000,000.000	100.507489	229,128.57	99.989709	227,948.18	-1,180.39	0.01
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					2.441000	01 Aug 2037		
		Local	101,692.200	106.319413	108,118.55	99.904018	101,594.59	-6,523.96	0.00
Original Face:		Base	5,000,000.000	106.319413	108,118.55	99.904018	101,594.59	-6,523.96	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE					2.698000	01 Apr 2023		
		Local	2,783,940.680	101.806414	2,834,230.18	103.560000	2,883,048.97	48,818.79	0.13
Original Face:		Base	4,950,000.000	101.806414	2,834,230.18	103.560000	2,883,048.97	48,818.79	0.13
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE					2.444000	01 Feb 2023		
		Local	2,500,814.930	101.179779	2,530,319.01	102.663000	2,567,411.63	37,092.62	0.11
Original Face:		Base	6,575,000.000	101.179779	2,530,319.01	102.663000	2,567,411.63	37,092.62	0.11
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	1,115,253.120	101.979301	1,137,327.34	105.611783	1,177,838.70	40,511.36	0.05
Original Face:		Base	6,000,000.000	101.979301	1,137,327.34	105.611783	1,177,838.70	40,511.36	0.05
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	1,283,454.200	103.077416	1,322,951.42	106.486000	1,366,699.04	43,747.62	0.06
Original Face:		Base	10,000,000.000	103.077416	1,322,951.42	106.486000	1,366,699.04	43,747.62	0.06
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE					3.990000	01 Jan 2021		
		Local	0.000	0.000000	0.03	0.000000	0.00	-0.03	0.00
		Base		0.000000	0.03	0.000000	0.00	-0.03	0.00

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3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	1,777,765.380	104.127717	1,851,146.51	108.344000	1,926,102.12	74,955.61	0.09
	Original Face:	Base	6,000,000.000	104.127717	1,851,146.51	108.344000	1,926,102.12	74,955.61	0.09
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	2,677,120.000	104.796717	2,805,533.87	108.883000	2,914,928.57	109,394.70	0.13
	Original Face:	Base	6,750,000.000	104.796717	2,805,533.87	108.883000	2,914,928.57	109,394.70	0.13
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	1,997,087.960	102.666804	2,050,346.38	109.396718	2,184,748.68	134,402.30	0.10
	Original Face:	Base	7,000,000.000	102.666804	2,050,346.38	109.396718	2,184,748.68	134,402.30	0.10
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	8,271,780.830	99.641046	8,242,088.92	103.889414	8,593,504.63	351,415.71	0.38
	Original Face:	Base	8,500,000.000	99.641046	8,242,088.92	103.889414	8,593,504.63	351,415.71	0.38
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.788369	5,605,112.68	108.883101	6,115,963.78	510,851.10	0.27
	Original Face:	Base	5,617,000.000	99.788369	5,605,112.68	108.883101	6,115,963.78	510,851.10	0.27
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	1,774,162.680	101.145822	1,794,491.42	104.408236	1,852,371.96	57,880.54	0.08
	Original Face:	Base	5,948,304.000	101.145822	1,794,491.42	104.408236	1,852,371.96	57,880.54	0.08
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	3,027,663.600	102.094279	3,091,071.32	105.555507	3,195,865.66	104,794.34	0.14
	Original Face:	Base	7,922,201.000	102.094279	3,091,071.32	105.555507	3,195,865.66	104,794.34	0.14
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	1,884,711.540	102.080565	1,923,924.18	109.717211	2,067,852.94	143,928.76	0.09
	Original Face:	Base	6,000,000.000	102.080565	1,923,924.18	109.717211	2,067,852.94	143,928.76	0.09
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	3,877,058.040	104.165571	4,038,559.63	109.773337	4,255,975.99	217,416.36	0.19
	Original Face:	Base	11,523,254.000	104.165571	4,038,559.63	109.773337	4,255,975.99	217,416.36	0.19
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	12,793.350	99.896587	12,780.12	101.570360	12,994.25	214.13	0.00
	Original Face:	Base	5,000,000.000	99.896587	12,780.12	101.570360	12,994.25	214.13	0.00

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31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	3,598,587.220	Local	116.586245	4,195,457.71	116.266540	4,183,952.85	-11,504.86	0.19
Original Face:	41,000,000.000	Base	116.586245	4,195,457.71	116.266540	4,183,952.85	-11,504.86	0.19
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	157,691.950	Local	101.387718	159,880.27	117.731030	185,652.36	25,772.09	0.01
Original Face:	5,000,000.000	Base	101.387718	159,880.27	117.731030	185,652.36	25,772.09	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	832,765.210	Local	108.158650	900,707.61	112.431830	936,293.17	35,585.56	0.04
Original Face:	5,855,000.000	Base	108.158650	900,707.61	112.431830	936,293.17	35,585.56	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.023690	25 Sep 2039		
	442,107.700	Local	104.672787	462,766.45	114.263230	505,166.54	42,400.09	0.02
Original Face:	5,000,000.000	Base	104.672787	462,766.45	114.263230	505,166.54	42,400.09	0.02
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	3,976.560	Local	101.045627	4,018.14	102.375930	4,071.04	52.90	0.00
Original Face:	6,000,000.000	Base	101.045627	4,018.14	102.375930	4,071.04	52.90	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.573740	25 Aug 2039		
	1,254,269.400	Local	102.507125	1,285,715.50	111.971890	1,404,429.15	118,713.65	0.06
Original Face:	10,000,000.000	Base	102.507125	1,285,715.50	111.971890	1,404,429.15	118,713.65	0.06
31397MD46	FANNIE MAE FNR 2008 92 AY				4.000000	25 Dec 2023		
	56.760	Local	101.215645	57.45	100.192980	56.87	-0.58	0.00
Original Face:	6,000,000.000	Base	101.215645	57.45	100.192980	56.87	-0.58	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,659,991.020	Local	102.267452	3,742,979.55	109.647450	4,013,086.82	270,107.27	0.18
Original Face:	8,609,641.000	Base	102.267452	3,742,979.55	109.647450	4,013,086.82	270,107.27	0.18
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	2,811,548.050	Local	99.641658	2,801,473.09	104.723890	2,944,362.49	142,889.40	0.13
Original Face:	5,000,000.000	Base	99.641658	2,801,473.09	104.723890	2,944,362.49	142,889.40	0.13
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.026760	25 Oct 2040		
	810,815.750	Local	107.785477	873,941.62	115.575480	937,104.19	63,162.57	0.04
Original Face:	5,000,000.000	Base	107.785477	873,941.62	115.575480	937,104.19	63,162.57	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
	950,537.230	Local	99.673914	947,437.66	115.912157	1,101,788.21	154,350.55	0.05
Original Face:	11,959,998.000	Base	99.673914	947,437.66	115.912157	1,101,788.21	154,350.55	0.05
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	158,083.500	Local	99.421692	157,169.29	116.283793	183,825.49	26,656.20	0.01
Original Face:	5,000,000.000	Base	99.421692	157,169.29	116.283793	183,825.49	26,656.20	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
	160,765.740	Local	100.548624	161,647.74	116.336969	187,029.99	25,382.25	0.01
Original Face:	6,500,000.000	Base	100.548624	161,647.74	116.336969	187,029.99	25,382.25	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	366,430.800	Local	100.130357	366,908.47	116.419802	426,598.01	59,689.54	0.02
Original Face:	8,000,000.000	Base	100.130357	366,908.47	116.419802	426,598.01	59,689.54	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	249,326.310	Local	100.430199	250,398.91	112.994663	281,725.42	31,326.51	0.01
Original Face:	5,457,127.000	Base	100.430199	250,398.91	112.994663	281,725.42	31,326.51	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	260,138.100	Local	100.484550	261,398.60	113.112268	294,248.10	32,849.50	0.01
Original Face:	5,000,000.000	Base	100.484550	261,398.60	113.112268	294,248.10	32,849.50	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	654,681.890	Local	100.890209	660,509.93	115.213746	754,283.53	93,773.60	0.03
Original Face:	10,547,657.000	Base	100.890209	660,509.93	115.213746	754,283.53	93,773.60	0.03
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	464,490.950	Local	100.498061	466,804.40	115.910390	538,393.27	71,588.87	0.02
Original Face:	17,500,000.000	Base	100.498061	466,804.40	115.910390	538,393.27	71,588.87	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	183,880.300	Local	103.144219	189,661.90	116.697926	214,584.50	24,922.60	0.01
Original Face:	9,397,749.000	Base	103.144219	189,661.90	116.697926	214,584.50	24,922.60	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	5,879,115.190	Local	105.246270	6,187,549.46	109.315147	6,426,763.41	239,213.95	0.29
Original Face:	15,243,777.000	Base	105.246270	6,187,549.46	109.315147	6,426,763.41	239,213.95	0.29

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	655,492.300	Local	100.591078	659,366.77	102.965464	674,930.69	15,563.92	0.03
Original Face:	4,744,826.000	Base	100.591078	659,366.77	102.965464	674,930.69	15,563.92	0.03
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	985,469.480	Local	100.616388	991,543.80	102.981244	1,014,848.73	23,304.93	0.05
Original Face:	4,166,154.000	Base	100.616388	991,543.80	102.981244	1,014,848.73	23,304.93	0.05
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	4,527,354.800	Local	102.468036	4,639,091.56	106.912562	4,840,311.01	201,219.45	0.22
Original Face:	10,000,000.000	Base	102.468036	4,639,091.56	106.912562	4,840,311.01	201,219.45	0.22
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	7,249,184.760	Local	107.949390	7,825,450.74	109.712624	7,953,270.82	127,820.08	0.35
Original Face:	9,938,165.000	Base	107.949390	7,825,450.74	109.712624	7,953,270.82	127,820.08	0.35
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	4,908,092.100	Local	107.946279	5,298,102.80	109.708268	5,384,582.83	86,480.03	0.24
Original Face:	6,864,195.000	Base	107.946279	5,298,102.80	109.708268	5,384,582.83	86,480.03	0.24
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	3,593,930.780	Local	105.224619	3,781,699.97	109.047555	3,919,093.64	137,393.67	0.17
Original Face:	11,668,342.000	Base	105.224619	3,781,699.97	109.047555	3,919,093.64	137,393.67	0.17
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	4,392,562.300	Local	99.841016	4,385,578.85	106.071344	4,659,249.87	273,671.02	0.21
Original Face:	10,000,000.000	Base	99.841016	4,385,578.85	106.071344	4,659,249.87	273,671.02	0.21
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	12,784,918.000	Local	106.395716	13,602,605.08	103.992700	13,295,381.42	-307,223.66	0.59
Original Face:	12,784,918.000	Base	106.395716	13,602,605.08	103.992700	13,295,381.42	-307,223.66	0.59
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,589,875.160	Local	100.655715	2,606,857.35	104.494552	2,706,278.45	99,421.10	0.12
Original Face:	6,000,000.000	Base	100.655715	2,606,857.35	104.494552	2,706,278.45	99,421.10	0.12
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	786,989.930	Local	104.849114	825,151.97	116.310512	915,352.02	90,200.05	0.04
Original Face:	9,100,000.000	Base	104.849114	825,151.97	116.310512	915,352.02	90,200.05	0.04

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	413,392.230	Local	100.962185	417,369.83	106.734378	441,231.63	23,861.80	0.02
Original Face:	7,060,000.000	Base	100.962185	417,369.83	106.734378	441,231.63	23,861.80	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	460,826.580	Local	102.248267	471,187.19	106.766736	492,009.50	20,822.31	0.02
Original Face:	6,000,000.000	Base	102.248267	471,187.19	106.766736	492,009.50	20,822.31	0.02
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,128,719.050	Local	103.995648	1,173,818.69	110.480609	1,247,015.68	73,196.99	0.06
Original Face:	5,000,000.000	Base	103.995648	1,173,818.69	110.480609	1,247,015.68	73,196.99	0.06
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	2,715,977.110	Local	103.382692	2,807,850.24	107.636000	2,923,369.12	115,518.88	0.13
Original Face:	7,000,000.000	Base	103.382692	2,807,850.24	107.636000	2,923,369.12	115,518.88	0.13
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	206,694.320	Local	100.812920	208,374.58	106.502486	220,134.59	11,760.01	0.01
Original Face:	7,000,000.000	Base	100.812920	208,374.58	106.502486	220,134.59	11,760.01	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	865,779.710	Local	105.182817	910,651.49	109.735000	950,063.36	39,411.87	0.04
Original Face:	6,100,000.000	Base	105.182817	910,651.49	109.735000	950,063.36	39,411.87	0.04
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	2,418,814.000	Local	101.626640	2,458,159.39	104.692137	2,532,308.07	74,148.68	0.11
Original Face:	9,500,000.000	Base	101.626640	2,458,159.39	104.692137	2,532,308.07	74,148.68	0.11
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,254,208.100	Local	102.628120	1,287,170.20	108.384116	1,359,362.36	72,192.16	0.06
Original Face:	5,000,000.000	Base	102.628120	1,287,170.20	108.384116	1,359,362.36	72,192.16	0.06
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,089,513.260	Local	103.717274	2,167,186.19	109.741508	2,293,063.36	125,877.17	0.10
Original Face:	7,899,440.000	Base	103.717274	2,167,186.19	109.741508	2,293,063.36	125,877.17	0.10
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	2,221,012.400	Local	105.653847	2,346,585.04	110.413699	2,452,301.95	105,716.91	0.11
Original Face:	8,000,000.000	Base	105.653847	2,346,585.04	110.413699	2,452,301.95	105,716.91	0.11

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31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	2,620,992.360	102.121389	2,676,593.81	105.684167	2,769,973.94	93,380.13	0.12
Original Face:		Base	6,000,000.000	102.121389	2,676,593.81	105.684167	2,769,973.94	93,380.13	0.12
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	2,063,797.650	102.235370	2,109,931.16	105.479644	2,176,886.41	66,955.25	0.10
Original Face:		Base	5,000,000.000	102.235370	2,109,931.16	105.479644	2,176,886.41	66,955.25	0.10
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	2,092,577.300	103.082738	2,157,085.97	106.977484	2,238,586.55	81,500.58	0.10
Original Face:		Base	5,000,000.000	103.082738	2,157,085.97	106.977484	2,238,586.55	81,500.58	0.10
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.506000	01 Feb 2037		
		Local	433,028.500	102.875952	445,482.19	105.591952	457,243.25	11,761.06	0.02
Original Face:		Base	5,000,000.000	102.875952	445,482.19	105.591952	457,243.25	11,761.06	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	359,745.320	105.452302	379,359.72	108.833314	391,522.75	12,163.03	0.02
Original Face:		Base	3,262,241.000	105.452302	379,359.72	108.833314	391,522.75	12,163.03	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.862000	01 Jan 2037		
		Local	587,739.570	102.867311	604,591.89	106.323734	624,906.66	20,314.77	0.03
Original Face:		Base	6,271,091.000	102.867311	604,591.89	106.323734	624,906.66	20,314.77	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	657,675.720	102.268340	672,594.04	106.545462	700,723.63	28,129.59	0.03
Original Face:		Base	12,000,000.000	102.268340	672,594.04	106.545462	700,723.63	28,129.59	0.03
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.078815	9,907,881.45	127.331104	12,733,110.40	2,825,228.95	0.57
		Base		99.078815	9,907,881.45	127.331104	12,733,110.40	2,825,228.95	0.57
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.693617	4,984,680.86	141.741987	7,087,099.35	2,102,418.49	0.32
		Base		99.693617	4,984,680.86	141.741987	7,087,099.35	2,102,418.49	0.32
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	6,400,000.000	96.687500	6,188,000.00	100.582880	6,437,304.32	249,304.32	0.29
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	100.582880	6,437,304.32	249,304.32	0.29

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34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	9,750,000.000	99.970157	9,747,090.28	99.794830	9,729,995.93	-17,094.35	0.43
Original Face:		Base	9,750,000.000	99.970157	9,747,090.28	99.794830	9,729,995.93	-17,094.35	0.43
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	103.418166	6,298,166.29	108.554000	6,610,938.60	312,772.31	0.29
Original Face:		Base	6,090,000.000	103.418166	6,298,166.29	108.554000	6,610,938.60	312,772.31	0.29
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					1.048380	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.924350	4,996,217.50	-3,782.50	0.22
		Base		100.000000	5,000,000.00	99.924350	4,996,217.50	-3,782.50	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.980587	4,999,029.36	101.500000	5,075,000.00	75,970.64	0.23
		Base		99.980587	4,999,029.36	101.500000	5,075,000.00	75,970.64	0.23
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.393823	25 Jul 2022		
		Local	5,000,000.000	99.726588	4,986,329.39	103.110010	5,155,500.50	169,171.11	0.23
Original Face:		Base	5,000,000.000	99.726588	4,986,329.39	103.110010	5,155,500.50	169,171.11	0.23
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,897,234.370	110.457701	2,095,641.46	115.790000	2,196,807.68	101,166.22	0.10
Original Face:		Base	8,707,929.000	110.457701	2,095,641.46	115.790000	2,196,807.68	101,166.22	0.10
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	9,218,778.150	105.580097	9,733,194.92	109.741958	10,116,867.65	383,672.73	0.45
Original Face:		Base	11,805,572.000	105.580097	9,733,194.92	109.741958	10,116,867.65	383,672.73	0.45
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	3,211,081.800	100.000000	3,211,081.80	106.736976	3,427,411.61	216,329.81	0.15
Original Face:		Base	10,000,000.000	100.000000	3,211,081.80	106.736976	3,427,411.61	216,329.81	0.15
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	9,736,197.080	112.156405	10,919,768.58	112.272304	10,931,052.78	11,284.20	0.49
Original Face:		Base	9,821,806.000	112.156405	10,919,768.58	112.272304	10,931,052.78	11,284.20	0.49
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,297,968.180	108.763397	1,411,714.29	114.912667	1,491,529.85	79,815.56	0.07
Original Face:		Base	6,000,000.000	108.763397	1,411,714.29	114.912667	1,491,529.85	79,815.56	0.07

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
	2,940,343.250	Local	105.554157	3,103,654.52	108.781786	3,198,557.90	94,903.38	0.14
Original Face:	5,682,660.000	Base	105.554157	3,103,654.52	108.781786	3,198,557.90	94,903.38	0.14
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	1,622,859.970	Local	105.775963	1,716,595.76	109.305531	1,773,875.71	57,279.95	0.08
Original Face:	5,271,946.000	Base	105.775963	1,716,595.76	109.305531	1,773,875.71	57,279.95	0.08
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	6,589,786.600	Local	105.565987	6,956,573.27	108.064362	7,121,210.85	164,637.58	0.32
Original Face:	8,934,236.000	Base	105.565987	6,956,573.27	108.064362	7,121,210.85	164,637.58	0.32
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	156,828.700	Local	100.849787	158,161.41	115.866658	181,712.17	23,550.76	0.01
Original Face:	7,000,000.000	Base	100.849787	158,161.41	115.866658	181,712.17	23,550.76	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	1,552,545.740	Local	103.488863	1,606,711.94	106.684000	1,656,317.90	49,605.96	0.07
Original Face:	22,821,698.000	Base	103.488863	1,606,711.94	106.684000	1,656,317.90	49,605.96	0.07
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	301,302.200	Local	102.582089	309,082.09	104.789638	315,733.48	6,651.39	0.01
Original Face:	5,000,000.000	Base	102.582089	309,082.09	104.789638	315,733.48	6,651.39	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	2,969,602.570	Local	100.985176	2,998,858.38	102.595000	3,046,663.76	47,805.38	0.14
Original Face:	13,640,889.000	Base	100.985176	2,998,858.38	102.595000	3,046,663.76	47,805.38	0.14
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
	988,577.100	Local	107.835574	1,066,037.79	109.902875	1,086,474.65	20,436.86	0.05
Original Face:	5,000,000.000	Base	107.835574	1,066,037.79	109.902875	1,086,474.65	20,436.86	0.05
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	2,165,912.500	Local	106.132544	2,298,738.03	109.077454	2,362,522.21	63,784.18	0.11
Original Face:	10,000,000.000	Base	106.132544	2,298,738.03	109.077454	2,362,522.21	63,784.18	0.11
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				2.729000	20 Mar 2070		
	6,209,698.580	Local	106.520706	6,614,614.78	107.767320	6,692,025.74	77,410.96	0.30
Original Face:	6,631,731.000	Base	106.520706	6,614,614.78	107.767320	6,692,025.74	77,410.96	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				2.845000	20 Apr 2070		
	9,566,216.560	Local	112.184888	10,731,849.35	109.849090	10,508,401.84	-223,447.51	0.47
Original Face:	10,005,856.000	Base	112.184888	10,731,849.35	109.849090	10,508,401.84	-223,447.51	0.47
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
	7,207,623.730	Local	106.976604	7,710,471.06	107.287066	7,732,848.03	22,376.97	0.34
Original Face:	7,538,423.000	Base	106.976604	7,710,471.06	107.287066	7,732,848.03	22,376.97	0.34
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				3.127000	20 May 2070		
	8,977,015.360	Local	110.669860	9,934,850.33	108.325010	9,724,352.79	-210,497.54	0.43
Original Face:	10,000,000.000	Base	110.669860	9,934,850.33	108.325010	9,724,352.79	-210,497.54	0.43
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				2.326000	20 Oct 2070		
	9,532,616.400	Local	108.703434	10,362,281.42	108.750000	10,366,720.34	4,438.92	0.46
Original Face:	10,000,000.000	Base	108.703434	10,362,281.42	108.750000	10,366,720.34	4,438.92	0.46
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	134,847.480	Local	100.803330	135,930.75	115.720048	156,045.57	20,114.82	0.01
Original Face:	7,322,535.000	Base	100.803330	135,930.75	115.720048	156,045.57	20,114.82	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	772,090.000	Local	104.946329	810,280.11	117.408136	906,496.48	96,216.37	0.04
Original Face:	8,800,000.000	Base	104.946329	810,280.11	117.408136	906,496.48	96,216.37	0.04
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				1.074750	09 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.073053	10,007,305.30	7,305.30	0.45
		Base	100.000000	10,000,000.00	100.073053	10,007,305.30	7,305.30	0.45
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481				0.481000	27 Jan 2023		
	15,000,000.000	Local	100.041801	15,006,270.18	100.001835	15,000,275.25	-5,994.93	0.67
		Base	100.041801	15,006,270.18	100.001835	15,000,275.25	-5,994.93	0.67
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	586,534.730	Local	106.193009	622,858.88	108.475370	636,245.72	13,386.84	0.03
Original Face:	2,500,000.000	Base	106.193009	622,858.88	108.475370	636,245.72	13,386.84	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
	392,644.000	Local	102.296633	401,661.59	100.722160	395,479.52	-6,182.07	0.02
Original Face:	10,000,000.000	Base	102.296633	401,661.59	100.722160	395,479.52	-6,182.07	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,914,795.920	105.996013	3,089,567.47	109.767090	3,199,486.66	109,919.19	0.14
Original Face:		Base	8,000,000.000	105.996013	3,089,567.47	109.767090	3,199,486.66	109,919.19	0.14
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					0.340250	20 Aug 2067		
		Local	0.000	0.000000	0.08	0.000000	0.00	-0.08	0.00
		Base		0.000000	0.08	0.000000	0.00	-0.08	0.00
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.903880	20 Apr 2067		
		Local	8,145,045.590	103.505125	8,430,539.59	101.453610	8,263,442.79	-167,096.80	0.37
Original Face:		Base	10,000,000.000	103.505125	8,430,539.59	101.453610	8,263,442.79	-167,096.80	0.37
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	366,744.100	103.378260	379,133.67	106.043930	388,909.86	9,776.19	0.02
Original Face:		Base	10,000,000.000	103.378260	379,133.67	106.043930	388,909.86	9,776.19	0.02
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					0.730130	20 Dec 2066		
		Local	8,450,215.740	101.015897	8,536,061.22	99.998240	8,450,067.02	-85,994.20	0.38
Original Face:		Base	10,000,000.000	101.015897	8,536,061.22	99.998240	8,450,067.02	-85,994.20	0.38
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.701280	20 Aug 2034		
		Local	692,462.600	106.684658	738,751.36	114.327930	791,678.16	52,926.80	0.04
Original Face:		Base	5,000,000.000	106.684658	738,751.36	114.327930	791,678.16	52,926.80	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.937800	20 Apr 2037		
		Local	1,412,616.500	107.815471	1,523,019.13	115.066500	1,625,448.36	102,429.23	0.07
Original Face:		Base	10,000,000.000	107.815471	1,523,019.13	115.066500	1,625,448.36	102,429.23	0.07
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	484,722.030	101.994141	494,388.07	104.606630	507,051.38	12,663.31	0.02
Original Face:		Base	6,500,000.000	101.994141	494,388.07	104.606630	507,051.38	12,663.31	0.02
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.698041	1,993,960.82	104.824560	2,096,491.20	102,530.38	0.09
Original Face:		Base	2,000,000.000	99.698041	1,993,960.82	104.824560	2,096,491.20	102,530.38	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	4,777,997.050	103.209172	4,931,331.20	101.630560	4,855,905.16	-75,426.04	0.22
Original Face:		Base	5,000,000.000	103.209172	4,931,331.20	101.630560	4,855,905.16	-75,426.04	0.22

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38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
		Local	512,510.430	100.239687	513,738.85	100.732240	516,263.24	2,524.39	0.02
Original Face:		Base	3,000,000.000	100.239687	513,738.85	100.732240	516,263.24	2,524.39	0.02
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	1,708,203.720	100.272187	1,712,853.22	102.997010	1,759,398.76	46,545.54	0.08
Original Face:		Base	12,000,000.000	100.272187	1,712,853.22	102.997010	1,759,398.76	46,545.54	0.08
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.473201	5,237,530.10	108.396540	5,884,848.16	647,318.06	0.26
Original Face:		Base	5,429,000.000	96.473201	5,237,530.10	108.396540	5,884,848.16	647,318.06	0.26
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
		Local	367,885.050	99.892741	367,490.46	100.281060	368,919.03	1,428.57	0.02
Original Face:		Base	5,000,000.000	99.892741	367,490.46	100.281060	368,919.03	1,428.57	0.02
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
		Local	130,690.050	102.396334	133,821.82	101.238570	132,308.74	-1,513.08	0.01
Original Face:		Base	5,000,000.000	102.396334	133,821.82	101.238570	132,308.74	-1,513.08	0.01
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,922,642.520	102.220959	1,965,343.63	104.808090	2,015,084.90	49,741.27	0.09
Original Face:		Base	3,000,000.000	102.220959	1,965,343.63	104.808090	2,015,084.90	49,741.27	0.09
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	936,993.100	99.892285	935,983.82	100.544740	942,097.28	6,113.46	0.04
Original Face:		Base	10,000,000.000	99.892285	935,983.82	100.544740	942,097.28	6,113.46	0.04
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
		Local	4,353,716.700	101.744107	4,429,650.17	100.790870	4,388,148.94	-41,501.23	0.20
Original Face:		Base	5,879,850.000	101.744107	4,429,650.17	100.790870	4,388,148.94	-41,501.23	0.20
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.100750	20 Nov 2042		
		Local	2,108,334.720	113.238621	2,387,449.17	117.508990	2,477,482.84	90,033.67	0.11
Original Face:		Base	5,010,613.000	113.238621	2,387,449.17	117.508990	2,477,482.84	90,033.67	0.11
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	1,257,865.860	99.582860	1,252,618.80	101.389540	1,275,344.41	22,725.61	0.06
Original Face:		Base	6,000,000.000	99.582860	1,252,618.80	101.389540	1,275,344.41	22,725.61	0.06

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38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	2,442,811.610	102.077762	2,493,567.42	101.094740	2,469,554.05	-24,013.37	0.11
Original Face:		Base	13,484,830.000	102.077762	2,493,567.42	101.094740	2,469,554.05	-24,013.37	0.11
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	5,388,748.260	101.342954	5,461,116.69	104.295228	5,620,207.28	159,090.59	0.25
Original Face:		Base	6,068,715.000	101.342954	5,461,116.69	104.295228	5,620,207.28	159,090.59	0.25
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					1.143880	20 Aug 2069		
		Local	8,913,752.480	102.733854	9,157,441.47	103.456940	9,221,895.55	64,454.08	0.41
Original Face:		Base	10,000,000.000	102.733854	9,157,441.47	103.456940	9,221,895.55	64,454.08	0.41
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.378650	20 Jul 2070		
		Local	13,251,795.710	118.195313	15,663,001.37	109.390057	14,496,146.88	-1,166,854.49	0.64
Original Face:		Base	13,083,197.000	118.195313	15,663,001.37	109.390057	14,496,146.88	-1,166,854.49	0.64
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.111130	20 Aug 2070		
		Local	5,007,901.110	103.805449	5,198,474.24	103.785130	5,197,456.68	-1,017.56	0.23
Original Face:		Base	5,000,000.000	103.805449	5,198,474.24	103.785130	5,197,456.68	-1,017.56	0.23
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.261130	20 Aug 2070		
		Local	5,009,106.120	104.861777	5,252,637.70	104.734750	5,246,274.77	-6,362.93	0.23
Original Face:		Base	5,000,000.000	104.861777	5,252,637.70	104.734750	5,246,274.77	-6,362.93	0.23
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					1.161130	20 Sep 2070		
		Local	9,951,465.930	104.678950	10,417,090.04	104.196290	10,369,058.30	-48,031.74	0.46
Original Face:		Base	10,000,000.000	104.678950	10,417,090.04	104.196290	10,369,058.30	-48,031.74	0.46
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.000000	20 Nov 2044		
		Local	1,653,042.400	100.421800	1,660,014.93	101.110070	1,671,392.33	11,377.40	0.07
Original Face:		Base	10,000,000.000	100.421800	1,660,014.93	101.110070	1,671,392.33	11,377.40	0.07
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					5.629110	20 Jun 2048		
		Local	5,338,050.700	106.351494	5,677,096.67	115.085260	6,143,309.53	466,212.86	0.27
Original Face:		Base	10,000,000.000	106.351494	5,677,096.67	115.085260	6,143,309.53	466,212.86	0.27

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38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.556580	20 Feb 2049		
		Local	5,356,407.300	104.561190	5,600,723.19	111.350500	5,964,386.31	363,663.12	0.27
Original Face:		Base	10,000,000.000	104.561190	5,600,723.19	111.350500	5,964,386.31	363,663.12	0.27
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	3,895,502.600	101.821790	3,966,470.48	103.054430	4,014,488.00	48,017.52	0.18
Original Face:		Base	10,000,000.000	101.821790	3,966,470.48	103.054430	4,014,488.00	48,017.52	0.18
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.093630	20 Jun 2034		
		Local	2,984,143.780	104.523481	3,119,130.95	108.568330	3,239,835.07	120,704.12	0.14
Original Face:		Base	6,317,173.000	104.523481	3,119,130.95	108.568330	3,239,835.07	120,704.12	0.14
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.669020	20 Dec 2041		
		Local	6,064,887.800	104.815738	6,356,956.93	109.044600	6,613,432.64	256,475.71	0.29
Original Face:		Base	11,457,930.000	104.815738	6,356,956.93	109.044600	6,613,432.64	256,475.71	0.29
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.555960	20 Jan 2050		
		Local	6,334,194.450	113.408646	7,183,524.13	116.187800	7,359,561.18	176,037.05	0.33
Original Face:		Base	8,141,884.000	113.408646	7,183,524.13	116.187800	7,359,561.18	176,037.05	0.33
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.864079	4,993,203.95	109.275153	5,463,757.65	470,553.70	0.24
		Base		99.864079	4,993,203.95	109.275153	5,463,757.65	470,553.70	0.24
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.937127	3,997,485.06	105.134377	4,205,375.08	207,890.02	0.19
		Base		99.937127	3,997,485.06	105.134377	4,205,375.08	207,890.02	0.19
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
		Local	2,671,777.640	100.000000	2,671,777.64	100.000000	2,671,777.64	0.00	0.12
Original Face:		Base	10,000,000.000	100.000000	2,671,777.64	100.000000	2,671,777.64	0.00	0.12
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
		Local	694,115.900	100.000000	694,115.90	99.999810	694,114.58	-1.32	0.03
Original Face:		Base	5,000,000.000	100.000000	694,115.90	99.999810	694,114.58	-1.32	0.03
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	114.507141	11,450,714.11	128.542937	12,854,293.70	1,403,579.59	0.57
		Base		114.507141	11,450,714.11	128.542937	12,854,293.70	1,403,579.59	0.57

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46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.337749	4,966,887.47	145.902118	7,295,105.90	2,328,218.43	0.32
		Base		99.337749	4,966,887.47	145.902118	7,295,105.90	2,328,218.43	0.32
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.920360	9,992,035.99	104.803000	10,480,300.00	488,264.01	0.47
		Base		99.920360	9,992,035.99	104.803000	10,480,300.00	488,264.01	0.47
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.717100	15 Feb 2046		
		Local	4,201,973.320	108.350363	4,552,853.36	100.247750	4,212,383.71	-340,469.65	0.19
Original Face:		Base	10,000,000.000	108.350363	4,552,853.36	100.247750	4,212,383.71	-340,469.65	0.19
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.653977	2,207,344.58	103.156710	2,262,229.59	54,885.01	0.10
Original Face:		Base	4,840,000.000	100.653977	2,207,344.58	103.156710	2,262,229.59	54,885.01	0.10
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.513385	4,925,669.24	130.794597	6,539,729.85	1,614,060.61	0.29
		Base		98.513385	4,925,669.24	130.794597	6,539,729.85	1,614,060.61	0.29
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.937112	9,993,711.16	98.171584	9,817,158.40	-176,552.76	0.44
		Base		99.937112	9,993,711.16	98.171584	9,817,158.40	-176,552.76	0.44
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.352539	7,451,440.45	92.734522	6,955,089.15	-496,351.30	0.31
		Base		99.352539	7,451,440.45	92.734522	6,955,089.15	-496,351.30	0.31
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.188630	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.593667	5,029,683.35	29,683.35	0.22
		Base		100.000000	5,000,000.00	100.593667	5,029,683.35	29,683.35	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.947477	4,997,373.83	110.259000	5,512,950.00	515,576.17	0.25
		Base		99.947477	4,997,373.83	110.259000	5,512,950.00	515,576.17	0.25
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.667886	9,966,788.59	104.386198	10,438,619.80	471,831.21	0.46
		Base		99.667886	9,966,788.59	104.386198	10,438,619.80	471,831.21	0.46

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.691524	3,987,660.96	100.835960	4,033,438.40	45,777.44	0.18
		Base		99.691524	3,987,660.96	100.835960	4,033,438.40	45,777.44	0.18
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					1.015380	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.791456	14,968,718.40	-31,281.60	0.67
		Base		100.000000	15,000,000.00	99.791456	14,968,718.40	-31,281.60	0.67
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.798541	14,819,781.08	86.683404	13,002,510.60	-1,817,270.48	0.58
		Base		98.798541	14,819,781.08	86.683404	13,002,510.60	-1,817,270.48	0.58
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.932454	4,996,622.72	96.465723	4,823,286.15	-173,336.57	0.21
		Base		99.932454	4,996,622.72	96.465723	4,823,286.15	-173,336.57	0.21
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.734876	4,986,743.78	141.742635	7,087,131.75	2,100,387.97	0.32
		Base		99.734876	4,986,743.78	141.742635	7,087,131.75	2,100,387.97	0.32
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	113.157817	5,657,890.83	111.348192	5,567,409.60	-90,481.23	0.25
		Base		113.157817	5,657,890.83	111.348192	5,567,409.60	-90,481.23	0.25
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	115.397036	11,539,703.58	128.076734	12,807,673.40	1,267,969.82	0.57
		Base		115.397036	11,539,703.58	128.076734	12,807,673.40	1,267,969.82	0.57
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.772503	16,462,462.98	95.531850	15,762,755.25	-699,707.73	0.70
		Base		99.772503	16,462,462.98	95.531850	15,762,755.25	-699,707.73	0.70
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.871541	9,987,154.14	109.771675	10,977,167.50	990,013.36	0.49
		Base		99.871541	9,987,154.14	109.771675	10,977,167.50	990,013.36	0.49
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		Local	8,000,000.000	99.938429	7,995,074.33	102.369547	8,189,563.76	194,489.43	0.36
		Base		99.938429	7,995,074.33	102.369547	8,189,563.76	194,489.43	0.36

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR					0.672250	04 May 2021		
		Local	19,900,000.000	100.025356	19,905,045.88	100.080978	19,916,114.62	11,068.74	0.89
		Base		100.025356	19,905,045.88	100.080978	19,916,114.62	11,068.74	0.89
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.654812	4,982,740.60	104.300012	5,215,000.60	232,260.00	0.23
		Base		99.654812	4,982,740.60	104.300012	5,215,000.60	232,260.00	0.23
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.664180	6,976,492.61	110.712182	7,749,852.74	773,360.13	0.34
		Base		99.664180	6,976,492.61	110.712182	7,749,852.74	773,360.13	0.34
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.902592	4,995,129.62	110.453966	5,522,698.30	527,568.68	0.25
		Base		99.902592	4,995,129.62	110.453966	5,522,698.30	527,568.68	0.25
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.653337	4,982,666.84	99.949068	4,997,453.40	14,786.56	0.22
		Base		99.653337	4,982,666.84	99.949068	4,997,453.40	14,786.56	0.22
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.950680	4,997,533.98	109.006293	5,450,314.65	452,780.67	0.24
		Base		99.950680	4,997,533.98	109.006293	5,450,314.65	452,780.67	0.24
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.566880	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.381369	20,076,273.80	76,273.80	0.89
		Base		100.000000	20,000,000.00	100.381369	20,076,273.80	76,273.80	0.89
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	110.181910	5,509,095.48	106.493476	5,324,673.80	-184,421.68	0.24
		Base		110.181910	5,509,095.48	106.493476	5,324,673.80	-184,421.68	0.24
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.985784	4,999,289.20	101.425296	5,071,264.80	71,975.60	0.23
		Base		99.985784	4,999,289.20	101.425296	5,071,264.80	71,975.60	0.23
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	114.351522	3,430,545.67	129.607000	3,888,210.00	457,664.33	0.17
		Base		114.351522	3,430,545.67	129.607000	3,888,210.00	457,664.33	0.17

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718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.722055	19,944,411.04	96.820853	19,364,170.60	-580,240.44	0.86
		Base		99.722055	19,944,411.04	96.820853	19,364,170.60	-580,240.44	0.86
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.968588	2,999,057.64	102.896601	3,086,898.03	87,840.39	0.14
		Base		99.968588	2,999,057.64	102.896601	3,086,898.03	87,840.39	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.955258	9,795,615.33	140.003975	13,720,389.55	3,924,774.22	0.61
		Base		99.955258	9,795,615.33	140.003975	13,720,389.55	3,924,774.22	0.61
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.882190	14,982,328.54	100.709455	15,106,418.25	124,089.71	0.67
		Base		99.882190	14,982,328.54	100.709455	15,106,418.25	124,089.71	0.67
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.338845	5,016,942.27	108.926573	5,446,328.65	429,386.38	0.24
		Base		100.338845	5,016,942.27	108.926573	5,446,328.65	429,386.38	0.24
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.678000	10,167,800.00	167,800.00	0.45
		Base		100.000000	10,000,000.00	101.678000	10,167,800.00	167,800.00	0.45
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.896040	9,989,604.04	110.048892	11,004,889.20	1,015,285.16	0.49
		Base		99.896040	9,989,604.04	110.048892	11,004,889.20	1,015,285.16	0.49
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.973456	4,998,672.81	105.244000	5,262,200.00	263,527.19	0.23
		Base		99.973456	4,998,672.81	105.244000	5,262,200.00	263,527.19	0.23
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.997089	3,999,883.55	102.732907	4,109,316.28	109,432.73	0.18
		Base		99.997089	3,999,883.55	102.732907	4,109,316.28	109,432.73	0.18
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.883527	4,994,176.34	100.784003	5,039,200.15	45,023.81	0.22
		Base		99.883527	4,994,176.34	100.784003	5,039,200.15	45,023.81	0.22

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855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.996885	4,999,844.25	102.725869	5,136,293.45	136,449.20	0.23
		Base		99.996885	4,999,844.25	102.725869	5,136,293.45	136,449.20	0.23
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.964349	4,998,217.45	106.022412	5,301,120.60	302,903.15	0.24
		Base		99.964349	4,998,217.45	106.022412	5,301,120.60	302,903.15	0.24
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.935858	4,996,792.89	100.112283	5,005,614.15	8,821.26	0.22
		Base		99.935858	4,996,792.89	100.112283	5,005,614.15	8,821.26	0.22
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.980289	4,999,014.45	102.823326	5,141,166.30	142,151.85	0.23
		Base		99.980289	4,999,014.45	102.823326	5,141,166.30	142,151.85	0.23
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	106.843188	5,342,159.40	141.025706	7,051,285.30	1,709,125.90	0.31
		Base		106.843188	5,342,159.40	141.025706	7,051,285.30	1,709,125.90	0.31
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.967830	4,998,391.51	102.532583	5,126,629.15	128,237.64	0.23
		Base		99.967830	4,998,391.51	102.532583	5,126,629.15	128,237.64	0.23
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.951369	4,997,568.45	98.135596	4,906,779.80	-90,788.65	0.22
		Base		99.951369	4,997,568.45	98.135596	4,906,779.80	-90,788.65	0.22
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984					0.984000	01 Jul 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	99.215000	4,464,675.00	-35,325.00	0.20
		Base		100.000000	4,500,000.00	99.215000	4,464,675.00	-35,325.00	0.20
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.117737	2,377,796.25	99.096000	2,353,530.00	-24,266.25	0.10
		Base		100.117737	2,377,796.25	99.096000	2,353,530.00	-24,266.25	0.10
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.942443	2,998,273.30	104.177583	3,125,327.49	127,054.19	0.14
		Base		99.942443	2,998,273.30	104.177583	3,125,327.49	127,054.19	0.14

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902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.250000	23 Aug 2021		
		Local	5,000,000.000	99.976701	4,998,835.05	100.784461	5,039,223.05	40,388.00	0.22
		Base		99.976701	4,998,835.05	100.784461	5,039,223.05	40,388.00	0.22
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.000000	01 Jun 2021		
		Local	15,000,000.000	99.994526	14,999,178.93	100.447000	15,067,050.00	67,871.07	0.67
		Base		99.994526	14,999,178.93	100.447000	15,067,050.00	67,871.07	0.67
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.711420	4,985,571.02	144.105645	7,205,282.25	2,219,711.23	0.32
		Base		99.711420	4,985,571.02	144.105645	7,205,282.25	2,219,711.23	0.32
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	103.800503	5,190,025.15	113.679688	5,683,984.40	493,959.25	0.25
		Base		103.800503	5,190,025.15	113.679688	5,683,984.40	493,959.25	0.25
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	118.211542	5,910,577.08	125.960938	6,298,046.90	387,469.82	0.28
		Base		118.211542	5,910,577.08	125.960938	6,298,046.90	387,469.82	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	116.046258	14,505,782.28	127.347656	15,918,457.00	1,412,674.72	0.71
		Base		116.046258	14,505,782.28	127.347656	15,918,457.00	1,412,674.72	0.71
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	111.777848	13,972,230.98	125.597656	15,699,707.00	1,727,476.02	0.70
		Base		111.777848	13,972,230.98	125.597656	15,699,707.00	1,727,476.02	0.70
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		Local	20,000,000.000	121.315916	24,263,183.23	131.507812	26,301,562.40	2,038,379.17	1.17
		Base		121.315916	24,263,183.23	131.507812	26,301,562.40	2,038,379.17	1.17
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		Local	12,500,000.000	123.559465	15,444,933.11	131.097656	16,387,207.00	942,273.89	0.73
		Base		123.559465	15,444,933.11	131.097656	16,387,207.00	942,273.89	0.73
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		Local	15,000,000.000	115.403017	17,310,452.54	133.468750	20,020,312.50	2,709,859.96	0.89
		Base		115.403017	17,310,452.54	133.468750	20,020,312.50	2,709,859.96	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FB9	US TREASURY N/B 11/27 6.125					6.125000	15 Nov 2027		
		Local	15,000,000.000	125.143892	18,771,583.84	132.785000	19,917,750.00	1,146,166.16	0.89
		Base		125.143892	18,771,583.84	132.785000	19,917,750.00	1,146,166.16	0.89
912810FE3	US TREASURY N/B 08/28 5.5					5.500000	15 Aug 2028		
		Local	22,500,000.000	120.616179	27,138,640.23	130.796875	29,429,296.88	2,290,656.65	1.31
		Base		120.616179	27,138,640.23	130.796875	29,429,296.88	2,290,656.65	1.31
912810FF0	US TREASURY N/B 11/28 5.25					5.250000	15 Nov 2028		
		Local	17,500,000.000	120.124625	21,021,809.33	129.730469	22,702,832.08	1,681,022.75	1.01
		Base		120.124625	21,021,809.33	129.730469	22,702,832.08	1,681,022.75	1.01
9128283C2	US TREASURY N/B 10/22 2					2.000000	31 Oct 2022		
		Local	5,000,000.000	100.600143	5,030,007.15	103.082031	5,154,101.55	124,094.40	0.23
		Base		100.600143	5,030,007.15	103.082031	5,154,101.55	124,094.40	0.23
9128283F5	US TREASURY N/B 11/27 2.25					2.250000	15 Nov 2027		
		Local	5,000,000.000	103.049953	5,152,497.66	107.296875	5,364,843.75	212,346.09	0.24
		Base		103.049953	5,152,497.66	107.296875	5,364,843.75	212,346.09	0.24
9128284A5	US TREASURY N/B 02/23 2.625					2.625000	28 Feb 2023		
		Local	5,000,000.000	101.509860	5,075,493.01	104.898438	5,244,921.90	169,428.89	0.23
		Base		101.509860	5,075,493.01	104.898438	5,244,921.90	169,428.89	0.23
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
		Local	2,500,000.000	101.904521	2,547,613.03	106.488281	2,662,207.03	114,594.00	0.12
		Base		101.904521	2,547,613.03	106.488281	2,662,207.03	114,594.00	0.12
912828TJ9	US TREASURY N/B 08/22 1.625					1.625000	15 Aug 2022		
		Local	5,000,000.000	99.887311	4,994,365.54	102.164062	5,108,203.10	113,837.56	0.23
		Base		99.887311	4,994,365.54	102.164062	5,108,203.10	113,837.56	0.23
912828TY6	US TREASURY N/B 11/22 1.625					1.625000	15 Nov 2022		
		Local	5,000,000.000	99.716459	4,985,822.94	102.515625	5,125,781.25	139,958.31	0.23
		Base		99.716459	4,985,822.94	102.515625	5,125,781.25	139,958.31	0.23
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		Local	10,000,000.000	97.118311	9,711,831.05	105.914062	10,591,406.20	879,575.15	0.47
		Base		97.118311	9,711,831.05	105.914062	10,591,406.20	879,575.15	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
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		Local	10,000,000.000	99.891649	9,989,164.89	107.351562	10,735,156.20	745,991.31	0.48
		Base		99.891649	9,989,164.89	107.351562	10,735,156.20	745,991.31	0.48
912828Z29	US TREASURY N/B 01/23 1.5					1.500000	15 Jan 2023		
		Local	5,000,000.000	100.602241	5,030,112.07	102.515625	5,125,781.25	95,669.18	0.23
		Base		100.602241	5,030,112.07	102.515625	5,125,781.25	95,669.18	0.23
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	5,000,000.000	99.880569	4,994,028.46	98.300781	4,915,039.05	-78,989.41	0.22
		Base		99.880569	4,994,028.46	98.300781	4,915,039.05	-78,989.41	0.22
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	5,000,000.000	99.297188	4,964,859.39	97.863281	4,893,164.05	-71,695.34	0.22
		Base		99.297188	4,964,859.39	97.863281	4,893,164.05	-71,695.34	0.22
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
		Local	10,000,000.000	100.019366	10,001,936.55	99.949219	9,994,921.90	-7,014.65	0.44
		Base		100.019366	10,001,936.55	99.949219	9,994,921.90	-7,014.65	0.44
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.894113	4,994,705.67	93.809848	4,690,492.40	-304,213.27	0.21
		Base		99.894113	4,994,705.67	93.809848	4,690,492.40	-304,213.27	0.21
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	5,000,000.000	99.988705	4,999,435.23	101.594690	5,079,734.50	80,299.27	0.23
Original Face:		Base	5,000,000.000	99.988705	4,999,435.23	101.594690	5,079,734.50	80,299.27	0.23
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	10,000,000.000	99.984954	9,998,495.42	100.208600	10,020,860.00	22,364.58	0.45
Original Face:		Base	10,000,000.000	99.984954	9,998,495.42	100.208600	10,020,860.00	22,364.58	0.45
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.984300	7,998,744.03	102.971590	8,237,727.20	238,983.17	0.37
Original Face:		Base	8,000,000.000	99.984300	7,998,744.03	102.971590	8,237,727.20	238,983.17	0.37
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
		Local	1,015,029.280	99.141758	1,006,317.87	100.304310	1,018,118.12	11,800.25	0.05
Original Face:		Base	8,941,000.000	99.141758	1,006,317.87	100.304310	1,018,118.12	11,800.25	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A				0.371130	20 Sep 2022		
	1,192,015.150	Local	100.000000	1,192,015.15	100.026650	1,192,332.82	317.67	0.05
Original Face:	10,500,000.000	Base	100.000000	1,192,015.15	100.026650	1,192,332.82	317.67	0.05
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.698685	5,234,934.23	101.579001	5,078,950.05	-155,984.18	0.23
		Base	104.698685	5,234,934.23	101.579001	5,078,950.05	-155,984.18	0.23
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	6,128,955.800	Local	106.572039	6,531,753.16	105.028580	6,437,155.25	-94,597.91	0.29
Original Face:	9,250,000.000	Base	106.572039	6,531,753.16	105.028580	6,437,155.25	-94,597.91	0.29
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3				2.695000	15 Mar 2045		
	395,837.590	Local	102.244630	404,722.68	102.144680	404,327.04	-395.64	0.02
Original Face:	5,000,000.000	Base	102.244630	404,722.68	102.144680	404,327.04	-395.64	0.02
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.943017	4,997,150.86	126.064864	6,303,243.20	1,306,092.34	0.28
		Base	99.943017	4,997,150.86	126.064864	6,303,243.20	1,306,092.34	0.28
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.969572	4,998,478.58	103.903000	5,195,150.00	196,671.42	0.23
		Base	99.969572	4,998,478.58	103.903000	5,195,150.00	196,671.42	0.23
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	103.297423	5,164,871.15	164,871.15	0.23
		Base	100.000000	5,000,000.00	103.297423	5,164,871.15	164,871.15	0.23
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	10,000,000.000	Local	99.999962	9,999,996.21	100.013000	10,001,300.00	1,303.79	0.44
		Base	99.999962	9,999,996.21	100.013000	10,001,300.00	1,303.79	0.44
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				1.570500	04 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.008000	15,001,200.00	1,200.00	0.67
		Base	100.000000	15,000,000.00	100.008000	15,001,200.00	1,200.00	0.67
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.240250	26 Jul 2021		
	5,000,000.000	Local	100.266910	5,013,345.50	100.393299	5,019,664.95	6,319.45	0.22
		Base	100.266910	5,013,345.50	100.393299	5,019,664.95	6,319.45	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					0.809750	27 May 2022		
		Local	5,000,000.000	100.030931	5,001,546.53	100.138300	5,006,915.00	5,368.47	0.22
		Base		100.030931	5,001,546.53	100.138300	5,006,915.00	5,368.47	0.22
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.798244	6,985,877.10	108.176000	7,572,320.00	586,442.90	0.34
		Base		99.798244	6,985,877.10	108.176000	7,572,320.00	586,442.90	0.34
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1					0.138570	15 Feb 2022		
		Local	6,000,000.000	100.000000	6,000,000.00	100.017030	6,001,021.80	1,021.80	0.27
Original Face:		Base	6,000,000.000	100.000000	6,000,000.00	100.017030	6,001,021.80	1,021.80	0.27
US DOLLAR Total									
		Local	1,801,036,541.310		1,860,913,215.84		1,946,313,735.26	85,400,519.42	86.56
Original Face:		Base	1,963,470,919.000		1,860,913,215.84		1,946,313,735.26	85,400,519.42	86.56
FIXED INCOME Total									
		Base	1,801,036,541.310		1,860,913,215.84		1,946,313,735.26	85,400,519.42	86.56
Original Face:			1,963,470,919.000						

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,098,896,538.740	Base		2,160,212,284.29		2,245,598,063.33	85,385,779.04	100.00
	Original Face:	1,963,470,919.000							

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR									Exchange Rate: 1.000000	
USD	US DOLLAR									
			238,295.140	Local	1.000000	238,295.14	1.000000	238,295.14	0.00	0.05
				Base	1.000000	238,295.14	1.000000	238,295.14	0.00	0.05
US DOLLAR Total										
			238,295.140	Local		238,295.14		238,295.14	0.00	0.05
				Base		238,295.14		238,295.14	0.00	0.05
CASH Total										
			238,295.140	Base		238,295.14		238,295.14	0.00	0.05
CASH EQUIVALENT										
US DOLLAR									Exchange Rate: 1.000000	
0020A2VS8	AT&T INC						0.310000	26 Aug 2021		
			3,000,000.000	Local	99.846722	2,995,401.66	99.857106	2,995,713.18	311.52	0.61
				Base	99.846722	2,995,401.66	99.857106	2,995,713.18	311.52	0.61
0020A2WM0	AT&T INC						0.350000	21 Sep 2021		
			3,000,000.000	Local	99.801667	2,994,050.00	99.833400	2,995,002.00	952.00	0.61
				Base	99.801667	2,994,050.00	99.833400	2,995,002.00	952.00	0.61
0020A2YJ5	AT&T INC						0.380000	18 Nov 2021		
			3,000,000.000	Local	99.723444	2,991,703.33	99.772933	2,993,187.99	1,484.66	0.61
				Base	99.723444	2,991,703.33	99.772933	2,993,187.99	1,484.66	0.61
0020A2ZE5	AT&T INC						0.400000	14 Dec 2021		
			3,000,000.000	Local	99.680000	2,990,400.00	99.744000	2,992,320.00	1,920.00	0.61
				Base	99.680000	2,990,400.00	99.744000	2,992,320.00	1,920.00	0.61
02665JRN2	AMERICAN HONDA FINAN						0.220000	22 Apr 2021		
			5,000,000.000	Local	99.968222	4,998,411.11	99.968222	4,998,411.11	0.00	1.02
				Base	99.968222	4,998,411.11	99.968222	4,998,411.11	0.00	1.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367BVK2	BANK OF MONTREAL-				0.210000	22 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.015000	5,000,750.00	750.00	1.02
		Base	100.000000	5,000,000.00	100.015000	5,000,750.00	750.00	1.02
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
	3,000,000.000	Local	99.975960	2,999,278.80	99.975960	2,999,278.80	0.00	0.61
		Base	99.975960	2,999,278.80	99.975960	2,999,278.80	0.00	0.61
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO				0.400000	05 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO				0.350000	19 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO				0.350000	03 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
15060XQ13	CEDAR SPRING CPTL CO				0.130000	01 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
16677JSQ0	CHEVRON CORP				0.380000	24 May 2021		
	5,000,000.000	Local	99.911333	4,995,566.67	99.911333	4,995,566.67	0.00	1.02
		Base	99.911333	4,995,566.67	99.911333	4,995,566.67	0.00	1.02
17327AQ18	CITIGROUP GLOBAL MKTS INC S				0.110000	01 Mar 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
17327AW11	CITIGROUP GLOBAL MKTS INC S				0.270000	01 Sep 2021		
	3,000,000.000	Local	99.862000	2,995,860.00	99.912600	2,997,378.00	1,518.00	0.61
		Base	99.862000	2,995,860.00	99.912600	2,997,378.00	1,518.00	0.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20632KTE9	CONCORD MIN CPTL CO				0.280000	14 Jun 2021		
	2,805,000.000	Local	99.918333	2,802,709.25	99.944000	2,803,429.20	719.95	0.57
		Base	99.918333	2,802,709.25	99.944000	2,803,429.20	719.95	0.57
2546R2S31	WALT DISNEY CO				0.500000	03 May 2021		
	3,000,000.000	Local	99.912500	2,997,375.00	99.912500	2,997,375.00	0.00	0.61
		Base	99.912500	2,997,375.00	99.912500	2,997,375.00	0.00	0.61
2546R2WF9	WALT DISNEY CO				0.280000	15 Sep 2021		
	3,000,000.000	Local	99.846000	2,995,380.00	99.843800	2,995,314.00	-66.00	0.61
		Base	99.846000	2,995,380.00	99.843800	2,995,314.00	-66.00	0.61
2546R2XV3	WALT DISNEY CO				0.250000	29 Oct 2021		
	5,000,000.000	Local	99.831944	4,991,597.22	99.831944	4,991,597.22	0.00	1.02
		Base	99.831944	4,991,597.22	99.831944	4,991,597.22	0.00	1.02
40588LQ10	HALKIN FINANCE LLC USC				0.130000	01 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
40588LTU3	HALKIN FINANCE LLC USC				0.270000	28 Jun 2021		
	3,000,000.000	Local	99.910750	2,997,322.50	99.945458	2,998,363.74	1,041.24	0.61
		Base	99.910750	2,997,322.50	99.945458	2,998,363.74	1,041.24	0.61
45779PQ84	INSTITUTIONAL SECURED				0.180000	08 Mar 2021		
	5,000,000.000	Local	99.996500	4,999,825.00	99.996500	4,999,825.00	0.00	1.02
		Base	99.996500	4,999,825.00	99.996500	4,999,825.00	0.00	1.02
45856WQ10	INTERCONTINENTAL EXCHANGE				0.270000	01 Mar 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.61
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.61
45856WQQ5	INTERCONTINENTAL EXCHANGE				0.180000	24 Mar 2021		
	5,000,000.000	Local	99.988500	4,999,425.00	99.988500	4,999,425.00	0.00	1.02
		Base	99.988500	4,999,425.00	99.988500	4,999,425.00	0.00	1.02
59157TT11	METLIFE SHORT TERM FDG				0.220000	01 Jun 2021		
	2,500,000.000	Local	99.943778	2,498,594.45	99.968822	2,499,220.55	626.10	0.51
		Base	99.943778	2,498,594.45	99.968822	2,499,220.55	626.10	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157TU19	METLIFE SHORT TERM FDG					0.210000	01 Jul 2021		
		Local	1,992,000.000	99.928833	1,990,582.36	99.950861	1,991,021.15	438.79	0.41
		Base		99.928833	1,990,582.36	99.950861	1,991,021.15	438.79	0.41
8225X2TM6	SHELL INTNL FNC B.V					0.500000	21 Jun 2021		
		Local	3,000,000.000	99.844444	2,995,333.33	99.954889	2,998,646.67	3,313.34	0.61
		Base		99.844444	2,995,333.33	99.954889	2,998,646.67	3,313.34	0.61
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	3,000,000.000	99.867111	2,996,013.33	99.912600	2,997,378.00	1,364.67	0.61
		Base		99.867111	2,996,013.33	99.912600	2,997,378.00	1,364.67	0.61
8426ELQV2	SOUTHERN CO GAS CAPITAL					0.200000	29 Mar 2021		
		Local	3,000,000.000	99.984445	2,999,533.34	99.984445	2,999,533.34	0.00	0.61
		Base		99.984445	2,999,533.34	99.984445	2,999,533.34	0.00	0.61
89114NPM1	TORONTO-DOMINION					0.260000	22 Jul 2021		
		Local	760,000.000	99.984059	759,878.85	100.078090	760,593.48	714.63	0.15
		Base		99.984059	759,878.85	100.078090	760,593.48	714.63	0.15
89116EVC4	TORONTO DOMIN HOLDING					0.280000	12 Aug 2021		
		Local	1,774,000.000	99.872444	1,771,737.16	99.933944	1,772,828.17	1,091.01	0.36
		Base		99.872444	1,771,737.16	99.933944	1,772,828.17	1,091.01	0.36
89119AUS5	TORONTO DOMINION BANK					0.260000	26 Jul 2021		
		Local	3,000,000.000	99.893833	2,996,815.00	99.944058	2,998,321.74	1,506.74	0.61
		Base		99.893833	2,996,815.00	99.944058	2,998,321.74	1,506.74	0.61
89120DS34	TORONTO DOMINION BANK					0.340000	10 Jun 2021		
		Local	550,000.000	99.940695	549,673.82	100.035000	550,192.50	518.68	0.11
		Base		99.940695	549,673.82	100.035000	550,192.50	518.68	0.11
93142WS79	WALGREENS BOOTS					0.320000	07 May 2021		
		Local	5,000,000.000	99.940444	4,997,022.22	99.940444	4,997,022.22	0.00	1.02
		Base		99.940444	4,997,022.22	99.940444	4,997,022.22	0.00	1.02
94107MR16	WASTE MANAGEMENT INC					0.300000	01 Apr 2021		
		Local	2,000,000.000	99.974167	1,999,483.33	99.974167	1,999,483.33	0.00	0.41
		Base		99.974167	1,999,483.33	99.974167	1,999,483.33	0.00	0.41

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				0.020000	01 Mar 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.20
		Base	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.20
US DOLLAR Total								
	122,381,000.000	Local		122,298,972.73		122,317,178.06	18,205.33	24.89
		Base		122,298,972.73		122,317,178.06	18,205.33	24.89
CASH EQUIVALENT Total								
	122,381,000.000	Base		122,298,972.73		122,317,178.06	18,205.33	24.89
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.912408	2,997,372.25	98.324453	2,949,733.59	-47,638.66	0.60
		Base	99.912408	2,997,372.25	98.324453	2,949,733.59	-47,638.66	0.60
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.951277	3,998,051.09	102.770837	4,110,833.48	112,782.39	0.84
		Base	99.951277	3,998,051.09	102.770837	4,110,833.48	112,782.39	0.84
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.780222	4,989,011.11	105.931453	5,296,572.65	307,561.54	1.08
		Base	99.780222	4,989,011.11	105.931453	5,296,572.65	307,561.54	1.08
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.427380	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.436130	4,017,445.20	17,445.20	0.82
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.436130	4,017,445.20	17,445.20	0.82
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.645880	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.487170	5,024,358.50	24,358.50	1.02
		Base	100.000000	5,000,000.00	100.487170	5,024,358.50	24,358.50	1.02
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.552500	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.458689	7,032,108.23	32,108.23	1.43
		Base	100.000000	7,000,000.00	100.458689	7,032,108.23	32,108.23	1.43

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.840172	1,996,803.43	104.392999	2,087,859.98	91,056.55	0.42
		Base	99.840172	1,996,803.43	104.392999	2,087,859.98	91,056.55	0.42
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.850302	4,992,515.09	100.820000	5,041,000.00	48,484.91	1.03
		Base	99.850302	4,992,515.09	100.820000	5,041,000.00	48,484.91	1.03
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.777632	4,988,881.62	98.584730	4,929,236.50	-59,645.12	1.00
		Base	99.777632	4,988,881.62	98.584730	4,929,236.50	-59,645.12	1.00
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022		
	3,000,000.000	Local	103.376323	3,101,289.69	103.505995	3,105,179.85	3,890.16	0.63
		Base	103.376323	3,101,289.69	103.505995	3,105,179.85	3,890.16	0.63
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.686071	2,990,582.14	99.088732	2,972,661.96	-17,920.18	0.60
		Base	99.686071	2,990,582.14	99.088732	2,972,661.96	-17,920.18	0.60
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.514173	2,010,283.46	10,283.46	0.41
		Base	100.000000	2,000,000.00	100.514173	2,010,283.46	10,283.46	0.41
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.295708	3,645,819.05	106.021463	3,778,604.94	132,785.89	0.77
		Base	102.295708	3,645,819.05	106.021463	3,778,604.94	132,785.89	0.77
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.417708	4,016,708.32	16,708.32	0.82
		Base	100.000000	4,000,000.00	100.417708	4,016,708.32	16,708.32	0.82
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	101.417000	3,042,510.00	42,510.00	0.62
		Base	100.000000	3,000,000.00	101.417000	3,042,510.00	42,510.00	0.62
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	98.685373	4,173,404.42	-55,595.58	0.85
		Base	100.000000	4,229,000.00	98.685373	4,173,404.42	-55,595.58	0.85

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06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.872318	2,996,169.54	105.276367	3,158,291.01	162,121.47	0.64
		Base	99.872318	2,996,169.54	105.276367	3,158,291.01	162,121.47	0.64
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.901440	1,998,028.79	100.085965	2,001,719.30	3,690.51	0.41
		Base	99.901440	1,998,028.79	100.085965	2,001,719.30	3,690.51	0.41
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.982836	2,999,485.07	102.742790	3,082,283.70	82,798.63	0.63
		Base	99.982836	2,999,485.07	102.742790	3,082,283.70	82,798.63	0.63
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.872689	4,993,634.46	104.958218	5,247,910.90	254,276.44	1.07
		Base	99.872689	4,993,634.46	104.958218	5,247,910.90	254,276.44	1.07
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.877646	2,996,329.38	102.401306	3,072,039.18	75,709.80	0.63
		Base	99.877646	2,996,329.38	102.401306	3,072,039.18	75,709.80	0.63
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.375124	2,007,502.48	7,502.48	0.41
		Base	100.000000	2,000,000.00	100.375124	2,007,502.48	7,502.48	0.41
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.990555	1,999,811.09	100.310174	2,006,203.48	6,392.39	0.41
		Base	99.990555	1,999,811.09	100.310174	2,006,203.48	6,392.39	0.41
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.939250	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.883385	3,026,501.55	26,501.55	0.62
		Base	100.000000	3,000,000.00	100.883385	3,026,501.55	26,501.55	0.62
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	2,000,000.000	Local	99.895715	1,997,914.30	99.420344	1,988,406.88	-9,507.42	0.40
		Base	99.895715	1,997,914.30	99.420344	1,988,406.88	-9,507.42	0.40
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	751,260.100	Local	100.000000	751,260.10	100.003900	751,289.40	29.30	0.15
Original Face:	2,500,000.000	Base	100.000000	751,260.10	100.003900	751,289.40	29.30	0.15

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166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.561480	4,928,074.00	-71,926.00	1.00
		Base	100.000000	5,000,000.00	98.561480	4,928,074.00	-71,926.00	1.00
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,370,000.000	Local	100.008349	2,370,197.87	100.191000	2,374,526.70	4,328.83	0.48
		Base	100.008349	2,370,197.87	100.191000	2,374,526.70	4,328.83	0.48
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2				2.000000	31 Mar 2025		
	2,155,000.000	Local	100.000000	2,155,000.00	100.024208	2,155,521.68	521.68	0.44
		Base	100.000000	2,155,000.00	100.024208	2,155,521.68	521.68	0.44
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.695028	4,884,751.40	-115,248.60	0.99
		Base	100.000000	5,000,000.00	97.695028	4,884,751.40	-115,248.60	0.99
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.715609	4,985,780.43	103.713407	5,185,670.35	199,889.92	1.06
		Base	99.715609	4,985,780.43	103.713407	5,185,670.35	199,889.92	1.06
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.870630	11 Mar 2022		
	3,000,000.000	Local	100.492805	3,014,784.14	100.570800	3,017,124.00	2,339.86	0.61
		Base	100.492805	3,014,784.14	100.570800	3,017,124.00	2,339.86	0.61
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	104.521162	5,226,058.10	226,058.10	1.06
		Base	100.000000	5,000,000.00	104.521162	5,226,058.10	226,058.10	1.06
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,567,198.780	Local	100.000000	2,567,198.78	101.886370	2,615,625.65	48,426.87	0.53
Original Face:	5,126,000.000	Base	100.000000	2,567,198.78	101.886370	2,615,625.65	48,426.87	0.53
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	470,702.090	Local	103.173568	485,640.14	111.496928	524,818.37	39,178.23	0.11
Original Face:	2,090,000.000	Base	103.173568	485,640.14	111.496928	524,818.37	39,178.23	0.11
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	1,070.420	Local	100.444685	1,075.18	105.002255	1,123.97	48.79	0.00
Original Face:	250,000.000	Base	100.444685	1,075.18	105.002255	1,123.97	48.79	0.00

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3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	16,883.230	Local	100.061540	16,893.62	105.106261	17,745.33	851.71	0.00
Original Face:	1,000,000.000	Base	100.061540	16,893.62	105.106261	17,745.33	851.71	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	17,289.180	Local	100.350219	17,349.73	105.021143	18,157.29	807.56	0.00
Original Face:	2,206,300.000	Base	100.350219	17,349.73	105.021143	18,157.29	807.56	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	397,973.400	Local	101.020159	402,033.36	105.607358	420,289.19	18,255.83	0.09
Original Face:	5,000,000.000	Base	101.020159	402,033.36	105.607358	420,289.19	18,255.83	0.09
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,176,553.450	Local	101.573896	1,195,071.18	104.515037	1,229,675.27	34,604.09	0.25
Original Face:	5,000,000.000	Base	101.573896	1,195,071.18	104.515037	1,229,675.27	34,604.09	0.25
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	15,682.070	Local	100.626512	15,780.32	105.140127	16,488.15	707.83	0.00
Original Face:	1,000,000.000	Base	100.626512	15,780.32	105.140127	16,488.15	707.83	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	190,817.520	Local	100.854020	192,447.14	106.505802	203,231.73	10,784.59	0.04
Original Face:	6,000,000.000	Base	100.854020	192,447.14	106.505802	203,231.73	10,784.59	0.04
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	186,144.850	Local	101.134767	188,257.16	106.613988	198,456.45	10,199.29	0.04
Original Face:	5,000,000.000	Base	101.134767	188,257.16	106.613988	198,456.45	10,199.29	0.04
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	1,030,239.650	Local	103.515693	1,066,459.71	108.485215	1,117,657.70	51,197.99	0.23
Original Face:	5,000,000.000	Base	103.515693	1,066,459.71	108.485215	1,117,657.70	51,197.99	0.23
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	806,672.660	Local	103.387665	834,000.03	110.813397	893,901.38	59,901.35	0.18
Original Face:	5,700,000.000	Base	103.387665	834,000.03	110.813397	893,901.38	59,901.35	0.18
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	369,790.620	Local	103.160026	381,476.10	111.539497	412,462.60	30,986.50	0.08
Original Face:	2,000,000.000	Base	103.160026	381,476.10	111.539497	412,462.60	30,986.50	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	98.701753	2,961,052.59	-38,947.41	0.60
		Base	100.000000	3,000,000.00	98.701753	2,961,052.59	-38,947.41	0.60
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.434443	2,983,033.29	-16,966.71	0.61
		Base	100.000000	3,000,000.00	99.434443	2,983,033.29	-16,966.71	0.61
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	98.266843	2,948,005.29	-51,994.71	0.60
		Base	100.000000	3,000,000.00	98.266843	2,948,005.29	-51,994.71	0.60
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.099035	5,004,951.75	4,951.75	1.02
		Base	100.000000	5,000,000.00	100.099035	5,004,951.75	4,951.75	1.02
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
	3,000,000.000	Local	100.001052	3,000,031.56	100.046576	3,001,397.28	1,365.72	0.61
		Base	100.001052	3,000,031.56	100.046576	3,001,397.28	1,365.72	0.61
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.980357	2,999,410.71	100.177083	3,005,312.49	5,901.78	0.61
		Base	99.980357	2,999,410.71	100.177083	3,005,312.49	5,901.78	0.61
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	2,000,000.000	Local	102.359375	2,047,187.50	101.190074	2,023,801.48	-23,386.02	0.41
Original Face:	2,000,000.000	Base	102.359375	2,047,187.50	101.190074	2,023,801.48	-23,386.02	0.41
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.024107	3,000,723.21	723.21	0.61
		Base	100.000000	3,000,000.00	100.024107	3,000,723.21	723.21	0.61
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.986133	4,949,306.65	-50,693.35	1.01
		Base	100.000000	5,000,000.00	98.986133	4,949,306.65	-50,693.35	1.01
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.025034	2,970,751.02	-29,248.98	0.60
		Base	100.000000	3,000,000.00	99.025034	2,970,751.02	-29,248.98	0.60

& 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
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.979241	1,999,584.81	102.170039	2,043,400.78	43,815.97	0.42
		Base	99.979241	1,999,584.81	102.170039	2,043,400.78	43,815.97	0.42
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	912,440.370	Local	101.838122	929,212.14	101.495230	926,083.45	-3,128.69	0.19
Original Face:	5,300,000.000	Base	101.838122	929,212.14	101.495230	926,083.45	-3,128.69	0.19
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	2,735,054.310	Local	102.702097	2,808,958.14	102.934860	2,815,324.32	6,366.18	0.57
Original Face:	3,000,000.000	Base	102.702097	2,808,958.14	102.934860	2,815,324.32	6,366.18	0.57
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	2,683,808.430	Local	102.621929	2,754,175.98	102.474870	2,750,229.20	-3,946.78	0.56
Original Face:	3,000,000.000	Base	102.621929	2,754,175.98	102.474870	2,750,229.20	-3,946.78	0.56
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.360120	2,980,803.60	-19,196.40	0.61
		Base	100.000000	3,000,000.00	99.360120	2,980,803.60	-19,196.40	0.61
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	2,067,832.330	Local	99.824539	2,064,204.10	102.602730	2,121,652.42	57,448.32	0.43
Original Face:	8,190,000.000	Base	99.824539	2,064,204.10	102.602730	2,121,652.42	57,448.32	0.43
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	618,597.100	Local	104.039772	643,587.01	103.124770	637,926.84	-5,660.17	0.13
Original Face:	1,212,000.000	Base	104.039772	643,587.01	103.124770	637,926.84	-5,660.17	0.13
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
	2,000,000.000	Local	99.954374	1,999,087.48	100.452646	2,009,052.92	9,965.44	0.41
		Base	99.954374	1,999,087.48	100.452646	2,009,052.92	9,965.44	0.41
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	1,922,234.780	Local	102.607331	1,972,353.81	102.402250	1,968,411.67	-3,942.14	0.40
Original Face:	2,000,000.000	Base	102.607331	1,972,353.81	102.402250	1,968,411.67	-3,942.14	0.40
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	2,671,667.640	Local	102.670114	2,743,004.22	102.147890	2,729,052.12	-13,952.10	0.56
Original Face:	3,000,000.000	Base	102.670114	2,743,004.22	102.147890	2,729,052.12	-13,952.10	0.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	318,195.080	101.017005	321,431.14	105.393369	335,356.51	13,925.37	0.07
Original Face:		Base	1,500,000.000	101.017005	321,431.14	105.393369	335,356.51	13,925.37	0.07
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
		Local	335.080	100.029844	335.18	100.206248	335.77	0.59	0.00
Original Face:		Base	2,500,000.000	100.029844	335.18	100.206248	335.77	0.59	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	43,000.080	101.378067	43,592.65	112.650800	48,439.93	4,847.28	0.01
Original Face:		Base	983,845.000	101.378067	43,592.65	112.650800	48,439.93	4,847.28	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	11,726.190	100.198359	11,749.45	102.464721	12,015.21	265.76	0.00
Original Face:		Base	1,800,000.000	100.198359	11,749.45	102.464721	12,015.21	265.76	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	970,823.000	103.487911	1,004,684.44	110.789947	1,075,574.29	70,889.85	0.22
Original Face:		Base	5,200,000.000	103.487911	1,004,684.44	110.789947	1,075,574.29	70,889.85	0.22
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	365,114.660	101.114053	369,182.23	105.376929	384,746.62	15,564.39	0.08
Original Face:		Base	2,680,283.000	101.114053	369,182.23	105.376929	384,746.62	15,564.39	0.08
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	2,829,812.100	101.695230	2,877,783.91	104.494552	2,956,999.48	79,215.57	0.60
Original Face:		Base	15,000,000.000	101.695230	2,877,783.91	104.494552	2,956,999.48	79,215.57	0.60
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,065,793.220	100.958498	1,076,008.83	104.494552	1,113,695.85	37,687.02	0.23
Original Face:		Base	4,200,000.000	100.958498	1,076,008.83	104.494552	1,113,695.85	37,687.02	0.23
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	65,320.430	101.313127	66,178.17	105.025684	68,603.23	2,425.06	0.01
Original Face:		Base	1,500,000.000	101.313127	66,178.17	105.025684	68,603.23	2,425.06	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	94,488.830	100.815832	95,259.70	106.502486	100,632.95	5,373.25	0.02
Original Face:		Base	3,200,000.000	100.815832	95,259.70	106.502486	100,632.95	5,373.25	0.02

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	84,384.150	Local	102.172920	86,217.75	106.644800	89,991.31	3,773.56	0.02
Original Face:	765,534.000	Base	102.172920	86,217.75	106.644800	89,991.31	3,773.56	0.02
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	772,668.580	Local	101.692134	785,743.17	104.494552	807,396.57	21,653.40	0.16
Original Face:	5,157,070.000	Base	101.692134	785,743.17	104.494552	807,396.57	21,653.40	0.16
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	98,488.100	Local	100.978636	99,451.94	105.671012	104,073.37	4,621.43	0.02
Original Face:	5,000,000.000	Base	100.978636	99,451.94	105.671012	104,073.37	4,621.43	0.02
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	178,078.150	Local	101.396258	180,564.58	106.492474	189,639.83	9,075.25	0.04
Original Face:	5,000,000.000	Base	101.396258	180,564.58	106.492474	189,639.83	9,075.25	0.04
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	248,791.320	Local	103.289017	256,974.11	110.206963	274,185.36	17,211.25	0.06
Original Face:	2,000,000.000	Base	103.289017	256,974.11	110.206963	274,185.36	17,211.25	0.06
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	132,785.100	Local	103.125757	136,935.64	112.273650	149,082.68	12,147.04	0.03
Original Face:	5,000,000.000	Base	103.125757	136,935.64	112.273650	149,082.68	12,147.04	0.03
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,441,303.920	Local	106.190225	1,530,523.87	111.699597	1,609,930.67	79,406.80	0.33
Original Face:	14,750,000.000	Base	106.190225	1,530,523.87	111.699597	1,609,930.67	79,406.80	0.33
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	117,439.920	Local	100.802657	118,382.56	105.486122	123,882.82	5,500.26	0.03
Original Face:	2,000,000.000	Base	100.802657	118,382.56	105.486122	123,882.82	5,500.26	0.03
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.378750	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.061781	5,003,089.05	3,089.05	1.02
		Base	100.000000	5,000,000.00	100.061781	5,003,089.05	3,089.05	1.02
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.540421	2,956,212.63	-43,787.37	0.60
		Base	100.000000	3,000,000.00	98.540421	2,956,212.63	-43,787.37	0.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,280,559.040	98.929595	1,266,851.87	100.716640	1,289,736.04	22,884.17	0.26
Original Face:		Base	4,000,000.000	98.929595	1,266,851.87	100.716640	1,289,736.04	22,884.17	0.26
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	318,584.440	99.190453	316,005.35	100.969290	321,672.45	5,667.10	0.07
Original Face:		Base	1,900,000.000	99.190453	316,005.35	100.969290	321,672.45	5,667.10	0.07
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	967,704.060	99.587672	963,713.95	101.529760	982,507.61	18,793.66	0.20
Original Face:		Base	3,050,000.000	99.587672	963,713.95	101.529760	982,507.61	18,793.66	0.20
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	2,034,825.870	99.345016	2,021,498.08	101.867110	2,072,818.31	51,320.23	0.42
Original Face:		Base	3,000,000.000	99.345016	2,021,498.08	101.867110	2,072,818.31	51,320.23	0.42
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	1,433,693.790	102.871937	1,474,868.57	103.721288	1,487,045.66	12,177.09	0.30
Original Face:		Base	3,000,000.000	102.871937	1,474,868.57	103.721288	1,487,045.66	12,177.09	0.30
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	661,203.220	100.411359	663,923.14	103.149559	682,028.21	18,105.07	0.14
Original Face:		Base	1,000,000.000	100.411359	663,923.14	103.149559	682,028.21	18,105.07	0.14
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	2,750,000.000	99.990329	2,749,734.04	99.861330	2,746,186.58	-3,547.46	0.56
Original Face:		Base	2,750,000.000	99.990329	2,749,734.04	99.861330	2,746,186.58	-3,547.46	0.56
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.411380	19 Aug 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.089900	3,002,697.00	2,697.00	0.61
		Base		100.000000	3,000,000.00	100.089900	3,002,697.00	2,697.00	0.61
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.200000	08 Sep 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	102.864039	3,085,921.17	85,921.17	0.63
		Base		100.000000	3,000,000.00	102.864039	3,085,921.17	85,921.17	0.63
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.788477	2,015,769.54	15,769.54	0.41
		Base		100.000000	2,000,000.00	100.788477	2,015,769.54	15,769.54	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.325630	06 Aug 2024		
	3,000,000.000	Local	100.066727	3,002,001.80	100.507000	3,015,210.00	13,208.20	0.61
		Base	100.066727	3,002,001.80	100.507000	3,015,210.00	13,208.20	0.61
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.647261	5,032,363.05	32,363.05	1.02
		Base	100.000000	5,000,000.00	100.647261	5,032,363.05	32,363.05	1.02
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.132902	2,973,987.05	104.802650	3,144,079.50	170,092.45	0.64
		Base	99.132902	2,973,987.05	104.802650	3,144,079.50	170,092.45	0.64
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.902372	1,998,047.43	98.919764	1,978,395.28	-19,652.15	0.40
		Base	99.902372	1,998,047.43	98.919764	1,978,395.28	-19,652.15	0.40
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.458004	5,022,900.20	22,900.20	1.02
		Base	100.000000	5,000,000.00	100.458004	5,022,900.20	22,900.20	1.02
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.196672	3,005,900.16	5,900.16	0.61
		Base	100.000000	3,000,000.00	100.196672	3,005,900.16	5,900.16	0.61
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.382256	1,947,645.12	-52,354.88	0.40
		Base	100.000000	2,000,000.00	97.382256	1,947,645.12	-52,354.88	0.40
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.969855	2,999,095.64	101.808743	3,054,262.29	55,166.65	0.62
		Base	99.969855	2,999,095.64	101.808743	3,054,262.29	55,166.65	0.62
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
	169,199.180	Local	99.997482	169,194.92	100.149500	169,452.13	257.21	0.03
Original Face:	1,000,000.000	Base	99.997482	169,194.92	100.149500	169,452.13	257.21	0.03
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.973203	2,999,196.10	102.985147	3,089,554.41	90,358.31	0.63
		Base	99.973203	2,999,196.10	102.985147	3,089,554.41	90,358.31	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
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.932323	4,996,616.16	99.730266	4,986,513.30	-10,102.86	1.01
		Base	99.932323	4,996,616.16	99.730266	4,986,513.30	-10,102.86	1.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.837242	2,995,117.25	101.637789	3,049,133.67	54,016.42	0.62
		Base	99.837242	2,995,117.25	101.637789	3,049,133.67	54,016.42	0.62
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.884859	1,997,697.18	100.208102	2,004,162.04	6,464.86	0.41
		Base	99.884859	1,997,697.18	100.208102	2,004,162.04	6,464.86	0.41
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.792071	4,989,603.53	99.586030	4,979,301.50	-10,302.03	1.01
		Base	99.792071	4,989,603.53	99.586030	4,979,301.50	-10,302.03	1.01
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.720385	4,986,019.24	103.724497	5,186,224.85	200,205.61	1.06
		Base	99.720385	4,986,019.24	103.724497	5,186,224.85	200,205.61	1.06
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403				2.403000	01 Sep 2021		
	5,000,000.000	Local	101.054567	5,052,728.36	101.072587	5,053,629.35	900.99	1.03
		Base	101.054567	5,052,728.36	101.072587	5,053,629.35	900.99	1.03
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.950548	1,999,010.96	100.331588	2,006,631.76	7,620.80	0.41
		Base	99.950548	1,999,010.96	100.331588	2,006,631.76	7,620.80	0.41
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.991433	2,999,743.00	100.242311	3,007,269.33	7,526.33	0.61
		Base	99.991433	2,999,743.00	100.242311	3,007,269.33	7,526.33	0.61
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.625380	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.130569	5,006,528.45	6,528.45	1.02
		Base	100.000000	5,000,000.00	100.130569	5,006,528.45	6,528.45	1.02
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	101.599445	2,031,988.90	31,988.90	0.41
		Base	100.000000	2,000,000.00	101.599445	2,031,988.90	31,988.90	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
	3,460,000.000	Local	100.000000	3,460,000.00	100.504653	3,477,460.99	17,460.99	0.71
		Base	100.000000	3,460,000.00	100.504653	3,477,460.99	17,460.99	0.71
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	101.868000	3,056,040.00	56,040.00	0.62
		Base	100.000000	3,000,000.00	101.868000	3,056,040.00	56,040.00	0.62
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR				0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.966500	2,938,995.00	-61,005.00	0.60
		Base	100.000000	3,000,000.00	97.966500	2,938,995.00	-61,005.00	0.60
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.593750	13 Nov 2023		
	1,950,000.000	Local	100.226837	1,954,423.32	100.630000	1,962,285.00	7,861.68	0.40
		Base	100.226837	1,954,423.32	100.630000	1,962,285.00	7,861.68	0.40
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.987513	2,999,625.38	105.142215	3,154,266.45	154,641.07	0.64
		Base	99.987513	2,999,625.38	105.142215	3,154,266.45	154,641.07	0.64
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022		
	3,000,000.000	Local	99.960351	2,998,810.52	101.192516	3,035,775.48	36,964.96	0.62
		Base	99.960351	2,998,810.52	101.192516	3,035,775.48	36,964.96	0.62
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.572380	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.163324	3,004,899.72	4,899.72	0.61
		Base	100.000000	3,000,000.00	100.163324	3,004,899.72	4,899.72	0.61
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	102.399600	3,071,988.00	71,988.00	0.62
		Base	100.000000	3,000,000.00	102.399600	3,071,988.00	71,988.00	0.62
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024		
	3,000,000.000	Local	99.609123	2,988,273.68	99.108421	2,973,252.63	-15,021.05	0.60
		Base	99.609123	2,988,273.68	99.108421	2,973,252.63	-15,021.05	0.60
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
	1,106,907.190	Local	99.995218	1,106,854.26	100.425470	1,111,616.75	4,762.49	0.23
Original Face:	3,000,000.000	Base	99.995218	1,106,854.26	100.425470	1,111,616.75	4,762.49	0.23

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
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.976605	1,999,532.10	102.597871	2,051,957.42	52,425.32	0.42
		Base	99.976605	1,999,532.10	102.597871	2,051,957.42	52,425.32	0.42
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.318750	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.037307	1,000,373.07	373.07	0.20
		Base	100.000000	1,000,000.00	100.037307	1,000,373.07	373.07	0.20
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.947009	4,997,350.44	103.118527	5,155,926.35	158,575.91	1.05
		Base	99.947009	4,997,350.44	103.118527	5,155,926.35	158,575.91	1.05
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR				0.320000	13 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.220990	3,006,629.70	6,629.70	0.61
		Base	100.000000	3,000,000.00	100.220990	3,006,629.70	6,629.70	0.61
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	3,000,000.000	Local	99.834879	2,995,046.38	102.320753	3,069,622.59	74,576.21	0.62
		Base	99.834879	2,995,046.38	102.320753	3,069,622.59	74,576.21	0.62
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	1,000,000.000	Local	99.911236	999,112.36	102.489208	1,024,892.08	25,779.72	0.21
		Base	99.911236	999,112.36	102.489208	1,024,892.08	25,779.72	0.21
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.174651	2,003,493.01	104.623006	2,092,460.12	88,967.11	0.43
		Base	100.174651	2,003,493.01	104.623006	2,092,460.12	88,967.11	0.43
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.630380	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.653813	5,032,690.65	32,690.65	1.02
		Base	100.000000	5,000,000.00	100.653813	5,032,690.65	32,690.65	1.02
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.933148	4,996,657.38	106.028821	5,301,441.05	304,783.67	1.08
		Base	99.933148	4,996,657.38	106.028821	5,301,441.05	304,783.67	1.08
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.903761	2,997,112.83	102.055806	3,061,674.18	64,561.35	0.62
		Base	99.903761	2,997,112.83	102.055806	3,061,674.18	64,561.35	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.473120	1,989,462.40	98.646600	1,972,932.00	-16,530.40	0.40
		Base		99.473120	1,989,462.40	98.646600	1,972,932.00	-16,530.40	0.40
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	2,000,000.000	99.994758	1,999,895.16	100.831059	2,016,621.18	16,726.02	0.41
		Base		99.994758	1,999,895.16	100.831059	2,016,621.18	16,726.02	0.41
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	3,000,000.000	99.982914	2,999,487.42	105.945338	3,178,360.14	178,872.72	0.65
		Base		99.982914	2,999,487.42	105.945338	3,178,360.14	178,872.72	0.65
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
		Local	3,250,000.000	99.981554	3,249,400.49	100.365170	3,261,868.03	12,467.54	0.66
Original Face:		Base	3,250,000.000	99.981554	3,249,400.49	100.365170	3,261,868.03	12,467.54	0.66
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,000,000.000	99.988705	1,999,774.09	101.594690	2,031,893.80	32,119.71	0.41
Original Face:		Base	2,000,000.000	99.988705	1,999,774.09	101.594690	2,031,893.80	32,119.71	0.41
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	2,000,000.000	99.991132	1,999,822.63	102.188310	2,043,766.20	43,943.57	0.42
Original Face:		Base	2,000,000.000	99.991132	1,999,822.63	102.188310	2,043,766.20	43,943.57	0.42
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	585,681.140	99.999264	585,676.83	101.236230	592,921.51	7,244.68	0.12
Original Face:		Base	1,000,000.000	99.999264	585,676.83	101.236230	592,921.51	7,244.68	0.12
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	3,000,000.000	99.863312	2,995,899.36	100.489494	3,014,684.82	18,785.46	0.61
		Base		99.863312	2,995,899.36	100.489494	3,014,684.82	18,785.46	0.61
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.921466	1,998,429.32	107.540907	2,150,818.14	152,388.82	0.44
		Base		99.921466	1,998,429.32	107.540907	2,150,818.14	152,388.82	0.44
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	3,000,000.000	99.999962	2,999,998.86	100.012910	3,000,387.30	388.44	0.61
		Base		99.999962	2,999,998.86	100.012910	3,000,387.30	388.44	0.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
	1,000,000.000	Local	99.800600	998,006.00	100.761684	1,007,616.84	9,610.84	0.21
		Base	99.800600	998,006.00	100.761684	1,007,616.84	9,610.84	0.21
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1				1.000000	17 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.490943	2,984,728.29	-15,271.71	0.61
		Base	100.000000	3,000,000.00	99.490943	2,984,728.29	-15,271.71	0.61
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.956795	1,999,135.90	102.930975	2,058,619.50	59,483.60	0.42
		Base	99.956795	1,999,135.90	102.930975	2,058,619.50	59,483.60	0.42
US DOLLAR Total								
	363,734,818.820	Local		364,499,133.61		368,963,157.61	4,464,024.00	75.07
Original Face:	188,761,032.000	Base		364,499,133.61		368,963,157.61	4,464,024.00	75.07
FIXED INCOME Total								
	363,734,818.820	Base		364,499,133.61		368,963,157.61	4,464,024.00	75.07
Original Face:	188,761,032.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		486,354,113.960	Base		487,036,401.48		491,518,630.81	4,482,229.33	100.00
	Original Face:	188,761,032.000							

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								
			636,383.920	1.000000	636,383.92	1.000000	636,383.92	0.00	0.21
		Base		1.000000	636,383.92	1.000000	636,383.92	0.00	0.21
US DOLLAR Total									
			636,383.920		636,383.92		636,383.92	0.00	0.21
		Base			636,383.92		636,383.92	0.00	0.21
CASH Total									
			636,383.920	Base	636,383.92		636,383.92	0.00	0.21
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					0.100000	18 May 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
			3,185,000.000	101.433823	3,230,667.25	100.756910	3,209,107.58	-21,559.67	1.04
		Base		101.433823	3,230,667.25	100.756910	3,209,107.58	-21,559.67	1.04
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.010000	01 Mar 2021		
			8,359,436.870	100.000000	8,359,436.87	100.000000	8,359,436.87	0.00	2.72
		Base		100.000000	8,359,436.87	100.000000	8,359,436.87	0.00	2.72
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.080000	03 Mar 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.060000	01 Mar 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					0.080000	04 Mar 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
926NKW009	AMHERST PIERPONT 04/15 VAR					0.070000	08 Mar 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
935MUR901	WESTERN ALLIANCE BANK					0.150000	01 Apr 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.88
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.88
979QHR003	SOUTH STREET REPO					0.050000	04 Mar 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
985FHY004	MITSUBISHI UFJ REPO					0.070000	01 Mar 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
US DOLLAR Total									
		Local	96,544,436.870		96,590,104.12		96,568,544.45	-21,559.67	31.39
		Base			96,590,104.12		96,568,544.45	-21,559.67	31.39
CASH EQUIVALENT Total									
		Base	96,544,436.870		96,590,104.12		96,568,544.45	-21,559.67	31.39

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
		Local	87,978.310	100.086430	88,054.35	100.296990	88,239.60	185.25	0.03
Original Face:		Base	1,000,000.000	100.086430	88,054.35	100.296990	88,239.60	185.25	0.03
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	739,563.850	102.994823	761,712.48	105.533992	780,491.25	18,778.77	0.25
Original Face:		Base	5,000,000.000	102.994823	761,712.48	105.533992	780,491.25	18,778.77	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
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	647,066.200	Local	102.298110	661,936.49	104.533650	676,401.92	14,465.43	0.22
Original Face:	4,372,786.000	Base	102.298110	661,936.49	104.533650	676,401.92	14,465.43	0.22
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	767,949.950	Local	102.024276	783,495.38	104.358312	801,419.60	17,924.22	0.26
Original Face:	5,000,000.000	Base	102.024276	783,495.38	104.358312	801,419.60	17,924.22	0.26
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	420,932.680	Local	103.304566	434,842.68	106.681056	449,055.43	14,212.75	0.15
Original Face:	4,169,641.000	Base	103.304566	434,842.68	106.681056	449,055.43	14,212.75	0.15
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	343,140.120	Local	101.125695	347,002.83	102.878059	353,015.90	6,013.07	0.11
Original Face:	2,000,000.000	Base	101.125695	347,002.83	102.878059	353,015.90	6,013.07	0.11
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	271,924.210	Local	102.182321	277,858.47	105.632694	287,240.87	9,382.40	0.09
Original Face:	2,910,888.000	Base	102.182321	277,858.47	105.632694	287,240.87	9,382.40	0.09
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				2.250000	20 Sep 2040		
	585,953.870	Local	103.001772	603,542.87	104.691890	613,446.18	9,903.31	0.20
Original Face:	9,450,000.000	Base	103.001772	603,542.87	104.691890	613,446.18	9,903.31	0.20
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	423,200.630	Local	101.023782	427,533.28	104.432230	441,957.86	14,424.58	0.14
Original Face:	2,500,000.000	Base	101.023782	427,533.28	104.432230	441,957.86	14,424.58	0.14
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	326,547.920	Local	100.985182	329,765.01	102.595108	335,022.19	5,257.18	0.11
Original Face:	1,500,000.000	Base	100.985182	329,765.01	102.595108	335,022.19	5,257.18	0.11
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	584,022.470	Local	105.258229	614,731.71	110.368975	644,579.61	29,847.90	0.21
Original Face:	5,872,458.000	Base	105.258229	614,731.71	110.368975	644,579.61	29,847.90	0.21
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
	13,954.090	Local	101.578032	14,174.29	105.292131	14,692.56	518.27	0.00
Original Face:	1,000,000.000	Base	101.578032	14,174.29	105.292131	14,692.56	518.27	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
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	25,231.320	104.471942	26,359.65	112.755056	28,449.59	2,089.94	0.01
Original Face:		Base	1,000,000.000	104.471942	26,359.65	112.755056	28,449.59	2,089.94	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	207.590	100.688858	209.02	104.158550	216.22	7.20	0.00
Original Face:		Base	25,000.000	100.688858	209.02	104.158550	216.22	7.20	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	63,677.260	103.124459	65,666.83	116.901325	74,439.56	8,772.73	0.02
Original Face:		Base	2,000,000.000	103.124459	65,666.83	116.901325	74,439.56	8,772.73	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB					0.843880	20 Sep 2063		
		Local	840,370.150	100.424014	843,933.44	100.551700	845,006.47	1,073.03	0.27
Original Face:		Base	1,500,000.000	100.424014	843,933.44	100.551700	845,006.47	1,073.03	0.27
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB					0.793880	20 Feb 2064		
		Local	842,600.900	100.373952	845,751.82	100.540180	847,152.46	1,400.64	0.28
Original Face:		Base	1,530,000.000	100.373952	845,751.82	100.540180	847,152.46	1,400.64	0.28
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB					1.585500	20 Jun 2067		
		Local	887,600.460	102.008214	905,425.38	101.342380	899,515.43	-5,909.95	0.29
Original Face:		Base	1,200,000.000	102.008214	905,425.38	101.342380	899,515.43	-5,909.95	0.29
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	243,359.730	101.005265	245,806.14	101.247440	246,395.50	589.36	0.08
Original Face:		Base	2,720,000.000	101.005265	245,806.14	101.247440	246,395.50	589.36	0.08
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
		Local	219,804.760	101.482174	223,062.65	101.574580	223,265.76	203.11	0.07
Original Face:		Base	4,000,000.000	101.482174	223,062.65	101.574580	223,265.76	203.11	0.07
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	1,277,733.780	102.018330	1,303,522.67	103.318580	1,320,136.40	16,613.73	0.43
Original Face:		Base	4,400,000.000	102.018330	1,303,522.67	103.318580	1,320,136.40	16,613.73	0.43
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	960,419.280	99.372909	954,396.58	100.716640	967,302.03	12,905.45	0.31
Original Face:		Base	3,000,000.000	99.372909	954,396.58	100.716640	967,302.03	12,905.45	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
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	366,940.960	100.592152	369,113.81	103.139240	378,460.12	9,346.31	0.12
Original Face:		Base	1,000,000.000	100.592152	369,113.81	103.139240	378,460.12	9,346.31	0.12
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	241,277.280	101.267645	244,335.82	103.509890	249,745.85	5,410.03	0.08
Original Face:		Base	1,000,000.000	101.267645	244,335.82	103.509890	249,745.85	5,410.03	0.08
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	0.010	100.000000	0.01	101.771150	0.01	0.00	0.00
		Base		100.000000	0.01	101.771150	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	451,015.630	100.710304	454,219.21	105.246160	474,676.63	20,457.42	0.15
Original Face:		Base	1,000,000.000	100.710304	454,219.21	105.246160	474,676.63	20,457.42	0.15
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	286,473.180	100.798804	288,761.54	103.859930	297,530.84	8,769.30	0.10
Original Face:		Base	1,000,000.000	100.798804	288,761.54	103.859930	297,530.84	8,769.30	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	93,699.310	99.892262	93,598.36	100.544740	94,209.73	611.37	0.03
Original Face:		Base	1,000,000.000	99.892262	93,598.36	100.544740	94,209.73	611.37	0.03
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
		Local	237,585.650	100.299151	238,296.39	100.967260	239,883.72	1,587.33	0.08
Original Face:		Base	1,000,000.000	100.299151	238,296.39	100.967260	239,883.72	1,587.33	0.08
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	212,906.960	100.875288	214,770.51	101.629200	216,375.64	1,605.13	0.07
Original Face:		Base	1,000,000.000	100.875288	214,770.51	101.629200	216,375.64	1,605.13	0.07
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
		Local	0.030	300.000000	0.09	102.664550	0.03	-0.06	0.00
		Base		300.000000	0.09	102.664550	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	1,433,693.790	102.871937	1,474,868.57	103.721288	1,487,045.66	12,177.09	0.48
Original Face:		Base	3,000,000.000	102.871937	1,474,868.57	103.721288	1,487,045.66	12,177.09	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
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	1,322,406.440	100.346550	1,326,989.24	103.149559	1,364,056.41	37,067.17	0.44
Original Face:		Base	2,000,000.000	100.346550	1,326,989.24	103.149559	1,364,056.41	37,067.17	0.44
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	658,608.260	100.067605	659,053.51	102.467530	674,859.62	15,806.11	0.22
Original Face:		Base	2,000,000.000	100.067605	659,053.51	102.467530	674,859.62	15,806.11	0.22
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	1,906,618.470	102.238812	1,949,304.07	102.867270	1,961,286.37	11,982.30	0.64
Original Face:		Base	2,000,000.000	102.238812	1,949,304.07	102.867270	1,961,286.37	11,982.30	0.64
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	2,000,000.000	102.373047	2,047,460.94	102.373698	2,047,473.96	13.02	0.67
Original Face:		Base	2,000,000.000	102.373047	2,047,460.94	102.373698	2,047,473.96	13.02	0.67
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.090000	13 Aug 2027		
		Local	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.88
Original Face:		Base	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.88
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.090000	15 Sep 2026		
		Local	5,270,833.340	100.000000	5,270,833.34	100.000000	5,270,833.34	0.00	1.71
Original Face:		Base	5,500,000.000	100.000000	5,270,833.34	100.000000	5,270,833.34	0.00	1.71
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	2,000,000.000	99.901790	1,998,035.80	103.980739	2,079,614.78	81,578.98	0.68
		Base		99.901790	1,998,035.80	103.980739	2,079,614.78	81,578.98	0.68
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
		Local	265,802.740	100.334233	266,691.14	100.535510	267,226.14	535.00	0.09
Original Face:		Base	4,000,000.000	100.334233	266,691.14	100.535510	267,226.14	535.00	0.09
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		Local	151,007.150	100.454038	151,692.78	101.209060	152,832.92	1,140.14	0.05
Original Face:		Base	1,000,000.000	100.454038	151,692.78	101.209060	152,832.92	1,140.14	0.05
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	3,000,000.000	99.798612	2,993,958.35	100.613255	3,018,397.65	24,439.30	0.98
		Base		99.798612	2,993,958.35	100.613255	3,018,397.65	24,439.30	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
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,000,000.000	Local	100.181780	5,009,089.00	100.209060	5,010,453.00	1,364.00	1.63
		Base	100.181780	5,009,089.00	100.209060	5,010,453.00	1,364.00	1.63
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	100.286471	3,008,594.13	100.032820	3,000,984.60	-7,609.53	0.98
		Base	100.286471	3,008,594.13	100.032820	3,000,984.60	-7,609.53	0.98
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,900,000.000	Local	100.264718	3,910,324.02	99.703650	3,888,442.35	-21,881.67	1.26
		Base	100.264718	3,910,324.02	99.703650	3,888,442.35	-21,881.67	1.26
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.056515	2,001,130.29	99.046000	1,980,920.00	-20,210.29	0.64
		Base	100.056515	2,001,130.29	99.046000	1,980,920.00	-20,210.29	0.64
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021		
	500,000.000	Local	100.000000	500,000.00	101.014374	505,071.87	5,071.87	0.16
		Base	100.000000	500,000.00	101.014374	505,071.87	5,071.87	0.16
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
	5,000,000.000	Local	99.996528	4,999,826.39	99.998958	4,999,947.90	121.51	1.63
		Base	99.996528	4,999,826.39	99.998958	4,999,947.90	121.51	1.63
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
	3,000,000.000	Local	99.981808	2,999,454.25	99.993444	2,999,803.32	349.07	0.97
		Base	99.981808	2,999,454.25	99.993444	2,999,803.32	349.07	0.97
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	3,000,000.000	Local	99.909457	2,997,283.70	99.948825	2,998,464.75	1,181.05	0.97
		Base	99.909457	2,997,283.70	99.948825	2,998,464.75	1,181.05	0.97
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	3,000,000.000	Local	99.908800	2,997,264.00	99.938356	2,998,150.68	886.68	0.97
		Base	99.908800	2,997,264.00	99.938356	2,998,150.68	886.68	0.97
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	3,000,000.000	Local	99.967094	2,999,012.83	99.982208	2,999,466.24	453.41	0.97
		Base	99.967094	2,999,012.83	99.982208	2,999,466.24	453.41	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	3,000,000.000	Local	99.910084	2,997,302.51	99.934061	2,998,021.83	719.32	0.97
		Base	99.910084	2,997,302.51	99.934061	2,998,021.83	719.32	0.97
912796C98	TREASURY BILL 03/21 0.00000					23 Mar 2021		
	3,000,000.000	Local	99.992819	2,999,784.58	99.998014	2,999,940.42	155.84	0.98
		Base	99.992819	2,999,784.58	99.998014	2,999,940.42	155.84	0.98
912796G37	CASH MGMT BILL 06/21 0.00000					01 Jun 2021		
	3,000,000.000	Local	99.976361	2,999,290.84	99.987222	2,999,616.66	325.82	0.97
		Base	99.976361	2,999,290.84	99.987222	2,999,616.66	325.82	0.97
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 2021		
	3,000,000.000	Local	100.495044	3,014,851.33	100.527344	3,015,820.32	968.99	0.98
		Base	100.495044	3,014,851.33	100.527344	3,015,820.32	968.99	0.98
9128286Q8	US TREASURY FRN 04/21 VAR				0.169002	30 Apr 2021		
	2,000,000.000	Local	99.993920	1,999,878.39	100.014273	2,000,285.46	407.07	0.65
		Base	99.993920	1,999,878.39	100.014273	2,000,285.46	407.07	0.65
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	3,000,000.000	Local	100.497132	3,014,913.95	100.508516	3,015,255.48	341.53	0.98
		Base	100.497132	3,014,913.95	100.508516	3,015,255.48	341.53	0.98
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	104.368139	2,087,362.77	104.476562	2,089,531.24	2,168.47	0.68
		Base	104.368139	2,087,362.77	104.476562	2,089,531.24	2,168.47	0.68
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	4,000,000.000	Local	100.246107	4,009,844.26	100.523438	4,020,937.52	11,093.26	1.31
		Base	100.246107	4,009,844.26	100.523438	4,020,937.52	11,093.26	1.31
9128287G9	US TREASURY FRN 07/21 VAR				0.250002	31 Jul 2021		
	2,000,000.000	Local	99.989545	1,999,790.89	100.062442	2,001,248.84	1,457.95	0.65
		Base	99.989545	1,999,790.89	100.062442	2,001,248.84	1,457.95	0.65
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	2,000,000.000	Local	100.937075	2,018,741.50	100.964844	2,019,296.88	555.38	0.66
		Base	100.937075	2,018,741.50	100.964844	2,019,296.88	555.38	0.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.65
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.65
912828Q37	US TREASURY N/B 03/21 1.25					1.250000	31 Mar 2021		
		Local	2,000,000.000	99.963041	1,999,260.82	100.097217	2,001,944.34	2,683.52	0.65
		Base		99.963041	1,999,260.82	100.097217	2,001,944.34	2,683.52	0.65
912828S35	US TREASURY N/B 06/23 1.375					1.375000	30 Jun 2023		
		Local	3,000,000.000	102.850993	3,085,529.78	102.683594	3,080,507.82	-5,021.96	1.00
		Base		102.850993	3,085,529.78	102.683594	3,080,507.82	-5,021.96	1.00
912828T34	US TREASURY N/B 09/21 1.125					1.125000	30 Sep 2021		
		Local	3,000,000.000	100.574549	3,017,236.46	100.617188	3,018,515.64	1,279.18	0.98
		Base		100.574549	3,017,236.46	100.617188	3,018,515.64	1,279.18	0.98
912828U65	US TREASURY N/B 11/21 1.75					1.750000	30 Nov 2021		
		Local	5,000,000.000	101.219961	5,060,998.07	101.257812	5,062,890.60	1,892.53	1.65
		Base		101.219961	5,060,998.07	101.257812	5,062,890.60	1,892.53	1.65
912828WG1	US TREASURY N/B 04/21 2.25					2.250000	30 Apr 2021		
		Local	3,000,000.000	100.350092	3,010,502.75	100.359521	3,010,785.63	282.88	0.98
		Base		100.350092	3,010,502.75	100.359521	3,010,785.63	282.88	0.98
912828WN6	US TREASURY N/B 05/21 2					2.000000	31 May 2021		
		Local	2,000,000.000	100.448029	2,008,960.57	100.477280	2,009,545.60	585.03	0.65
		Base		100.448029	2,008,960.57	100.477280	2,009,545.60	585.03	0.65
912828WR7	US TREASURY N/B 06/21 2.125					2.125000	30 Jun 2021		
		Local	5,000,000.000	100.662351	5,033,117.56	100.687500	5,034,375.00	1,257.44	1.64
		Base		100.662351	5,033,117.56	100.687500	5,034,375.00	1,257.44	1.64
912828YN4	US TREASURY FRN 10/21 VAR					0.330002	31 Oct 2021		
		Local	3,000,000.000	100.013043	3,000,391.28	100.197255	3,005,917.65	5,526.37	0.98
		Base		100.013043	3,000,391.28	100.197255	3,005,917.65	5,526.37	0.98
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
		Local	3,000,000.000	100.907953	3,027,238.60	100.953125	3,028,593.75	1,355.15	0.98
		Base		100.907953	3,027,238.60	100.953125	3,028,593.75	1,355.15	0.98

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	5,000,000.000	Local	101.026806	5,051,340.32	101.070312	5,053,515.60	2,175.28	1.64
		Base	101.026806	5,051,340.32	101.070312	5,053,515.60	2,175.28	1.64
912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021		
	5,000,000.000	Local	101.228861	5,061,443.05	101.289062	5,064,453.10	3,010.05	1.65
		Base	101.228861	5,061,443.05	101.289062	5,064,453.10	3,010.05	1.65
912828Z45	US TREASURY FRN 01/22 VAR				0.184002	31 Jan 2022		
	2,000,000.000	Local	99.992676	1,999,853.51	100.069417	2,001,388.34	1,534.83	0.65
		Base	99.992676	1,999,853.51	100.069417	2,001,388.34	1,534.83	0.65
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022		
	2,000,000.000	Local	100.980964	2,019,619.27	101.023438	2,020,468.76	849.49	0.66
		Base	100.980964	2,019,619.27	101.023438	2,020,468.76	849.49	0.66
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022		
	2,000,000.000	Local	100.222603	2,004,452.05	100.269531	2,005,390.62	938.57	0.65
		Base	100.222603	2,004,452.05	100.269531	2,005,390.62	938.57	0.65
912828ZK9	US TREASURY FRN 04/22 VAR				0.144002	30 Apr 2022		
	3,000,000.000	Local	100.028283	3,000,848.50	100.103383	3,003,101.49	2,252.99	0.98
		Base	100.028283	3,000,848.50	100.103383	3,003,101.49	2,252.99	0.98
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.860476	1,997,209.52	99.031250	1,980,625.00	-16,584.52	0.64
		Base	99.860476	1,997,209.52	99.031250	1,980,625.00	-16,584.52	0.64
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	2,000,000.000	Local	99.971726	1,999,434.52	100.011719	2,000,234.38	799.86	0.65
		Base	99.971726	1,999,434.52	100.011719	2,000,234.38	799.86	0.65
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.324703	1,986,494.05	98.406250	1,968,125.00	-18,369.05	0.64
		Base	99.324703	1,986,494.05	98.406250	1,968,125.00	-18,369.05	0.64
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
	2,000,000.000	Local	100.086210	2,001,724.20	100.101562	2,002,031.24	307.04	0.65
		Base	100.086210	2,001,724.20	100.101562	2,002,031.24	307.04	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	2,000,000.000	Local	99.772677	1,995,453.54	98.300781	1,966,015.62	-29,437.92	0.64
		Base	99.772677	1,995,453.54	98.300781	1,966,015.62	-29,437.92	0.64
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	5,000,000.000	Local	99.966058	4,998,302.91	99.988281	4,999,414.05	1,111.14	1.62
		Base	99.966058	4,998,302.91	99.988281	4,999,414.05	1,111.14	1.62
91282CAA9	US TREASURY FRN 07/22 VAR				0.085002	31 Jul 2022		
	5,000,000.000	Local	99.989965	4,999,498.23	100.025409	5,001,270.45	1,772.22	1.63
		Base	99.989965	4,999,498.23	100.025409	5,001,270.45	1,772.22	1.63
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	5,000,000.000	Local	99.954844	4,997,742.18	99.980469	4,999,023.45	1,281.27	1.62
		Base	99.954844	4,997,742.18	99.980469	4,999,023.45	1,281.27	1.62
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.326710	1,986,534.19	98.062500	1,961,250.00	-25,284.19	0.64
		Base	99.326710	1,986,534.19	98.062500	1,961,250.00	-25,284.19	0.64
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.773648	1,995,472.96	97.968750	1,959,375.00	-36,097.96	0.64
		Base	99.773648	1,995,472.96	97.968750	1,959,375.00	-36,097.96	0.64
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	2,000,000.000	Local	99.907979	1,998,159.57	99.972656	1,999,453.12	1,293.55	0.65
		Base	99.907979	1,998,159.57	99.972656	1,999,453.12	1,293.55	0.65
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.754245	1,995,084.89	99.664062	1,993,281.24	-1,803.65	0.65
		Base	99.754245	1,995,084.89	99.664062	1,993,281.24	-1,803.65	0.65
91282CAS0	US TREASURY FRN 10/22 VAR				0.085002	31 Oct 2022		
	3,000,000.000	Local	99.989868	2,999,696.05	100.025758	3,000,772.74	1,076.69	0.98
		Base	99.989868	2,999,696.05	100.025758	3,000,772.74	1,076.69	0.98
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.064791	1,981,295.82	97.863281	1,957,265.62	-24,030.20	0.64
		Base	99.064791	1,981,295.82	97.863281	1,957,265.62	-24,030.20	0.64

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
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.009442	2,000,188.84	99.941406	1,998,828.12	-1,360.72	0.65
		Base	100.009442	2,000,188.84	99.941406	1,998,828.12	-1,360.72	0.65
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	3,000,000.000	Local	99.931339	2,997,940.17	99.972656	2,999,179.68	1,239.51	0.97
		Base	99.931339	2,997,940.17	99.972656	2,999,179.68	1,239.51	0.97
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.765915	1,995,318.29	98.316406	1,966,328.12	-28,990.17	0.64
		Base	99.765915	1,995,318.29	98.316406	1,966,328.12	-28,990.17	0.64
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.766346	1,995,326.91	99.554688	1,991,093.76	-4,233.15	0.65
		Base	99.766346	1,995,326.91	99.554688	1,991,093.76	-4,233.15	0.65
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.547706	1,990,954.12	98.203125	1,964,062.50	-26,891.62	0.64
		Base	99.547706	1,990,954.12	98.203125	1,964,062.50	-26,891.62	0.64
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	3,000,000.000	Local	99.990837	2,999,725.10	99.960938	2,998,828.14	-896.96	0.97
		Base	99.990837	2,999,725.10	99.960938	2,998,828.14	-896.96	0.97
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.696298	1,993,925.96	99.500000	1,990,000.00	-3,925.96	0.65
		Base	99.696298	1,993,925.96	99.500000	1,990,000.00	-3,925.96	0.65
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	3,000,000.000	Local	99.998083	2,999,942.48	99.949219	2,998,476.57	-1,465.91	0.97
		Base	99.998083	2,999,942.48	99.949219	2,998,476.57	-1,465.91	0.97
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.606382	1,992,127.64	98.093750	1,961,875.00	-30,252.64	0.64
		Base	99.606382	1,992,127.64	98.093750	1,961,875.00	-30,252.64	0.64
91282CBK6	US TREASURY FRN 01/23 VAR				0.079002	31 Jan 2023		
	2,000,000.000	Local	99.990279	1,999,805.57	100.007898	2,000,157.96	352.39	0.65
		Base	99.990279	1,999,805.57	100.007898	2,000,157.96	352.39	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	2,000,000.000	Local	99.733428	1,994,668.56	99.453125	1,989,062.50	-5,606.06	0.65
		Base	99.733428	1,994,668.56	99.453125	1,989,062.50	-5,606.06	0.65
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	3,000,000.000	Local	100.019545	3,000,586.35	99.957031	2,998,710.93	-1,875.42	0.97
		Base	100.019545	3,000,586.35	99.957031	2,998,710.93	-1,875.42	0.97
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.599152	1,991,983.04	98.646600	1,972,932.00	-19,051.04	0.64
		Base	99.599152	1,991,983.04	98.646600	1,972,932.00	-19,051.04	0.64
US DOLLAR Total								
	209,572,108.730	Local		210,329,895.38		210,472,677.30	142,781.92	68.41
Original Face:	97,350,773.000	Base		210,329,895.38		210,472,677.30	142,781.92	68.41
FIXED INCOME Total								
	209,572,108.730	Base		210,329,895.38		210,472,677.30	142,781.92	68.41
Original Face:	97,350,773.000							

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		306,752,929.520	Base		307,556,383.42		307,677,605.67	121,222.25	100.00
	Original Face:	97,350,773.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-166,834.460	1.000000	-166,834.46	1.000000	-166,834.46	0.00	0.01
		Base		1.000000	-166,834.46	1.000000	-166,834.46	0.00	0.01
US DOLLAR Total									
			-166,834.460		-166,834.46		-166,834.46	0.00	0.01
		Base			-166,834.46		-166,834.46	0.00	0.01
CASH Total									
			-166,834.460	Base	-166,834.46		-166,834.46	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.050370	31 Dec 2030		
			10,679,247.580	100.060015	10,685,656.69	100.060000	10,685,655.13	-1.56	0.43
		Base		100.060015	10,685,656.69	100.060000	10,685,655.13	-1.56	0.43
US DOLLAR Total									
			10,679,247.580		10,685,656.69		10,685,655.13	-1.56	0.43
		Base			10,685,656.69		10,685,655.13	-1.56	0.43
CASH EQUIVALENT Total									
			10,679,247.580	Base	10,685,656.69		10,685,655.13	-1.56	0.43
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			49,506.000	20.857952	1,032,593.79	47.890000	2,370,842.34	1,338,248.55	0.10
		Base		20.857952	1,032,593.79	47.890000	2,370,842.34	1,338,248.55	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	50,425.000	19.442744	980,400.38	26.560000	1,339,288.00	358,887.62	0.05
		Base		19.442744	980,400.38	26.560000	1,339,288.00	358,887.62	0.05
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	540,203.000	34.162741	18,454,815.25	27.890000	15,066,261.67	-3,388,553.58	0.60
		Base		34.162741	18,454,815.25	27.890000	15,066,261.67	-3,388,553.58	0.60
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	134,456.000	32.370675	4,352,431.53	119.780000	16,105,139.68	11,752,708.15	0.65
		Base		32.370675	4,352,431.53	119.780000	16,105,139.68	11,752,708.15	0.65
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	133,815.000	42.617156	5,702,814.67	107.740000	14,417,228.10	8,714,413.43	0.58
		Base		42.617156	5,702,814.67	107.740000	14,417,228.10	8,714,413.43	0.58
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,428.000	369.233664	1,265,733.00	324.550000	1,112,557.40	-153,175.60	0.04
		Base		369.233664	1,265,733.00	324.550000	1,112,557.40	-153,175.60	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	58,594.000	38.851457	2,276,462.25	95.610000	5,602,172.34	3,325,710.09	0.22
		Base		38.851457	2,276,462.25	95.610000	5,602,172.34	3,325,710.09	0.22
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	36,390.000	58.340672	2,123,017.06	459.670000	16,727,391.30	14,604,374.24	0.67
		Base		58.340672	2,123,017.06	459.670000	16,727,391.30	14,604,374.24	0.67
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	5,142.000	156.936157	806,965.72	160.350000	824,519.70	17,553.98	0.03
		Base		156.936157	806,965.72	160.350000	824,519.70	17,553.98	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	91,153.000	23.356738	2,129,036.71	84.510000	7,703,340.03	5,574,303.32	0.31
		Base		23.356738	2,129,036.71	84.510000	7,703,340.03	5,574,303.32	0.31
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,204.000	34.022915	789,467.72	122.070000	2,832,512.28	2,043,044.56	0.11
		Base		34.022915	789,467.72	122.070000	2,832,512.28	2,043,044.56	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,750.000	85.052640	1,424,631.72	255.620000	4,281,635.00	2,857,003.28	0.17
		Base		85.052640	1,424,631.72	255.620000	4,281,635.00	2,857,003.28	0.17
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	12,337.000	47.819830	589,953.24	94.500000	1,165,846.50	575,893.26	0.05
		Base		47.819830	589,953.24	94.500000	1,165,846.50	575,893.26	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,375.000	63.741333	597,575.00	65.020000	609,562.50	11,987.50	0.02
		Base		63.741333	597,575.00	65.020000	609,562.50	11,987.50	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,072.000	82.615474	666,872.11	157.210000	1,268,999.12	602,127.01	0.05
		Base		82.615474	666,872.11	157.210000	1,268,999.12	602,127.01	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,386.000	125.735792	1,180,156.14	159.690000	1,498,850.34	318,694.20	0.06
		Base		125.735792	1,180,156.14	159.690000	1,498,850.34	318,694.20	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	16,584.000	108.867751	1,805,462.79	152.750000	2,533,206.00	727,743.21	0.10
		Base		108.867751	1,805,462.79	152.750000	2,533,206.00	727,743.21	0.10
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,438.000	156.589910	851,535.93	567.110000	3,083,944.18	2,232,408.25	0.12
		Base		156.589910	851,535.93	567.110000	3,083,944.18	2,232,408.25	0.12
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	18,935.000	41.377622	783,485.28	46.160000	874,039.60	90,554.32	0.04
		Base		41.377622	783,485.28	46.160000	874,039.60	90,554.32	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	23,055.000	43.088654	993,408.91	106.600000	2,457,663.00	1,464,254.09	0.10
		Base		43.088654	993,408.91	106.600000	2,457,663.00	1,464,254.09	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	22,009.000	401.088794	8,827,563.26	2,036.860000	44,829,251.74	36,001,688.48	1.80
		Base		401.088794	8,827,563.26	2,036.860000	44,829,251.74	36,001,688.48	1.80

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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	22,806.000	393.719351	8,979,163.53	2,021.910000	46,111,679.46	37,132,515.93	1.85
		Base		393.719351	8,979,163.53	2,021.910000	46,111,679.46	37,132,515.93	1.85
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	141,098.000	20.093281	2,835,121.80	43.600000	6,151,872.80	3,316,751.00	0.25
		Base		20.093281	2,835,121.80	43.600000	6,151,872.80	3,316,751.00	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	32,320.000	398.798089	12,889,154.24	3,092.930000	99,963,497.60	87,074,343.36	4.01
		Base		398.798089	12,889,154.24	3,092.930000	99,963,497.60	87,074,343.36	4.01
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	18,734.000	43.021120	805,957.67	70.270000	1,316,438.18	510,480.51	0.05
		Base		43.021120	805,957.67	70.270000	1,316,438.18	510,480.51	0.05
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	46,362.000	20.514150	951,077.00	20.940000	970,820.28	19,743.28	0.04
		Base		20.514150	951,077.00	20.940000	970,820.28	19,743.28	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	37,626.000	42.286700	1,591,079.39	74.850000	2,816,306.10	1,225,226.71	0.11
		Base		42.286700	1,591,079.39	74.850000	2,816,306.10	1,225,226.71	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	49,425.000	47.722283	2,358,673.86	135.260000	6,685,225.50	4,326,551.64	0.27
		Base		47.722283	2,358,673.86	135.260000	6,685,225.50	4,326,551.64	0.27
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	65,321.000	102.186918	6,674,951.70	43.950000	2,870,857.95	-3,804,093.75	0.12
		Base		102.186918	6,674,951.70	43.950000	2,870,857.95	-3,804,093.75	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	33,679.000	71.623364	2,412,203.28	216.130000	7,279,042.27	4,866,838.99	0.29
		Base		71.623364	2,412,203.28	216.130000	7,279,042.27	4,866,838.99	0.29
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	13,745.000	73.018407	1,003,638.01	141.880000	1,950,140.60	946,502.59	0.08
		Base		73.018407	1,003,638.01	141.880000	1,950,140.60	946,502.59	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	11,144.000	31.577498	351,899.64	101.220000	1,127,995.68	776,096.04	0.05
		Base		31.577498	351,899.64	101.220000	1,127,995.68	776,096.04	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	8,949.000	43.508608	389,358.53	221.240000	1,979,876.76	1,590,518.23	0.08
		Base		43.508608	389,358.53	221.240000	1,979,876.76	1,590,518.23	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	17,448.000	50.053181	873,327.91	117.970000	2,058,340.56	1,185,012.65	0.08
		Base		50.053181	873,327.91	117.970000	2,058,340.56	1,185,012.65	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	44,142.000	73.406487	3,240,309.16	224.920000	9,928,418.64	6,688,109.48	0.40
		Base		73.406487	3,240,309.16	224.920000	9,928,418.64	6,688,109.48	0.40
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	22,668.000	27.974307	634,121.58	125.680000	2,848,914.24	2,214,792.66	0.11
		Base		27.974307	634,121.58	125.680000	2,848,914.24	2,214,792.66	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	28,034.000	52.244256	1,464,615.46	155.820000	4,368,257.88	2,903,642.42	0.18
		Base		52.244256	1,464,615.46	155.820000	4,368,257.88	2,903,642.42	0.18
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	6,513.000	134.455804	875,710.65	340.990000	2,220,867.87	1,345,157.22	0.09
		Base		134.455804	875,710.65	340.990000	2,220,867.87	1,345,157.22	0.09
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	18,854.000	72.711512	1,370,902.84	303.190000	5,716,344.26	4,345,441.42	0.23
		Base		72.711512	1,370,902.84	303.190000	5,716,344.26	4,345,441.42	0.23
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	28,625.000	62.998495	1,803,331.91	19.730000	564,771.25	-1,238,560.66	0.02
		Base		62.998495	1,803,331.91	19.730000	564,771.25	-1,238,560.66	0.02
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	1,211,552.000	10.393515	12,592,284.18	121.260000	146,912,795.52	134,320,511.34	5.89
		Base		10.393515	12,592,284.18	121.260000	146,912,795.52	134,320,511.34	5.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	69,216.000	22.162942	1,534,030.18	118.190000	8,180,639.04	6,646,608.86	0.33
		Base		22.162942	1,534,030.18	118.190000	8,180,639.04	6,646,608.86	0.33
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	42,172.000	25.491543	1,075,029.35	56.580000	2,386,091.76	1,311,062.41	0.10
		Base		25.491543	1,075,029.35	56.580000	2,386,091.76	1,311,062.41	0.10
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,128.000	287.859859	1,188,285.50	279.840000	1,155,179.52	-33,105.98	0.05
		Base		287.859859	1,188,285.50	279.840000	1,155,179.52	-33,105.98	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,495.000	64.135419	288,288.71	123.220000	553,873.90	265,585.19	0.02
		Base		64.135419	288,288.71	123.220000	553,873.90	265,585.19	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,544.000	97.637741	931,854.60	84.610000	807,517.84	-124,336.76	0.03
		Base		97.637741	931,854.60	84.610000	807,517.84	-124,336.76	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	16,674.000	50.907912	848,838.52	276.000000	4,602,024.00	3,753,185.48	0.18
		Base		50.907912	848,838.52	276.000000	4,602,024.00	3,753,185.48	0.18
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	32,523.000	47.538999	1,546,110.86	174.020000	5,659,652.46	4,113,541.60	0.23
		Base		47.538999	1,546,110.86	174.020000	5,659,652.46	4,113,541.60	0.23
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,756.000	256.557153	450,514.36	1,159.920000	2,036,819.52	1,586,305.16	0.08
		Base		256.557153	450,514.36	1,159.920000	2,036,819.52	1,586,305.16	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	10,580.000	137.029656	1,449,773.76	175.750000	1,859,435.00	409,661.24	0.07
		Base		137.029656	1,449,773.76	175.750000	1,859,435.00	409,661.24	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	6,330.000	54.178355	342,948.99	175.210000	1,109,079.30	766,130.31	0.04
		Base		54.178355	342,948.99	175.210000	1,109,079.30	766,130.31	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	51,997.000	41.087477	2,136,425.54	24.480000	1,272,886.56	-863,538.98	0.05
		Base		41.087477	2,136,425.54	24.480000	1,272,886.56	-863,538.98	0.05
058498106	BALL CORP COMMON STOCK								
		Local	24,803.000	19.184668	475,837.31	85.390000	2,117,928.17	1,642,090.86	0.08
		Base		19.184668	475,837.31	85.390000	2,117,928.17	1,642,090.86	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	577,088.000	23.777720	13,721,837.14	34.710000	20,030,724.48	6,308,887.34	0.80
		Base		23.777720	13,721,837.14	34.710000	20,030,724.48	6,308,887.34	0.80
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	61,826.000	35.617640	2,202,096.21	42.160000	2,606,584.16	404,487.95	0.10
		Base		35.617640	2,202,096.21	42.160000	2,606,584.16	404,487.95	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	38,705.000	35.134454	1,359,879.03	77.690000	3,006,991.45	1,647,112.42	0.12
		Base		35.134454	1,359,879.03	77.690000	3,006,991.45	1,647,112.42	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	21,979.000	138.826198	3,051,261.01	241.150000	5,300,235.85	2,248,974.84	0.21
		Base		138.826198	3,051,261.01	241.150000	5,300,235.85	2,248,974.84	0.21
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	10,676.000	68.859456	735,143.55	69.330000	740,167.08	5,023.53	0.03
		Base		68.859456	735,143.55	69.330000	740,167.08	5,023.53	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	147,562.000	95.657359	14,115,391.14	240.510000	35,490,136.62	21,374,745.48	1.42
		Base		95.657359	14,115,391.14	240.510000	35,490,136.62	21,374,745.48	1.42
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	17,474.000	35.080067	612,989.09	100.350000	1,753,515.90	1,140,526.81	0.07
		Base		35.080067	612,989.09	100.350000	1,753,515.90	1,140,526.81	0.07
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,633.000	454.073564	741,502.13	584.500000	954,488.50	212,986.37	0.04
		Base		454.073564	741,502.13	584.500000	954,488.50	212,986.37	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	11,661.000	105.071240	1,225,235.73	272.880000	3,182,053.68	1,956,817.95	0.13
		Base		105.071240	1,225,235.73	272.880000	3,182,053.68	1,956,817.95	0.13
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,754.000	300.659460	3,233,291.83	694.500000	7,468,653.00	4,235,361.17	0.30
		Base		300.659460	3,233,291.83	694.500000	7,468,653.00	4,235,361.17	0.30
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	40,236.000	82.315030	3,312,027.53	212.010000	8,530,434.36	5,218,406.83	0.34
		Base		82.315030	3,312,027.53	212.010000	8,530,434.36	5,218,406.83	0.34
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,106.000	417.324771	1,296,210.74	2,328.510000	7,232,352.06	5,936,141.32	0.29
		Base		417.324771	1,296,210.74	2,328.510000	7,232,352.06	5,936,141.32	0.29
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,534.000	34.690173	642,947.66	45.000000	834,030.00	191,082.34	0.03
		Base		34.690173	642,947.66	45.000000	834,030.00	191,082.34	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,734.000	93.609665	1,004,806.14	99.130000	1,064,061.42	59,255.28	0.04
		Base		93.609665	1,004,806.14	99.130000	1,064,061.42	59,255.28	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	108,542.000	19.618056	2,129,383.06	38.780000	4,209,258.76	2,079,875.70	0.17
		Base		19.618056	2,129,383.06	38.780000	4,209,258.76	2,079,875.70	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	171,356.000	46.291327	7,932,296.62	61.330000	10,509,263.48	2,576,966.86	0.42
		Base		46.291327	7,932,296.62	61.330000	10,509,263.48	2,576,966.86	0.42
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,762.000	115.795999	1,014,604.54	142.490000	1,248,497.38	233,892.84	0.05
		Base		115.795999	1,014,604.54	142.490000	1,248,497.38	233,892.84	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	30,664.000	190.424686	5,839,182.56	469.870000	14,408,093.68	8,568,911.12	0.58
		Base		190.424686	5,839,182.56	469.870000	14,408,093.68	8,568,911.12	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
	13,841.000	Local	26.896973	372,281.00	71.580000	990,738.78	618,457.78	0.04
		Base	26.896973	372,281.00	71.580000	990,738.78	618,457.78	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
	8,188.000	Local	85.373907	699,041.55	98.960000	810,284.48	111,242.93	0.03
		Base	85.373907	699,041.55	98.960000	810,284.48	111,242.93	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
	25,433.000	Local	26.412974	671,761.18	75.770000	1,927,058.41	1,255,297.23	0.08
		Base	26.412974	671,761.18	75.770000	1,927,058.41	1,255,297.23	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01							
	10,836.000	Local	121.309217	1,314,506.68	156.890000	1,700,060.04	385,553.36	0.07
		Base	121.309217	1,314,506.68	156.890000	1,700,060.04	385,553.36	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
	16,215.000	Local	27.596302	447,474.03	45.280000	734,215.20	286,741.17	0.03
		Base	27.596302	447,474.03	45.280000	734,215.20	286,741.17	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
	10,308.000	Local	54.591649	562,730.72	90.850000	936,481.80	373,751.08	0.04
		Base	54.591649	562,730.72	90.850000	936,481.80	373,751.08	0.04
125523100	CIGNA CORP COMMON STOCK USD.01							
	27,402.000	Local	74.230970	2,034,077.05	209.900000	5,751,679.80	3,717,602.75	0.23
		Base	74.230970	2,034,077.05	209.900000	5,751,679.80	3,717,602.75	0.23
12572Q105	CME GROUP INC COMMON STOCK USD.01							
	27,221.000	Local	100.546561	2,736,977.93	199.700000	5,436,033.70	2,699,055.77	0.22
		Base	100.546561	2,736,977.93	199.700000	5,436,033.70	2,699,055.77	0.22
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	21,702.000	Local	24.264384	526,585.66	54.110000	1,174,295.22	647,709.56	0.05
		Base	24.264384	526,585.66	54.110000	1,174,295.22	647,709.56	0.05
126408103	CSX CORP COMMON STOCK USD1.0							
	57,982.000	Local	16.831015	975,895.94	91.550000	5,308,252.10	4,332,356.16	0.21
		Base	16.831015	975,895.94	91.550000	5,308,252.10	4,332,356.16	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	99,191.000	47.076766	4,669,591.52	68.130000	6,757,882.83	2,088,291.31	0.27
		Base		47.076766	4,669,591.52	68.130000	6,757,882.83	2,088,291.31	0.27
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	30,205.000	17.213646	519,938.18	18.510000	559,094.55	39,156.37	0.02
		Base		17.213646	519,938.18	18.510000	559,094.55	39,156.37	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	21,165.000	40.652270	860,405.30	141.090000	2,986,169.85	2,125,764.55	0.12
		Base		40.652270	860,405.30	141.090000	2,986,169.85	2,125,764.55	0.12
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	15,347.000	39.347672	603,868.72	45.480000	697,981.56	94,112.84	0.03
		Base		39.347672	603,868.72	45.480000	697,981.56	94,112.84	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	34,662.000	57.301208	1,986,174.48	120.190000	4,166,025.78	2,179,851.30	0.17
		Base		57.301208	1,986,174.48	120.190000	4,166,025.78	2,179,851.30	0.17
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	22,236.000	43.268025	962,107.81	51.520000	1,145,598.72	183,490.91	0.05
		Base		43.268025	962,107.81	51.520000	1,145,598.72	183,490.91	0.05
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	12,437.000	27.848912	346,356.92	119.510000	1,486,345.87	1,139,988.95	0.06
		Base		27.848912	346,356.92	119.510000	1,486,345.87	1,139,988.95	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	56,359.000	29.804751	1,679,765.96	26.750000	1,507,603.25	-172,162.71	0.06
		Base		29.804751	1,679,765.96	26.750000	1,507,603.25	-172,162.71	0.06
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	61,754.000	10.893018	672,687.42	36.530000	2,255,873.62	1,583,186.20	0.09
		Base		10.893018	672,687.42	36.530000	2,255,873.62	1,583,186.20	0.09
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	12,469.000	84.289508	1,051,005.88	113.710000	1,417,849.99	366,844.11	0.06
		Base		84.289508	1,051,005.88	113.710000	1,417,849.99	366,844.11	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
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	41,218.000	Local	60.707997	2,502,262.24	215.880000	8,898,141.84	6,395,879.60	0.36
		Base	60.707997	2,502,262.24	215.880000	8,898,141.84	6,395,879.60	0.36
150870103	CELANESE CORP COMMON STOCK USD.0001							
	8,881.000	Local	85.418061	758,597.80	138.910000	1,233,659.71	475,061.91	0.05
		Base	85.418061	758,597.80	138.910000	1,233,659.71	475,061.91	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001							
	43,968.000	Local	50.834981	2,235,112.46	58.540000	2,573,886.72	338,774.26	0.10
		Base	50.834981	2,235,112.46	58.540000	2,573,886.72	338,774.26	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	41,287.000	Local	19.999486	825,718.78	19.440000	802,619.28	-23,099.50	0.03
		Base	19.999486	825,718.78	19.440000	802,619.28	-23,099.50	0.03
156782104	CERNER CORP COMMON STOCK USD.01							
	23,242.000	Local	35.227102	818,748.31	69.140000	1,606,951.88	788,203.57	0.06
		Base	35.227102	818,748.31	69.140000	1,606,951.88	788,203.57	0.06
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
	11,075.000	Local	285.394143	3,160,740.13	613.420000	6,793,626.50	3,632,886.37	0.27
		Base	285.394143	3,160,740.13	613.420000	6,793,626.50	3,632,886.37	0.27
166764100	CHEVRON CORP COMMON STOCK USD.75							
	146,030.000	Local	74.869754	10,933,230.23	100.000000	14,603,000.00	3,669,769.77	0.59
		Base	74.869754	10,933,230.23	100.000000	14,603,000.00	3,669,769.77	0.59
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	2,120.000	Local	414.820099	879,418.61	1,442.000000	3,057,040.00	2,177,621.39	0.12
		Base	414.820099	879,418.61	1,442.000000	3,057,040.00	2,177,621.39	0.12
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	18,834.000	Local	45.806334	862,716.49	78.750000	1,483,177.50	620,461.01	0.06
		Base	45.806334	862,716.49	78.750000	1,483,177.50	620,461.01	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	11,349.000	Local	42.691990	484,511.39	97.870000	1,110,726.63	626,215.24	0.04
		Base	42.691990	484,511.39	97.870000	1,110,726.63	626,215.24	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	320,355.000	Local	29.122581	9,329,564.56	44.870000	14,374,328.85	5,044,764.29	0.58
		Base	29.122581	9,329,564.56	44.870000	14,374,328.85	5,044,764.29	0.58
172908105	CINTAS CORP COMMON STOCK							
	6,662.000	Local	64.128793	427,226.02	324.340000	2,160,753.08	1,733,527.06	0.09
		Base	64.128793	427,226.02	324.340000	2,160,753.08	1,733,527.06	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01							
	157,799.000	Local	80.227481	12,659,816.24	65.880000	10,395,798.12	-2,264,018.12	0.42
		Base	80.227481	12,659,816.24	65.880000	10,395,798.12	-2,264,018.12	0.42
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	32,364.000	Local	20.295026	656,828.22	43.440000	1,405,892.16	749,063.94	0.06
		Base	20.295026	656,828.22	43.440000	1,405,892.16	749,063.94	0.06
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	9,335.000	Local	44.595233	416,296.50	133.580000	1,246,969.30	830,672.80	0.05
		Base	44.595233	416,296.50	133.580000	1,246,969.30	830,672.80	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	9,557.000	Local	69.348718	662,765.70	181.050000	1,730,294.85	1,067,529.15	0.07
		Base	69.348718	662,765.70	181.050000	1,730,294.85	1,067,529.15	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	293,157.000	Local	30.586909	8,966,766.37	48.990000	14,361,761.43	5,394,995.06	0.58
		Base	30.586909	8,966,766.37	48.990000	14,361,761.43	5,394,995.06	0.58
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	40,516.000	Local	26.834478	1,087,225.72	73.480000	2,977,115.68	1,889,889.96	0.12
		Base	26.834478	1,087,225.72	73.480000	2,977,115.68	1,889,889.96	0.12
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	65,023.000	Local	37.732082	2,453,453.16	75.200000	4,889,729.60	2,436,276.44	0.20
		Base	37.732082	2,453,453.16	75.200000	4,889,729.60	2,436,276.44	0.20
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	347,016.000	Local	15.505327	5,380,596.54	52.720000	18,294,683.52	12,914,086.98	0.73
		Base	15.505327	5,380,596.54	52.720000	18,294,683.52	12,914,086.98	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
200340107	COMERICA INC COMMON STOCK USD5.0							
	10,542.000	Local	44.990747	474,292.45	68.100000	717,910.20	243,617.75	0.03
		Base	44.990747	474,292.45	68.100000	717,910.20	243,617.75	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	37,020.000	Local	22.707523	840,632.49	33.930000	1,256,088.60	415,456.11	0.05
		Base	22.707523	840,632.49	33.930000	1,256,088.60	415,456.11	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	102,675.000	Local	47.018039	4,827,577.16	52.010000	5,340,126.75	512,549.59	0.21
		Base	47.018039	4,827,577.16	52.010000	5,340,126.75	512,549.59	0.21
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	25,919.000	Local	54.743888	1,418,906.84	65.650000	1,701,582.35	282,675.51	0.07
		Base	54.743888	1,418,906.84	65.650000	1,701,582.35	282,675.51	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	12,861.000	Local	54.338020	698,841.28	214.140000	2,754,054.54	2,055,213.26	0.11
		Base	54.338020	698,841.28	214.140000	2,754,054.54	2,055,213.26	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,719.000	Local	195.613824	727,487.81	386.130000	1,436,017.47	708,529.66	0.06
		Base	195.613824	727,487.81	386.130000	1,436,017.47	708,529.66	0.06
217204106	COPART INC COMMON STOCK							
	15,761.000	Local	58.993729	929,800.17	109.160000	1,720,470.76	790,670.59	0.07
		Base	58.993729	929,800.17	109.160000	1,720,470.76	790,670.59	0.07
219350105	CORNING INC COMMON STOCK USD.5							
	57,913.000	Local	22.434371	1,299,241.70	38.240000	2,214,593.12	915,351.42	0.09
		Base	22.434371	1,299,241.70	38.240000	2,214,593.12	915,351.42	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01							
	56,472.000	Local	21.922800	1,238,024.34	45.150000	2,549,710.80	1,311,686.46	0.10
		Base	21.922800	1,238,024.34	45.150000	2,549,710.80	1,311,686.46	0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	33,454.000	Local	82.507564	2,760,208.05	331.000000	11,073,274.00	8,313,065.95	0.44
		Base	82.507564	2,760,208.05	331.000000	11,073,274.00	8,313,065.95	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
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	32,732.000	76.711492	2,510,920.56	155.750000	5,098,009.00	2,587,088.44	0.20
		Base		76.711492	2,510,920.56	155.750000	5,098,009.00	2,587,088.44	0.20
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	11,224.000	61.112952	685,931.77	253.200000	2,841,916.80	2,155,985.03	0.11
		Base		61.112952	685,931.77	253.200000	2,841,916.80	2,155,985.03	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	25,142.000	28.981833	728,661.25	76.870000	1,932,665.54	1,204,004.29	0.08
		Base		28.981833	728,661.25	76.870000	1,932,665.54	1,204,004.29	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	14,666.000	58.262435	854,476.87	117.720000	1,726,481.52	872,004.65	0.07
		Base		58.262435	854,476.87	117.720000	1,726,481.52	872,004.65	0.07
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	19,286.000	52.954088	1,021,272.54	25.220000	486,392.92	-534,879.62	0.02
		Base		52.954088	1,021,272.54	25.220000	486,392.92	-534,879.62	0.02
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	47,970.000	44.598303	2,139,380.60	219.670000	10,537,569.90	8,398,189.30	0.42
		Base		44.598303	2,139,380.60	219.670000	10,537,569.90	8,398,189.30	0.42
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	9,868.000	38.238435	377,336.88	137.330000	1,355,172.44	977,835.56	0.05
		Base		38.238435	377,336.88	137.330000	1,355,172.44	977,835.56	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	5,604.000	38.621224	216,433.34	102.130000	572,336.52	355,903.18	0.02
		Base		38.621224	216,433.34	102.130000	572,336.52	355,903.18	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	23,771.000	59.575607	1,416,171.75	349.120000	8,298,931.52	6,882,759.77	0.33
		Base		59.575607	1,416,171.75	349.120000	8,298,931.52	6,882,759.77	0.33
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	48,340.000	24.572744	1,187,846.43	47.940000	2,317,419.60	1,129,573.17	0.09
		Base		24.572744	1,187,846.43	47.940000	2,317,419.60	1,129,573.17	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	16,565.000	45.721658	757,379.27	53.070000	879,104.55	121,725.28	0.04
		Base		45.721658	757,379.27	53.070000	879,104.55	121,725.28	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	44,886.000	34.196075	1,534,925.03	21.540000	966,844.44	-568,080.59	0.04
		Base		34.196075	1,534,925.03	21.540000	966,844.44	-568,080.59	0.04
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	7,280.000	405.340302	2,950,877.40	397.780000	2,895,838.40	-55,039.00	0.12
		Base		405.340302	2,950,877.40	397.780000	2,895,838.40	-55,039.00	0.12
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	11,971.000	104.848247	1,255,138.37	69.280000	829,350.88	-425,787.49	0.03
		Base		104.848247	1,255,138.37	69.280000	829,350.88	-425,787.49	0.03
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	21,247.000	106.544447	2,263,749.87	134.730000	2,862,608.31	598,858.44	0.11
		Base		106.544447	2,263,749.87	134.730000	2,862,608.31	598,858.44	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	183,853.000	54.480328	10,016,371.69	189.040000	34,755,571.12	24,739,199.43	1.39
		Base		54.480328	10,016,371.69	189.040000	34,755,571.12	24,739,199.43	1.39
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	23,229.000	22.797364	529,559.96	94.070000	2,185,152.03	1,655,592.07	0.09
		Base		22.797364	529,559.96	94.070000	2,185,152.03	1,655,592.07	0.09
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	12,155.000	19.712818	239,609.30	53.030000	644,579.65	404,970.35	0.03
		Base		19.712818	239,609.30	53.030000	644,579.65	404,970.35	0.03
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	22,355.000	22.397546	500,697.13	45.000000	1,005,975.00	505,277.87	0.04
		Base		22.397546	500,697.13	45.000000	1,005,975.00	505,277.87	0.04
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	18,758.000	56.385773	1,057,684.33	31.510000	591,064.58	-466,619.75	0.02
		Base		56.385773	1,057,684.33	31.510000	591,064.58	-466,619.75	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	18,572.000	Local	61.576304	1,143,595.11	188.990000	3,509,922.28	2,366,327.17	0.14
		Base	61.576304	1,143,595.11	188.990000	3,509,922.28	2,366,327.17	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	17,835.000	Local	51.897656	925,594.70	98.200000	1,751,397.00	825,802.30	0.07
		Base	51.897656	925,594.70	98.200000	1,751,397.00	825,802.30	0.07
25746U109	DOMINION ENERGY INC COMMON STOCK							
	61,862.000	Local	52.326206	3,237,003.74	68.320000	4,226,411.84	989,408.10	0.17
		Base	52.326206	3,237,003.74	68.320000	4,226,411.84	989,408.10	0.17
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,987.000	Local	376.733632	1,125,303.36	346.510000	1,035,025.37	-90,277.99	0.04
		Base	376.733632	1,125,303.36	346.510000	1,035,025.37	-90,277.99	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,927.000	Local	35.940232	392,718.91	123.260000	1,346,862.02	954,143.11	0.05
		Base	35.940232	392,718.91	123.260000	1,346,862.02	954,143.11	0.05
260557103	DOW INC COMMON STOCK USD.01							
	56,221.000	Local	35.952124	2,021,264.38	59.310000	3,334,467.51	1,313,203.13	0.13
		Base	35.952124	2,021,264.38	59.310000	3,334,467.51	1,313,203.13	0.13
264411505	DUKE REALTY CORP REIT USD.01							
	28,173.000	Local	28.942874	815,407.58	39.250000	1,105,790.25	290,382.67	0.04
		Base	28.942874	815,407.58	39.250000	1,105,790.25	290,382.67	0.04
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	55,778.000	Local	57.835449	3,225,945.69	85.590000	4,774,039.02	1,548,093.33	0.19
		Base	57.835449	3,225,945.69	85.590000	4,774,039.02	1,548,093.33	0.19
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	55,653.000	Local	52.629701	2,929,000.74	70.320000	3,913,518.96	984,518.22	0.16
		Base	52.629701	2,929,000.74	70.320000	3,913,518.96	984,518.22	0.16
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,242.000	Local	43.273513	1,914,506.77	64.560000	2,856,263.52	941,756.75	0.11
		Base	43.273513	1,914,506.77	64.560000	2,856,263.52	941,756.75	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
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,280.000	Local	36.442989	374,633.93	109.260000	1,123,192.80	748,558.87	0.05
		Base	36.442989	374,633.93	109.260000	1,123,192.80	748,558.87	0.05
278642103	EBAY INC COMMON STOCK USD.001							
	49,644.000	Local	13.345468	662,522.41	56.420000	2,800,914.48	2,138,392.07	0.11
		Base	13.345468	662,522.41	56.420000	2,800,914.48	2,138,392.07	0.11
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,838.000	Local	59.699784	1,124,624.53	209.360000	3,943,923.68	2,819,299.15	0.16
		Base	59.699784	1,124,624.53	209.360000	3,943,923.68	2,819,299.15	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,713.000	Local	41.976572	1,205,273.31	53.990000	1,550,214.87	344,941.56	0.06
		Base	41.976572	1,205,273.31	53.990000	1,550,214.87	344,941.56	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	47,276.000	Local	20.190790	954,539.77	83.100000	3,928,635.60	2,974,095.83	0.16
		Base	20.190790	954,539.77	83.100000	3,928,635.60	2,974,095.83	0.16
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	21,995.000	Local	41.972784	923,191.39	133.970000	2,946,670.15	2,023,478.76	0.12
		Base	41.972784	923,191.39	133.970000	2,946,670.15	2,023,478.76	0.12
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	45,315.000	Local	40.249756	1,823,917.70	85.900000	3,892,558.50	2,068,640.80	0.16
		Base	40.249756	1,823,917.70	85.900000	3,892,558.50	2,068,640.80	0.16
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	9,574.000	Local	200.428968	1,918,906.94	176.060000	1,685,598.44	-233,308.50	0.07
		Base	200.428968	1,918,906.94	176.060000	1,685,598.44	-233,308.50	0.07
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,172.000	Local	68.538163	1,039,861.01	86.810000	1,317,081.32	277,220.31	0.05
		Base	68.538163	1,039,861.01	86.810000	1,317,081.32	277,220.31	0.05
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,218.000	Local	110.803900	1,021,390.35	161.880000	1,492,209.84	470,819.49	0.06
		Base	110.803900	1,021,390.35	161.880000	1,492,209.84	470,819.49	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29444U700	EQUINIX INC REIT USD.001							
	6,762.000	Local	313.466192	2,119,658.39	648.340000	4,384,075.08	2,264,416.69	0.18
		Base	313.466192	2,119,658.39	648.340000	4,384,075.08	2,264,416.69	0.18
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	25,957.000	Local	46.910385	1,217,652.86	65.410000	1,697,847.37	480,194.51	0.07
		Base	46.910385	1,217,652.86	65.410000	1,697,847.37	480,194.51	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,944.000	Local	186.707334	923,081.06	254.790000	1,259,681.76	336,600.70	0.05
		Base	186.707334	923,081.06	254.790000	1,259,681.76	336,600.70	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	9,555.000	Local	121.743704	1,163,261.09	220.270000	2,104,679.85	941,418.76	0.08
		Base	121.743704	1,163,261.09	220.270000	2,104,679.85	941,418.76	0.08
30034W106	EVERGY INC COMMON STOCK							
	17,196.000	Local	54.315550	934,010.20	53.630000	922,221.48	-11,788.72	0.04
		Base	54.315550	934,010.20	53.630000	922,221.48	-11,788.72	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	25,980.000	Local	38.323637	995,648.08	79.480000	2,064,890.40	1,069,242.32	0.08
		Base	38.323637	995,648.08	79.480000	2,064,890.40	1,069,242.32	0.08
30161N101	EXELON CORP COMMON STOCK							
	73,983.000	Local	41.259193	3,052,478.84	38.600000	2,855,743.80	-196,735.04	0.11
		Base	41.259193	3,052,478.84	38.600000	2,855,743.80	-196,735.04	0.11
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,302.000	Local	70.497758	726,267.90	161.000000	1,658,622.00	932,354.10	0.07
		Base	70.497758	726,267.90	161.000000	1,658,622.00	932,354.10	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	12,827.000	Local	44.168407	566,548.16	91.840000	1,178,031.68	611,483.52	0.05
		Base	44.168407	566,548.16	91.840000	1,178,031.68	611,483.52	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	9,796.000	Local	87.646772	858,587.78	125.700000	1,231,357.20	372,769.42	0.05
		Base	87.646772	858,587.78	125.700000	1,231,357.20	372,769.42	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231G102	EXXON MOBIL CORP COMMON STOCK							
	320,490.000	Local	58.763094	18,832,983.99	54.370000	17,425,041.30	-1,407,942.69	0.70
		Base	58.763094	18,832,983.99	54.370000	17,425,041.30	-1,407,942.69	0.70
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
	9,936.000	Local	30.512732	303,174.51	53.400000	530,582.40	227,407.89	0.02
		Base	30.512732	303,174.51	53.400000	530,582.40	227,407.89	0.02
302491303	FMC CORP COMMON STOCK USD.1							
	9,841.000	Local	31.381767	308,827.97	101.690000	1,000,731.29	691,903.32	0.04
		Base	31.381767	308,827.97	101.690000	1,000,731.29	691,903.32	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	182,278.000	Local	77.419349	14,111,844.11	257.620000	46,958,458.36	32,846,614.25	1.88
		Base	77.419349	14,111,844.11	257.620000	46,958,458.36	32,846,614.25	1.88
311900104	FASTENAL CO COMMON STOCK USD.01							
	43,506.000	Local	16.694232	726,299.24	46.370000	2,017,373.22	1,291,073.98	0.08
		Base	16.694232	726,299.24	46.370000	2,017,373.22	1,291,073.98	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,223.000	Local	145.454532	759,709.02	101.170000	528,410.91	-231,298.11	0.02
		Base	145.454532	759,709.02	101.170000	528,410.91	-231,298.11	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	18,321.000	Local	86.021472	1,575,999.39	254.500000	4,662,694.50	3,086,695.11	0.19
		Base	86.021472	1,575,999.39	254.500000	4,662,694.50	3,086,695.11	0.19
315616102	F5 NETWORKS INC COMMON STOCK							
	4,679.000	Local	128.663680	602,017.36	189.980000	888,916.42	286,899.06	0.04
		Base	128.663680	602,017.36	189.980000	888,916.42	286,899.06	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	47,053.000	Local	85.818482	4,038,017.03	138.000000	6,493,314.00	2,455,296.97	0.26
		Base	85.818482	4,038,017.03	138.000000	6,493,314.00	2,455,296.97	0.26
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	54,061.000	Local	24.220316	1,309,374.49	34.690000	1,875,376.09	566,001.60	0.08
		Base	24.220316	1,309,374.49	34.690000	1,875,376.09	566,001.60	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,187.000	Local	88.800367	1,171,010.44	164.750000	2,172,558.25	1,001,547.81	0.09
		Base	88.800367	1,171,010.44	164.750000	2,172,558.25	1,001,547.81	0.09
337738108	FISERV INC COMMON STOCK USD.01							
	43,575.000	Local	46.555751	2,028,666.85	115.370000	5,027,247.75	2,998,580.90	0.20
		Base	46.555751	2,028,666.85	115.370000	5,027,247.75	2,998,580.90	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	41,118.000	Local	43.718215	1,797,605.55	33.140000	1,362,650.52	-434,955.03	0.05
		Base	43.718215	1,797,605.55	33.140000	1,362,650.52	-434,955.03	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	6,321.000	Local	211.539207	1,337,139.33	277.310000	1,752,876.51	415,737.18	0.07
		Base	211.539207	1,337,139.33	277.310000	1,752,876.51	415,737.18	0.07
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	9,874.000	Local	25.628767	253,058.45	37.000000	365,338.00	112,279.55	0.01
		Base	25.628767	253,058.45	37.000000	365,338.00	112,279.55	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	296,397.000	Local	11.999247	3,556,540.93	11.700000	3,467,844.90	-88,696.03	0.14
		Base	11.999247	3,556,540.93	11.700000	3,467,844.90	-88,696.03	0.14
34959E109	FORTINET INC COMMON STOCK USD.001							
	10,211.000	Local	82.144753	838,780.07	168.850000	1,724,127.35	885,347.28	0.07
		Base	82.144753	838,780.07	168.850000	1,724,127.35	885,347.28	0.07
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	25,557.000	Local	24.980783	638,433.86	65.820000	1,682,161.74	1,043,727.88	0.07
		Base	24.980783	638,433.86	65.820000	1,682,161.74	1,043,727.88	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
	10,533.000	Local	56.744677	597,691.68	83.140000	875,713.62	278,021.94	0.04
		Base	56.744677	597,691.68	83.140000	875,713.62	278,021.94	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	25,603.000	Local	40.600602	1,039,497.22	33.310000	852,835.93	-186,661.29	0.03
		Base	40.600602	1,039,497.22	33.310000	852,835.93	-186,661.29	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	11,731.000	Local	40.466065	474,707.41	31.930000	374,570.83	-100,136.58	0.02
		Base	40.466065	474,707.41	31.930000	374,570.83	-100,136.58	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	20,656.000	Local	25.365190	523,943.36	26.170000	540,567.52	16,624.16	0.02
		Base	25.365190	523,943.36	26.170000	540,567.52	16,624.16	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	110,179.000	Local	22.764815	2,508,204.58	33.910000	3,736,169.89	1,227,965.31	0.15
		Base	22.764815	2,508,204.58	33.910000	3,736,169.89	1,227,965.31	0.15
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	14,583.000	Local	53.544029	780,832.58	119.800000	1,747,043.40	966,210.82	0.07
		Base	53.544029	780,832.58	119.800000	1,747,043.40	966,210.82	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
	15,589.000	Local	26.223851	408,803.61	24.950000	388,945.55	-19,858.06	0.02
		Base	26.223851	408,803.61	24.950000	388,945.55	-19,858.06	0.02
366651107	GARTNER INC COMMON STOCK USD.0005							
	6,775.000	Local	110.469240	748,429.10	179.040000	1,212,996.00	464,566.90	0.05
		Base	110.469240	748,429.10	179.040000	1,212,996.00	464,566.90	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	17,635.000	Local	67.604413	1,192,203.82	163.470000	2,882,793.45	1,690,589.63	0.12
		Base	67.604413	1,192,203.82	163.470000	2,882,793.45	1,690,589.63	0.12
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	663,832.000	Local	29.362861	19,492,006.50	12.540000	8,324,453.28	-11,167,553.22	0.33
		Base	29.362861	19,492,006.50	12.540000	8,324,453.28	-11,167,553.22	0.33
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	46,333.000	Local	31.938767	1,479,818.89	55.010000	2,548,778.33	1,068,959.44	0.10
		Base	31.938767	1,479,818.89	55.010000	2,548,778.33	1,068,959.44	0.10
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	95,450.000	Local	34.896757	3,330,895.45	51.330000	4,899,448.50	1,568,553.05	0.20
		Base	34.896757	3,330,895.45	51.330000	4,899,448.50	1,568,553.05	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	10,939.000	45.272135	495,231.89	105.350000	1,152,423.65	657,191.76	0.05
		Base		45.272135	495,231.89	105.350000	1,152,423.65	657,191.76	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	95,008.000	25.187849	2,393,047.12	61.400000	5,833,491.20	3,440,444.08	0.23
		Base		25.187849	2,393,047.12	61.400000	5,833,491.20	3,440,444.08	0.23
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	22,697.000	109.252466	2,479,703.23	197.990000	4,493,779.03	2,014,075.80	0.18
		Base		109.252466	2,479,703.23	197.990000	4,493,779.03	2,014,075.80	0.18
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	7,299.000	24.473025	178,628.61	93.400000	681,726.60	503,097.99	0.03
		Base		24.473025	178,628.61	93.400000	681,726.60	503,097.99	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	26,069.000	129.912224	3,386,681.78	319.480000	8,328,524.12	4,941,842.34	0.33
		Base		129.912224	3,386,681.78	319.480000	8,328,524.12	4,941,842.34	0.33
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	3,417.000	113.864440	389,074.79	372.710000	1,273,550.07	884,475.28	0.05
		Base		113.864440	389,074.79	372.710000	1,273,550.07	884,475.28	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	20,001.000	75.508600	1,510,247.51	172.030000	3,440,772.03	1,930,524.52	0.14
		Base		75.508600	1,510,247.51	172.030000	3,440,772.03	1,930,524.52	0.14
40434L105	HP INC COMMON STOCK USD.01								
		Local	104,127.000	15.588651	1,623,199.49	28.970000	3,016,559.19	1,393,359.70	0.12
		Base		15.588651	1,623,199.49	28.970000	3,016,559.19	1,393,359.70	0.12
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	67,028.000	30.824318	2,066,092.37	21.830000	1,463,221.24	-602,871.13	0.06
		Base		30.824318	2,066,092.37	21.830000	1,463,221.24	-602,871.13	0.06
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	26,414.000	31.824629	840,615.74	17.690000	467,263.66	-373,352.08	0.02
		Base		31.824629	840,615.74	17.690000	467,263.66	-373,352.08	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	27,160.000	44.034804	1,195,985.27	50.690000	1,376,740.40	180,755.13	0.06
		Base		44.034804	1,195,985.27	50.690000	1,376,740.40	180,755.13	0.06
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	9,662.000	43.199351	417,392.13	93.710000	905,426.02	488,033.89	0.04
		Base		43.199351	417,392.13	93.710000	905,426.02	488,033.89	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	40,811.000	34.442281	1,405,623.91	29.090000	1,187,191.99	-218,431.92	0.05
		Base		34.442281	1,405,623.91	29.090000	1,187,191.99	-218,431.92	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	5,783.000	126.817707	733,386.80	148.440000	858,428.52	125,041.72	0.03
		Base		126.817707	733,386.80	148.440000	858,428.52	125,041.72	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	11,181.000	59.464020	664,867.21	145.650000	1,628,512.65	963,645.44	0.07
		Base		59.464020	664,867.21	145.650000	1,628,512.65	963,645.44	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	20,715.000	51.357546	1,063,871.56	65.530000	1,357,453.95	293,582.39	0.05
		Base		51.357546	1,063,871.56	65.530000	1,357,453.95	293,582.39	0.05
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	97,530.000	10.794024	1,052,741.17	14.560000	1,420,036.80	367,295.63	0.06
		Base		10.794024	1,052,741.17	14.560000	1,420,036.80	367,295.63	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	21,029.000	70.919199	1,491,359.83	123.680000	2,600,866.72	1,109,506.89	0.10
		Base		70.919199	1,491,359.83	123.680000	2,600,866.72	1,109,506.89	0.10
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	11,307.000	68.060909	769,564.70	37.880000	428,309.16	-341,255.54	0.02
		Base		68.060909	769,564.70	37.880000	428,309.16	-341,255.54	0.02
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	19,476.000	35.920359	699,584.91	72.090000	1,404,024.84	704,439.93	0.06
		Base		35.920359	699,584.91	72.090000	1,404,024.84	704,439.93	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	81,565.000	Local	55.603732	4,535,318.38	258.340000	21,071,502.10	16,536,183.72	0.84
		Base	55.603732	4,535,318.38	258.340000	21,071,502.10	16,536,183.72	0.84
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	53,201.000	Local	53.339431	2,837,711.07	202.350000	10,765,222.35	7,927,511.28	0.43
		Base	53.339431	2,837,711.07	202.350000	10,765,222.35	7,927,511.28	0.43
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,258.000	Local	14.826998	315,192.33	46.370000	985,733.46	670,541.13	0.04
		Base	14.826998	315,192.33	46.370000	985,733.46	670,541.13	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,526.000	Local	18.404379	985,112.81	16.590000	887,996.34	-97,116.47	0.04
		Base	18.404379	985,112.81	16.590000	887,996.34	-97,116.47	0.04
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	29,621.000	Local	33.444695	990,665.31	28.110000	832,646.31	-158,019.00	0.03
		Base	33.444695	990,665.31	28.110000	832,646.31	-158,019.00	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
	10,032.000	Local	66.935615	671,498.09	379.650000	3,808,648.80	3,137,150.71	0.15
		Base	66.935615	671,498.09	379.650000	3,808,648.80	3,137,150.71	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,330.000	Local	84.503545	534,907.44	146.870000	929,687.10	394,779.66	0.04
		Base	84.503545	534,907.44	146.870000	929,687.10	394,779.66	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	77,093.000	Local	10.304937	794,438.53	15.340000	1,182,606.62	388,168.09	0.05
		Base	10.304937	794,438.53	15.340000	1,182,606.62	388,168.09	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,070.000	Local	225.860094	693,390.49	175.910000	540,043.70	-153,346.79	0.02
		Base	225.860094	693,390.49	175.910000	540,043.70	-153,346.79	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,710.000	Local	232.219074	629,313.69	227.350000	616,118.50	-13,195.19	0.02
		Base	232.219074	629,313.69	227.350000	616,118.50	-13,195.19	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
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,740.000	Local	159.842113	917,493.73	195.170000	1,120,275.80	202,782.07	0.04
		Base	159.842113	917,493.73	195.170000	1,120,275.80	202,782.07	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,464.000	Local	128.124587	828,197.33	520.170000	3,362,378.88	2,534,181.55	0.13
		Base	128.124587	828,197.33	520.170000	3,362,378.88	2,534,181.55	0.13
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	21,844.000	Local	53.142829	1,160,851.96	202.180000	4,416,419.92	3,255,567.96	0.18
		Base	53.142829	1,160,851.96	202.180000	4,416,419.92	3,255,567.96	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,074.000	Local	189.914034	2,103,108.01	439.410000	4,866,026.34	2,762,918.33	0.19
		Base	189.914034	2,103,108.01	439.410000	4,866,026.34	2,762,918.33	0.19
45337C102	INCYTE CORP COMMON STOCK USD.001							
	14,117.000	Local	126.286998	1,782,793.55	78.660000	1,110,443.22	-672,350.33	0.04
		Base	126.286998	1,782,793.55	78.660000	1,110,443.22	-672,350.33	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,182.000	Local	17.971129	506,462.35	46.340000	1,305,953.88	799,491.53	0.05
		Base	17.971129	506,462.35	46.340000	1,305,953.88	799,491.53	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	310,578.000	Local	30.441591	9,454,488.55	60.780000	18,876,930.84	9,422,442.29	0.76
		Base	30.441591	9,454,488.55	60.780000	18,876,930.84	9,422,442.29	0.76
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	42,565.000	Local	33.704404	1,434,627.95	110.310000	4,695,345.15	3,260,717.20	0.19
		Base	33.704404	1,434,627.95	110.310000	4,695,345.15	3,260,717.20	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,531.000	Local	119.580612	8,075,398.33	118.930000	8,031,461.83	-43,936.50	0.32
		Base	119.580612	8,075,398.33	118.930000	8,031,461.83	-43,936.50	0.32
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	18,861.000	Local	105.693597	1,993,486.94	135.510000	2,555,854.11	562,367.17	0.10
		Base	105.693597	1,993,486.94	135.510000	2,555,854.11	562,367.17	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
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	29,795.000	34.857953	1,038,592.72	49.650000	1,479,321.75	440,729.03	0.06
		Base		34.857953	1,038,592.72	49.650000	1,479,321.75	440,729.03	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	29,569.000	17.805439	526,489.03	26.120000	772,342.28	245,853.25	0.03
		Base		17.805439	526,489.03	26.120000	772,342.28	245,853.25	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	19,927.000	69.563036	1,386,182.61	390.140000	7,774,319.78	6,388,137.17	0.31
		Base		69.563036	1,386,182.61	390.140000	7,774,319.78	6,388,137.17	0.31
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	8,913.000	173.724574	1,548,407.13	736.800000	6,567,098.40	5,018,691.27	0.26
		Base		173.724574	1,548,407.13	736.800000	6,567,098.40	5,018,691.27	0.26
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,548.000	109.194274	1,588,558.30	192.790000	2,804,708.92	1,216,150.62	0.11
		Base		109.194274	1,588,558.30	192.790000	2,804,708.92	1,216,150.62	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	21,844.000	30.792479	672,630.92	34.790000	759,952.76	87,321.84	0.03
		Base		30.792479	672,630.92	34.790000	759,952.76	87,321.84	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
		Local	61,700.000	321.970353	19,865,570.77	381.770000	23,555,209.00	3,689,638.23	0.94
		Base		321.970353	19,865,570.77	381.770000	23,555,209.00	3,689,638.23	0.94
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	231,103.000	45.812086	10,587,310.56	147.170000	34,011,428.51	23,424,117.95	1.36
		Base		45.812086	10,587,310.56	147.170000	34,011,428.51	23,424,117.95	1.36
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	9,837.000	77.505902	762,425.56	115.080000	1,132,041.96	369,616.40	0.05
		Base		77.505902	762,425.56	115.080000	1,132,041.96	369,616.40	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	199,792.000	67.077320	13,401,512.01	158.460000	31,659,040.32	18,257,528.31	1.27
		Base		67.077320	13,401,512.01	158.460000	31,659,040.32	18,257,528.31	1.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	24,997.000	Local	20.381321	509,471.89	23.280000	581,930.16	72,458.27	0.02
		Base	20.381321	509,471.89	23.280000	581,930.16	72,458.27	0.02
482480100	KLA CORP COMMON STOCK USD.001							
	11,707.000	Local	55.981690	655,377.64	311.230000	3,643,569.61	2,988,191.97	0.15
		Base	55.981690	655,377.64	311.230000	3,643,569.61	2,988,191.97	0.15
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	7,097.000	Local	113.101943	802,684.49	212.340000	1,506,976.98	704,292.49	0.06
		Base	113.101943	802,684.49	212.340000	1,506,976.98	704,292.49	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
	19,275.000	Local	47.078894	907,445.69	57.710000	1,112,360.25	204,914.56	0.04
		Base	47.078894	907,445.69	57.710000	1,112,360.25	204,914.56	0.04
493267108	KEYCORP COMMON STOCK USD1.0							
	74,041.000	Local	13.376130	990,382.03	20.140000	1,491,185.74	500,803.71	0.06
		Base	13.376130	990,382.03	20.140000	1,491,185.74	500,803.71	0.06
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	14,060.000	Local	61.050142	858,364.99	141.520000	1,989,771.20	1,131,406.21	0.08
		Base	61.050142	858,364.99	141.520000	1,989,771.20	1,131,406.21	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	25,784.000	Local	66.239956	1,707,931.03	128.330000	3,308,860.72	1,600,929.69	0.13
		Base	66.239956	1,707,931.03	128.330000	3,308,860.72	1,600,929.69	0.13
49446R109	KIMCO REALTY CORP REIT USD.01							
	32,775.000	Local	22.823155	748,028.91	18.330000	600,765.75	-147,263.16	0.02
		Base	22.823155	748,028.91	18.330000	600,765.75	-147,263.16	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	147,636.000	Local	33.733481	4,980,276.27	14.700000	2,170,249.20	-2,810,027.07	0.09
		Base	33.733481	4,980,276.27	14.700000	2,170,249.20	-2,810,027.07	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	49,120.000	Local	31.855248	1,564,729.78	36.380000	1,786,985.60	222,255.82	0.07
		Base	31.855248	1,564,729.78	36.380000	1,786,985.60	222,255.82	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	58,679.000	15.110103	886,645.74	32.210000	1,890,050.59	1,003,404.85	0.08
		Base		15.110103	886,645.74	32.210000	1,890,050.59	1,003,404.85	0.08
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	17,725.000	30.184631	535,022.58	54.660000	968,848.50	433,825.92	0.04
		Base		30.184631	535,022.58	54.660000	968,848.50	433,825.92	0.04
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	21,218.000	31.029811	658,390.52	39.390000	835,777.02	177,386.50	0.03
		Base		31.029811	658,390.52	39.390000	835,777.02	177,386.50	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	15,967.000	68.369185	1,091,650.77	181.910000	2,904,556.97	1,812,906.20	0.12
		Base		68.369185	1,091,650.77	181.910000	2,904,556.97	1,812,906.20	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	7,381.000	78.930532	582,586.26	239.910000	1,770,775.71	1,188,189.45	0.07
		Base		78.930532	582,586.26	239.910000	1,770,775.71	1,188,189.45	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	10,928.000	58.218228	636,208.80	567.190000	6,198,252.32	5,562,043.52	0.25
		Base		58.218228	636,208.80	567.190000	6,198,252.32	5,562,043.52	0.25
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	11,090.000	76.026085	843,129.28	79.770000	884,649.30	41,520.02	0.04
		Base		76.026085	843,129.28	79.770000	884,649.30	41,520.02	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	24,890.000	55.233433	1,374,760.15	62.600000	1,558,114.00	183,353.85	0.06
		Base		55.233433	1,374,760.15	62.600000	1,558,114.00	183,353.85	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	17,190.000	50.635543	870,424.98	285.860000	4,913,933.40	4,043,508.42	0.20
		Base		50.635543	870,424.98	285.860000	4,913,933.40	4,043,508.42	0.20
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	10,046.000	24.512959	246,257.19	43.270000	434,690.42	188,433.23	0.02
		Base		24.512959	246,257.19	43.270000	434,690.42	188,433.23	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,145.000	Local	84.669630	858,973.40	88.450000	897,325.25	38,351.85	0.04
		Base	84.669630	858,973.40	88.450000	897,325.25	38,351.85	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	20,858.000	Local	52.051214	1,085,684.22	82.970000	1,730,588.26	644,904.04	0.07
		Base	52.051214	1,085,684.22	82.970000	1,730,588.26	644,904.04	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	60,202.000	Local	64.382460	3,875,952.83	204.890000	12,334,787.78	8,458,834.95	0.49
		Base	64.382460	3,875,952.83	204.890000	12,334,787.78	8,458,834.95	0.49
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	13,776.000	Local	39.689340	546,760.35	56.870000	783,441.12	236,680.77	0.03
		Base	39.689340	546,760.35	56.870000	783,441.12	236,680.77	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,841.000	Local	70.082504	759,764.43	88.860000	963,331.26	203,566.83	0.04
		Base	70.082504	759,764.43	88.860000	963,331.26	203,566.83	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	18,664.000	Local	94.939963	1,771,959.47	330.250000	6,163,786.00	4,391,826.53	0.25
		Base	94.939963	1,771,959.47	330.250000	6,163,786.00	4,391,826.53	0.25
540424108	LOEWS CORP COMMON STOCK USD.01							
	17,713.000	Local	30.481047	539,910.78	47.810000	846,858.53	306,947.75	0.03
		Base	30.481047	539,910.78	47.810000	846,858.53	306,947.75	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	55,556.000	Local	29.456430	1,636,481.41	159.750000	8,875,071.00	7,238,589.59	0.36
		Base	29.456430	1,636,481.41	159.750000	8,875,071.00	7,238,589.59	0.36
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	74,890.000	Local	39.375737	2,948,848.95	12.290000	920,398.10	-2,028,450.85	0.04
		Base	39.375737	2,948,848.95	12.290000	920,398.10	-2,028,450.85	0.04
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	9,729.000	Local	100.906755	981,721.82	150.940000	1,468,495.26	486,773.44	0.06
		Base	100.906755	981,721.82	150.940000	1,468,495.26	486,773.44	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	31,078.000	31.650984	983,649.27	37.790000	1,174,437.62	190,788.35	0.05
		Base		31.650984	983,649.27	37.790000	1,174,437.62	190,788.35	0.05
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	6,290.000	159.019984	1,000,235.70	414.520000	2,607,330.80	1,607,095.10	0.10
		Base		159.019984	1,000,235.70	414.520000	2,607,330.80	1,607,095.10	0.10
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	59,900.000	16.991190	1,017,772.27	11.100000	664,890.00	-352,882.27	0.03
		Base		16.991190	1,017,772.27	11.100000	664,890.00	-352,882.27	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	69,816.000	32.426638	2,263,898.15	54.620000	3,813,349.92	1,549,451.77	0.15
		Base		32.426638	2,263,898.15	54.620000	3,813,349.92	1,549,451.77	0.15
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,877.000	328.279538	944,460.23	555.940000	1,599,439.38	654,979.15	0.06
		Base		328.279538	944,460.23	555.940000	1,599,439.38	654,979.15	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	38,489.000	43.142706	1,660,519.63	115.220000	4,434,702.58	2,774,182.95	0.18
		Base		43.142706	1,660,519.63	115.220000	4,434,702.58	2,774,182.95	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,156.000	41.571588	837,916.93	148.070000	2,984,498.92	2,146,581.99	0.12
		Base		41.571588	837,916.93	148.070000	2,984,498.92	2,146,581.99	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	4,722.000	140.964945	665,636.47	336.870000	1,590,700.14	925,063.67	0.06
		Base		140.964945	665,636.47	336.870000	1,590,700.14	925,063.67	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	19,830.000	20.968193	415,799.27	53.220000	1,055,352.60	639,553.33	0.04
		Base		20.968193	415,799.27	53.220000	1,055,352.60	639,553.33	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	66,690.000	44.200983	2,947,763.53	353.850000	23,598,256.50	20,650,492.97	0.95
		Base		44.200983	2,947,763.53	353.850000	23,598,256.50	20,650,492.97	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
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
	20,259.000	Local	55.822437	1,130,906.76	93.170000	1,887,531.03	756,624.27	0.08
		Base	55.822437	1,130,906.76	93.170000	1,887,531.03	756,624.27	0.08
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	18,851.000	Local	26.065710	491,364.69	84.280000	1,588,762.28	1,097,397.59	0.06
		Base	26.065710	491,364.69	84.280000	1,588,762.28	1,097,397.59	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	56,536.000	Local	59.012972	3,336,357.36	206.140000	11,654,331.04	8,317,973.68	0.47
		Base	59.012972	3,336,357.36	206.140000	11,654,331.04	8,317,973.68	0.47
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	12,165.000	Local	65.725846	799,554.92	169.520000	2,062,210.80	1,262,655.88	0.08
		Base	65.725846	799,554.92	169.520000	2,062,210.80	1,262,655.88	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	191,802.000	Local	48.120887	9,229,682.46	72.620000	13,928,661.24	4,698,978.78	0.56
		Base	48.120887	9,229,682.46	72.620000	13,928,661.24	4,698,978.78	0.56
59156R108	METLIFE INC COMMON STOCK USD.01							
	57,981.000	Local	36.093317	2,092,726.62	57.600000	3,339,705.60	1,246,978.98	0.13
		Base	36.093317	2,092,726.62	57.600000	3,339,705.60	1,246,978.98	0.13
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,807.000	Local	427.411832	772,333.18	1,116.050000	2,016,702.35	1,244,369.17	0.08
		Base	427.411832	772,333.18	1,116.050000	2,016,702.35	1,244,369.17	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	573,110.000	Local	43.427856	24,888,938.75	232.380000	133,179,301.80	108,290,363.05	5.34
		Base	43.427856	24,888,938.75	232.380000	133,179,301.80	108,290,363.05	5.34
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	19,733.000	Local	47.243494	932,255.87	152.630000	3,011,847.79	2,079,591.92	0.12
		Base	47.243494	932,255.87	152.630000	3,011,847.79	2,079,591.92	0.12
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	84,372.000	Local	21.587709	1,821,398.18	91.530000	7,722,569.16	5,901,170.98	0.31
		Base	21.587709	1,821,398.18	91.530000	7,722,569.16	5,901,170.98	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
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,672.000	Local	91.449455	793,049.67	134.730000	1,168,378.56	375,328.89	0.05
		Base	91.449455	793,049.67	134.730000	1,168,378.56	375,328.89	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,535.000	Local	83.135226	377,018.25	174.990000	793,579.65	416,561.40	0.03
		Base	83.135226	377,018.25	174.990000	793,579.65	416,561.40	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	14,266.000	Local	51.620304	736,415.25	44.450000	634,123.70	-102,291.55	0.03
		Base	51.620304	736,415.25	44.450000	634,123.70	-102,291.55	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	108,569.000	Local	19.894083	2,159,880.70	53.160000	5,771,528.04	3,611,647.34	0.23
		Base	19.894083	2,159,880.70	53.160000	5,771,528.04	3,611,647.34	0.23
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,212.000	Local	364.831395	1,171,838.44	374.520000	1,202,958.24	31,119.80	0.05
		Base	364.831395	1,171,838.44	374.520000	1,202,958.24	31,119.80	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	28,007.000	Local	30.065454	842,043.17	87.740000	2,457,334.18	1,615,291.01	0.10
		Base	30.065454	842,043.17	87.740000	2,457,334.18	1,615,291.01	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
	12,250.000	Local	46.409141	568,511.98	274.890000	3,367,402.50	2,798,890.52	0.13
		Base	46.409141	568,511.98	274.890000	3,367,402.50	2,798,890.52	0.13
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	108,311.000	Local	35.330699	3,826,703.30	76.870000	8,325,866.57	4,499,163.27	0.33
		Base	35.330699	3,826,703.30	76.870000	8,325,866.57	4,499,163.27	0.33
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,152.000	Local	46.699015	1,221,272.65	29.400000	768,868.80	-452,403.85	0.03
		Base	46.699015	1,221,272.65	29.400000	768,868.80	-452,403.85	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,857.000	Local	82.291591	1,058,022.99	175.480000	2,256,146.36	1,198,123.37	0.09
		Base	82.291591	1,058,022.99	175.480000	2,256,146.36	1,198,123.37	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	18,507.000	Local	24.739188	457,848.15	36.510000	675,690.57	217,842.42	0.03
		Base	24.739188	457,848.15	36.510000	675,690.57	217,842.42	0.03
62944T105	NVR INC COMMON STOCK USD.01							
	265.000	Local	3,619.243057	959,099.41	4,500.840000	1,192,722.60	233,623.19	0.05
		Base	3,619.243057	959,099.41	4,500.840000	1,192,722.60	233,623.19	0.05
62955J103	NOV INC COMMON STOCK USD.01							
	29,446.000	Local	44.037652	1,296,732.71	15.100000	444,634.60	-852,098.11	0.02
		Base	44.037652	1,296,732.71	15.100000	444,634.60	-852,098.11	0.02
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,706.000	Local	37.576831	327,143.89	138.290000	1,203,952.74	876,808.85	0.05
		Base	37.576831	327,143.89	138.290000	1,203,952.74	876,808.85	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	16,936.000	Local	36.191513	612,939.46	62.600000	1,060,193.60	447,254.14	0.04
		Base	36.191513	612,939.46	62.600000	1,060,193.60	447,254.14	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
	33,498.000	Local	66.978394	2,243,642.23	538.850000	18,050,397.30	15,806,755.07	0.72
		Base	66.978394	2,243,642.23	538.850000	18,050,397.30	15,806,755.07	0.72
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	28,652.000	Local	32.908553	942,895.85	23.170000	663,866.84	-279,029.01	0.03
		Base	32.908553	942,895.85	23.170000	663,866.84	-279,029.01	0.03
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	60,890.000	Local	36.637599	2,230,863.39	54.380000	3,311,198.20	1,080,334.81	0.13
		Base	36.637599	2,230,863.39	54.380000	3,311,198.20	1,080,334.81	0.13
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	29,635.000	Local	12.044851	356,949.17	23.450000	694,940.75	337,991.58	0.03
		Base	12.044851	356,949.17	23.450000	694,940.75	337,991.58	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK							
	9,228.000	Local	12.874669	118,807.45	22.920000	211,505.76	92,698.31	0.01
		Base	12.874669	118,807.45	22.920000	211,505.76	92,698.31	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
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	148,425.000	Local	18.920232	2,808,235.49	73.480000	10,906,269.00	8,098,033.51	0.44
		Base	18.920232	2,808,235.49	73.480000	10,906,269.00	8,098,033.51	0.44
654106103	NIKE INC CL B COMMON STOCK							
	95,133.000	Local	21.210188	2,017,788.78	134.780000	12,822,025.74	10,804,236.96	0.51
		Base	21.210188	2,017,788.78	134.780000	12,822,025.74	10,804,236.96	0.51
65473P105	NISOURCE INC COMMON STOCK USD.01							
	29,053.000	Local	12.564875	365,047.30	21.600000	627,544.80	262,497.50	0.03
		Base	12.564875	365,047.30	21.600000	627,544.80	262,497.50	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	19,271.000	Local	49.578986	955,436.64	252.060000	4,857,448.26	3,902,011.62	0.19
		Base	49.578986	955,436.64	252.060000	4,857,448.26	3,902,011.62	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	15,785.000	Local	61.407159	969,312.00	95.130000	1,501,627.05	532,315.05	0.06
		Base	61.407159	969,312.00	95.130000	1,501,627.05	532,315.05	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	11,750.000	Local	72.456216	851,360.54	291.660000	3,427,005.00	2,575,644.46	0.14
		Base	72.456216	851,360.54	291.660000	3,427,005.00	2,575,644.46	0.14
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	44,874.000	Local	27.463652	1,232,403.94	19.510000	875,491.74	-356,912.20	0.04
		Base	27.463652	1,232,403.94	19.510000	875,491.74	-356,912.20	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	22,881.000	Local	35.606920	814,721.93	59.820000	1,368,741.42	554,019.49	0.05
		Base	35.606920	814,721.93	59.820000	1,368,741.42	554,019.49	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	46,934.000	Local	56.579713	2,655,512.25	548.580000	25,747,053.72	23,091,541.47	1.03
		Base	56.579713	2,655,512.25	548.580000	25,747,053.72	23,091,541.47	1.03
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	5,496.000	Local	66.617549	366,130.05	447.330000	2,458,525.68	2,092,395.63	0.10
		Base	66.617549	366,130.05	447.330000	2,458,525.68	2,092,395.63	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
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	63,542.000	43.835391	2,785,388.42	26.610000	1,690,852.62	-1,094,535.80	0.07
		Base		43.835391	2,785,388.42	26.610000	1,690,852.62	-1,094,535.80	0.07
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	12.000000	110,112.00	64,690.80	0.00
		Base		4.950000	45,421.20	12.000000	110,112.00	64,690.80	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	7,291.000	124.919694	910,789.49	214.770000	1,565,888.07	655,098.58	0.06
		Base		124.919694	910,789.49	214.770000	1,565,888.07	655,098.58	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	16,278.000	44.188911	719,307.10	68.730000	1,118,786.94	399,479.84	0.04
		Base		44.188911	719,307.10	68.730000	1,118,786.94	399,479.84	0.04
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	33,685.000	38.859153	1,308,970.58	44.290000	1,491,908.65	182,938.07	0.06
		Base		38.859153	1,308,970.58	44.290000	1,491,908.65	182,938.07	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	143,770.000	23.692895	3,406,327.58	64.510000	9,274,602.70	5,868,275.12	0.37
		Base		23.692895	3,406,327.58	64.510000	9,274,602.70	5,868,275.12	0.37
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	30,863.000	34.316081	1,059,097.20	63.710000	1,966,281.73	907,184.53	0.08
		Base		34.316081	1,059,097.20	63.710000	1,966,281.73	907,184.53	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	32,137.000	82.156748	2,640,271.40	168.360000	5,410,585.32	2,770,313.92	0.22
		Base		82.156748	2,640,271.40	168.360000	5,410,585.32	2,770,313.92	0.22
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	17,906.000	41.228543	738,238.29	134.820000	2,414,086.92	1,675,848.63	0.10
		Base		41.228543	738,238.29	134.820000	2,414,086.92	1,675,848.63	0.10
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	58,283.000	26.725676	1,557,652.55	26.190000	1,526,431.77	-31,220.78	0.06
		Base		26.725676	1,557,652.55	26.190000	1,526,431.77	-31,220.78	0.06

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693656100	PVH CORP COMMON STOCK USD1.0							
	5,387.000	Local	115.769237	623,648.88	99.960000	538,484.52	-85,164.36	0.02
		Base	115.769237	623,648.88	99.960000	538,484.52	-85,164.36	0.02
693718108	PACCAR INC COMMON STOCK USD1.0							
	26,273.000	Local	33.558664	881,686.79	90.990000	2,390,580.27	1,508,893.48	0.10
		Base	33.558664	881,686.79	90.990000	2,390,580.27	1,508,893.48	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	7,192.000	Local	108.925677	783,393.47	132.020000	949,487.84	166,094.37	0.04
		Base	108.925677	783,393.47	132.020000	949,487.84	166,094.37	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,769.000	Local	59.576046	581,998.39	286.960000	2,803,312.24	2,221,313.85	0.11
		Base	59.576046	581,998.39	286.960000	2,803,312.24	2,221,313.85	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01							
	24,249.000	Local	36.515357	885,460.88	91.070000	2,208,356.43	1,322,895.55	0.09
		Base	36.515357	885,460.88	91.070000	2,208,356.43	1,322,895.55	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,716.000	Local	313.895422	1,166,435.39	374.240000	1,390,675.84	224,240.45	0.06
		Base	313.895422	1,166,435.39	374.240000	1,390,675.84	224,240.45	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	88,822.000	Local	29.106651	2,585,310.95	259.850000	23,080,396.70	20,495,085.75	0.92
		Base	29.106651	2,585,310.95	259.850000	23,080,396.70	20,495,085.75	0.92
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	32,220.000	Local	16.287505	524,783.41	17.940000	578,026.80	53,243.39	0.02
		Base	16.287505	524,783.41	17.940000	578,026.80	53,243.39	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	104,734.000	Local	59.555079	6,237,441.67	129.190000	13,530,585.46	7,293,143.79	0.54
		Base	59.555079	6,237,441.67	129.190000	13,530,585.46	7,293,143.79	0.54
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	8,488.000	Local	32.778782	278,226.30	126.090000	1,070,251.92	792,025.62	0.04
		Base	32.778782	278,226.30	126.090000	1,070,251.92	792,025.62	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
717081103	PFIZER INC COMMON STOCK USD.05							
	421,339.000	Local	27.311276	11,507,305.76	33.490000	14,110,643.11	2,603,337.35	0.57
		Base	27.311276	11,507,305.76	33.490000	14,110,643.11	2,603,337.35	0.57
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	118,044.000	Local	43.819860	5,172,671.61	84.020000	9,918,056.88	4,745,385.27	0.40
		Base	43.819860	5,172,671.61	84.020000	9,918,056.88	4,745,385.27	0.40
718546104	PHILLIPS 66 COMMON STOCK							
	33,129.000	Local	37.056411	1,227,641.85	83.050000	2,751,363.45	1,523,721.60	0.11
		Base	37.056411	1,227,641.85	83.050000	2,751,363.45	1,523,721.60	0.11
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,541.000	Local	46.799156	399,711.59	69.930000	597,272.13	197,560.54	0.02
		Base	46.799156	399,711.59	69.930000	597,272.13	197,560.54	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	15,336.000	Local	100.614925	1,543,030.49	148.570000	2,278,469.52	735,439.03	0.09
		Base	100.614925	1,543,030.49	148.570000	2,278,469.52	735,439.03	0.09
73278L105	POOL CORP COMMON STOCK USD.001							
	3,043.000	Local	340.948452	1,037,506.14	334.770000	1,018,705.11	-18,801.03	0.04
		Base	340.948452	1,037,506.14	334.770000	1,018,705.11	-18,801.03	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	17,185.000	Local	46.664954	801,937.24	162.140000	2,786,375.90	1,984,438.66	0.11
		Base	46.664954	801,937.24	162.140000	2,786,375.90	1,984,438.66	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	19,388.000	Local	33.382196	647,214.01	56.580000	1,096,973.04	449,759.03	0.04
		Base	33.382196	647,214.01	56.580000	1,096,973.04	449,759.03	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	187,979.000	Local	60.898412	11,447,622.68	123.530000	23,221,045.87	11,773,423.19	0.93
		Base	60.898412	11,447,622.68	123.530000	23,221,045.87	11,773,423.19	0.93
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	44,377.000	Local	23.346144	1,036,031.84	85.950000	3,814,203.15	2,778,171.31	0.15
		Base	23.346144	1,036,031.84	85.950000	3,814,203.15	2,778,171.31	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
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,090.000	55.376140	3,106,047.69	99.070000	5,556,836.30	2,450,788.61	0.22
		Base		55.376140	3,106,047.69	99.070000	5,556,836.30	2,450,788.61	0.22
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	30,017.000	50.977304	1,530,185.73	86.720000	2,603,074.24	1,072,888.51	0.10
		Base		50.977304	1,530,185.73	86.720000	2,603,074.24	1,072,888.51	0.10
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	38,354.000	31.722714	1,216,692.97	53.830000	2,064,595.82	847,902.85	0.08
		Base		31.722714	1,216,692.97	53.830000	2,064,595.82	847,902.85	0.08
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	11,529.000	111.016780	1,279,912.46	233.940000	2,697,094.26	1,417,181.80	0.11
		Base		111.016780	1,279,912.46	233.940000	2,697,094.26	1,417,181.80	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	20,326.000	20.176731	410,112.23	45.110000	916,905.86	506,793.63	0.04
		Base		20.176731	410,112.23	45.110000	916,905.86	506,793.63	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	8,654.000	81.666477	706,741.69	174.730000	1,512,113.42	805,371.73	0.06
		Base		81.666477	706,741.69	174.730000	1,512,113.42	805,371.73	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	85,797.000	46.816460	4,016,711.80	136.190000	11,684,693.43	7,667,981.63	0.47
		Base		46.816460	4,016,711.80	136.190000	11,684,693.43	7,667,981.63	0.47
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	10,527.000	25.144296	264,694.00	83.850000	882,688.95	617,994.95	0.04
		Base		25.144296	264,694.00	83.850000	882,688.95	617,994.95	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	10,213.000	50.657810	517,368.21	115.590000	1,180,520.67	663,152.46	0.05
		Base		50.657810	517,368.21	115.590000	1,180,520.67	663,152.46	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	3,655.000	95.645291	349,583.54	117.080000	427,927.40	78,343.86	0.02
		Base		95.645291	349,583.54	117.080000	427,927.40	78,343.86	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
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	9,250.000	Local	77.835917	719,982.23	116.740000	1,079,845.00	359,862.77	0.04
		Base	77.835917	719,982.23	116.740000	1,079,845.00	359,862.77	0.04
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	115,174.000	Local	33.303684	3,835,718.49	71.990000	8,291,376.26	4,455,657.77	0.33
		Base	33.303684	3,835,718.49	71.990000	8,291,376.26	4,455,657.77	0.33
756109104	REALTY INCOME CORP REIT USD1.0							
	26,611.000	Local	54.640074	1,454,027.00	60.260000	1,603,578.86	149,551.86	0.06
		Base	54.640074	1,454,027.00	60.260000	1,603,578.86	149,551.86	0.06
758849103	REGENCY CENTERS CORP REIT USD.01							
	11,971.000	Local	66.458730	795,577.46	54.780000	655,771.38	-139,806.08	0.03
		Base	66.458730	795,577.46	54.780000	655,771.38	-139,806.08	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	7,957.000	Local	348.894374	2,776,152.53	450.570000	3,585,185.49	809,032.96	0.14
		Base	348.894374	2,776,152.53	450.570000	3,585,185.49	809,032.96	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	72,825.000	Local	12.685705	923,836.46	20.630000	1,502,379.75	578,543.29	0.06
		Base	12.685705	923,836.46	20.630000	1,502,379.75	578,543.29	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	15,945.000	Local	27.694166	441,583.48	89.090000	1,420,540.05	978,956.57	0.06
		Base	27.694166	441,583.48	89.090000	1,420,540.05	978,956.57	0.06
761152107	RESMED INC COMMON STOCK USD.004							
	10,990.000	Local	84.141695	924,717.23	192.780000	2,118,652.20	1,193,934.97	0.08
		Base	84.141695	924,717.23	192.780000	2,118,652.20	1,193,934.97	0.08
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	8,643.000	Local	30.866919	266,782.78	77.790000	672,338.97	405,556.19	0.03
		Base	30.866919	266,782.78	77.790000	672,338.97	405,556.19	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,809.000	Local	54.596488	480,940.46	243.280000	2,143,053.52	1,662,113.06	0.09
		Base	54.596488	480,940.46	243.280000	2,143,053.52	1,662,113.06	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
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	16,784.000	26.770407	449,314.51	33.170000	556,725.28	107,410.77	0.02
		Base		26.770407	449,314.51	33.170000	556,725.28	107,410.77	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,942.000	100.193610	795,737.65	377.620000	2,999,058.04	2,203,320.39	0.12
		Base		100.193610	795,737.65	377.620000	2,999,058.04	2,203,320.39	0.12
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	26,979.000	18.903818	510,006.11	116.640000	3,146,830.56	2,636,824.45	0.13
		Base		18.903818	510,006.11	116.640000	3,146,830.56	2,636,824.45	0.13
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	18,219.000	55.605590	1,013,078.24	329.360000	6,000,609.84	4,987,531.60	0.24
		Base		55.605590	1,013,078.24	329.360000	6,000,609.84	4,987,531.60	0.24
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	8,429.000	161.130662	1,358,170.35	255.130000	2,150,490.77	792,320.42	0.09
		Base		161.130662	1,358,170.35	255.130000	2,150,490.77	792,320.42	0.09
78440X804	SL GREEN REALTY CORP REIT USD.01								
		Local	5,684.000	126.829053	720,896.34	69.070000	392,593.88	-328,302.46	0.02
		Base		126.829053	720,896.34	69.070000	392,593.88	-328,302.46	0.02
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	26,749.000	280.289045	7,497,451.66	380.360000	10,174,249.64	2,676,797.98	0.41
		Base		280.289045	7,497,451.66	380.360000	10,174,249.64	2,676,797.98	0.41
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	3,929.000	260.618394	1,023,969.67	505.360000	1,985,559.44	961,589.77	0.08
		Base		260.618394	1,023,969.67	505.360000	1,985,559.44	961,589.77	0.08
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	69,386.000	71.222220	4,941,824.94	216.500000	15,022,069.00	10,080,244.06	0.60
		Base		71.222220	4,941,824.94	216.500000	15,022,069.00	10,080,244.06	0.60
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	10,823.000	54.559676	590,499.37	61.850000	669,402.55	78,903.18	0.03
		Base		54.559676	590,499.37	61.850000	669,402.55	78,903.18	0.03

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	105,490.000	Local	80.301994	8,471,057.30	27.910000	2,944,225.90	-5,526,831.40	0.12
		Base	80.301994	8,471,057.30	27.910000	2,944,225.90	-5,526,831.40	0.12
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	113,042.000	Local	26.337589	2,977,253.78	61.720000	6,976,952.24	3,999,698.46	0.28
		Base	26.337589	2,977,253.78	61.720000	6,976,952.24	3,999,698.46	0.28
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	11,763.000	Local	24.523043	288,464.56	41.900000	492,869.70	204,405.14	0.02
		Base	24.523043	288,464.56	41.900000	492,869.70	204,405.14	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	21,873.000	Local	67.780852	1,482,570.58	115.980000	2,536,830.54	1,054,259.96	0.10
		Base	67.780852	1,482,570.58	115.980000	2,536,830.54	1,054,259.96	0.10
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	14,780.000	Local	286.369889	4,232,546.96	533.460000	7,884,538.80	3,651,991.84	0.32
		Base	286.369889	4,232,546.96	533.460000	7,884,538.80	3,651,991.84	0.32
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	6,205.000	Local	111.988224	694,886.93	680.340000	4,221,509.70	3,526,622.77	0.17
		Base	111.988224	694,886.93	680.340000	4,221,509.70	3,526,622.77	0.17
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	24,871.000	Local	85.733760	2,132,284.34	112.920000	2,808,433.32	676,148.98	0.11
		Base	85.733760	2,132,284.34	112.920000	2,808,433.32	676,148.98	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	12,603.000	Local	92.889733	1,170,689.31	177.820000	2,241,065.46	1,070,376.15	0.09
		Base	92.889733	1,170,689.31	177.820000	2,241,065.46	1,070,376.15	0.09
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	10,274.000	Local	53.085827	545,403.79	59.370000	609,967.38	64,563.59	0.02
		Base	53.085827	545,403.79	59.370000	609,967.38	64,563.59	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
	8,660.000	Local	67.031382	580,491.77	112.000000	969,920.00	389,428.23	0.04
		Base	67.031382	580,491.77	112.000000	969,920.00	389,428.23	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
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	4,109.000	54.147328	222,491.37	203.110000	834,578.99	612,087.62	0.03
		Base		54.147328	222,491.37	203.110000	834,578.99	612,087.62	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	80,057.000	36.631479	2,932,606.33	56.720000	4,540,833.04	1,608,226.71	0.18
		Base		36.631479	2,932,606.33	56.720000	4,540,833.04	1,608,226.71	0.18
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	44,742.000	18.843593	843,100.05	58.130000	2,600,852.46	1,757,752.41	0.10
		Base		18.843593	843,100.05	58.130000	2,600,852.46	1,757,752.41	0.10
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	77.550000	77.55	27.55	0.00
		Base		50.000000	50.00	77.550000	77.55	27.55	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	12,145.000	64.188338	779,567.37	174.840000	2,123,431.80	1,343,864.43	0.09
		Base		64.188338	779,567.37	174.840000	2,123,431.80	1,343,864.43	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	88,980.000	18.584049	1,653,608.72	108.030000	9,612,509.40	7,958,900.68	0.39
		Base		18.584049	1,653,608.72	108.030000	9,612,509.40	7,958,900.68	0.39
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	26,739.000	55.534892	1,484,947.47	72.770000	1,945,797.03	460,849.56	0.08
		Base		55.534892	1,484,947.47	72.770000	1,945,797.03	460,849.56	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	24,790.000	71.152994	1,763,882.71	242.690000	6,016,285.10	4,252,402.39	0.24
		Base		71.152994	1,763,882.71	242.690000	6,016,285.10	4,252,402.39	0.24
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,574.000	77.423712	896,102.04	245.210000	2,838,060.54	1,941,958.50	0.11
		Base		77.423712	896,102.04	245.210000	2,838,060.54	1,941,958.50	0.11
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	41,179.000	31.210089	1,285,200.25	38.680000	1,592,803.72	307,603.47	0.06
		Base		31.210089	1,285,200.25	38.680000	1,592,803.72	307,603.47	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
871829107	SYSCO CORP COMMON STOCK USD1.0							
	38,600.000	Local	34.234249	1,321,442.01	79.630000	3,073,718.00	1,752,275.99	0.12
		Base	34.234249	1,321,442.01	79.630000	3,073,718.00	1,752,275.99	0.12
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	91,041.000	Local	11.917161	1,084,950.21	65.990000	6,007,795.59	4,922,845.38	0.24
		Base	11.917161	1,084,950.21	65.990000	6,007,795.59	4,922,845.38	0.24
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	44,239.000	Local	89.006380	3,937,553.23	119.970000	5,307,352.83	1,369,799.60	0.21
		Base	89.006380	3,937,553.23	119.970000	5,307,352.83	1,369,799.60	0.21
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	8,716.000	Local	109.357256	953,157.84	184.460000	1,607,753.36	654,595.52	0.06
		Base	109.357256	953,157.84	184.460000	1,607,753.36	654,595.52	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
	21,009.000	Local	32.081880	674,008.22	42.140000	885,319.26	211,311.04	0.04
		Base	32.081880	674,008.22	42.140000	885,319.26	211,311.04	0.04
87612E106	TARGET CORP COMMON STOCK USD.0833							
	37,957.000	Local	50.032292	1,899,075.70	183.440000	6,962,832.08	5,063,756.38	0.28
		Base	50.032292	1,899,075.70	183.440000	6,962,832.08	5,063,756.38	0.28
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	2,797.000	Local	317.439832	887,879.21	371.000000	1,037,687.00	149,807.79	0.04
		Base	317.439832	887,879.21	371.000000	1,037,687.00	149,807.79	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,530.000	Local	264.187561	932,582.09	398.120000	1,405,363.60	472,781.51	0.06
		Base	264.187561	932,582.09	398.120000	1,405,363.60	472,781.51	0.06
880770102	TERADYNE INC COMMON STOCK USD.125							
	12,587.000	Local	79.376508	999,112.11	128.610000	1,618,814.07	619,701.96	0.06
		Base	79.376508	999,112.11	128.610000	1,618,814.07	619,701.96	0.06
88160R101	TESLA INC COMMON STOCK USD.001							
	57,496.000	Local	672.285402	38,653,721.45	675.500000	38,838,548.00	184,826.55	1.56
		Base	672.285402	38,653,721.45	675.500000	38,838,548.00	184,826.55	1.56

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	69,633.000	41.107290	2,862,423.90	172.270000	11,995,676.91	9,133,253.01	0.48
		Base		41.107290	2,862,423.90	172.270000	11,995,676.91	9,133,253.01	0.48
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	17,341.000	32.148386	557,485.16	50.340000	872,945.94	315,460.78	0.03
		Base		32.148386	557,485.16	50.340000	872,945.94	315,460.78	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	30,030.000	80.714628	2,423,860.28	450.080000	13,515,902.40	11,092,042.12	0.54
		Base		80.714628	2,423,860.28	450.080000	13,515,902.40	11,092,042.12	0.54
88579Y101	3M CO COMMON STOCK USD.01								
		Local	43,736.000	79.999349	3,498,851.52	175.060000	7,656,424.16	4,157,572.64	0.31
		Base		79.999349	3,498,851.52	175.060000	7,656,424.16	4,157,572.64	0.31
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	8,828.000	73.467340	648,569.68	158.960000	1,403,298.88	754,729.20	0.06
		Base		73.467340	648,569.68	158.960000	1,403,298.88	754,729.20	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,128.000	299.519867	1,236,418.01	576.670000	2,380,493.76	1,144,075.75	0.10
		Base		299.519867	1,236,418.01	576.670000	2,380,493.76	1,144,075.75	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	19,207.000	49.027175	941,664.95	145.500000	2,794,618.50	1,852,953.55	0.11
		Base		49.027175	941,664.95	145.500000	2,794,618.50	1,852,953.55	0.11
896239100	TRIMBLE INC COMMON STOCK								
		Local	18,961.000	68.326107	1,295,531.32	74.140000	1,405,768.54	110,237.22	0.06
		Base		68.326107	1,295,531.32	74.140000	1,405,768.54	110,237.22	0.06
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	102,183.000	33.384039	3,411,281.28	56.960000	5,820,343.68	2,409,062.40	0.23
		Base		33.384039	3,411,281.28	56.960000	5,820,343.68	2,409,062.40	0.23
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	60,308.000	37.842814	2,282,224.43	77.060000	4,647,334.48	2,365,110.05	0.19
		Base		37.842814	2,282,224.43	77.060000	4,647,334.48	2,365,110.05	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
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,056.000	335.048923	1,023,909.51	463.420000	1,416,211.52	392,302.01	0.06
		Base		335.048923	1,023,909.51	463.420000	1,416,211.52	392,302.01	0.06
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	22,306.000	26.178720	583,942.52	67.670000	1,509,447.02	925,504.50	0.06
		Base		26.178720	583,942.52	67.670000	1,509,447.02	925,504.50	0.06
902653104	UDR INC REIT USD.01								
		Local	22,328.000	37.072449	827,753.64	41.170000	919,243.76	91,490.12	0.04
		Base		37.072449	827,753.64	41.170000	919,243.76	91,490.12	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	103,885.000	27.243412	2,830,181.83	50.000000	5,194,250.00	2,364,068.17	0.21
		Base		27.243412	2,830,181.83	50.000000	5,194,250.00	2,364,068.17	0.21
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	4,277.000	210.984671	902,381.44	322.330000	1,378,605.41	476,223.97	0.06
		Base		210.984671	902,381.44	322.330000	1,378,605.41	476,223.97	0.06
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	14,279.000	27.094358	386,880.34	21.890000	312,567.31	-74,313.03	0.01
		Base		27.094358	386,880.34	21.890000	312,567.31	-74,313.03	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	14,758.000	24.418619	360,369.98	18.200000	268,595.60	-91,774.38	0.01
		Base		24.418619	360,369.98	18.200000	268,595.60	-91,774.38	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	51,067.000	34.535573	1,763,628.13	205.960000	10,517,759.32	8,754,131.19	0.42
		Base		34.535573	1,763,628.13	205.960000	10,517,759.32	8,754,131.19	0.42
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,183.000	51.772777	1,148,475.51	52.680000	1,168,600.44	20,124.93	0.05
		Base		51.772777	1,148,475.51	52.680000	1,168,600.44	20,124.93	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	54,227.000	74.788319	4,055,546.20	157.830000	8,558,647.41	4,503,101.21	0.34
		Base		74.788319	4,055,546.20	157.830000	8,558,647.41	4,503,101.21	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
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,468.000	Local	114.697090	627,163.69	297.380000	1,626,073.84	998,910.15	0.07
		Base	114.697090	627,163.69	297.380000	1,626,073.84	998,910.15	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	71,937.000	Local	59.888114	4,308,171.28	332.220000	23,898,910.14	19,590,738.86	0.96
		Base	59.888114	4,308,171.28	332.220000	23,898,910.14	19,590,738.86	0.96
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	5,890.000	Local	113.817065	670,382.51	125.330000	738,193.70	67,811.19	0.03
		Base	113.817065	670,382.51	125.330000	738,193.70	67,811.19	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	15,440.000	Local	23.649617	365,150.09	26.480000	408,851.20	43,701.11	0.02
		Base	23.649617	365,150.09	26.480000	408,851.20	43,701.11	0.02
918204108	VF CORP COMMON STOCK							
	24,247.000	Local	28.116831	681,748.81	79.130000	1,918,665.11	1,236,916.30	0.08
		Base	28.116831	681,748.81	79.130000	1,918,665.11	1,236,916.30	0.08
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	30,913.000	Local	32.290872	998,207.74	76.980000	2,379,682.74	1,381,475.00	0.10
		Base	32.290872	998,207.74	76.980000	2,379,682.74	1,381,475.00	0.10
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
	6,923.000	Local	51.503448	356,558.37	175.270000	1,213,394.21	856,835.84	0.05
		Base	51.503448	356,558.37	175.270000	1,213,394.21	856,835.84	0.05
92276F100	VENTAS INC REIT USD.25							
	28,385.000	Local	44.479101	1,262,539.27	52.900000	1,501,566.50	239,027.23	0.06
		Base	44.479101	1,262,539.27	52.900000	1,501,566.50	239,027.23	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001							
	7,610.000	Local	61.754319	469,950.37	194.030000	1,476,568.30	1,006,617.93	0.06
		Base	61.754319	469,950.37	194.030000	1,476,568.30	1,006,617.93	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	313,646.000	Local	43.701444	13,706,782.96	55.300000	17,344,623.80	3,637,840.84	0.70
		Base	43.701444	13,706,782.96	55.300000	17,344,623.80	3,637,840.84	0.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	12,331.000	88.759449	1,094,492.77	163.850000	2,020,434.35	925,941.58	0.08
		Base		88.759449	1,094,492.77	163.850000	2,020,434.35	925,941.58	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	19,707.000	95.500592	1,882,030.16	212.550000	4,188,722.85	2,306,692.69	0.17
		Base		95.500592	1,882,030.16	212.550000	4,188,722.85	2,306,692.69	0.17
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001								
		Local	42,819.000	49.673490	2,126,969.17	64.490000	2,761,397.31	634,428.14	0.11
		Base		49.673490	2,126,969.17	64.490000	2,761,397.31	634,428.14	0.11
92556V106	VIATRIS INC COMMON STOCK								
		Local	130,476.000	15.096208	1,969,692.83	14.850000	1,937,568.60	-32,124.23	0.08
		Base		15.096208	1,969,692.83	14.850000	1,937,568.60	-32,124.23	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	128,481.000	36.474429	4,686,271.07	212.390000	27,288,079.59	22,601,808.52	1.09
		Base		36.474429	4,686,271.07	212.390000	27,288,079.59	22,601,808.52	1.09
928881101	VONTIER CORP COMMON STOCK USD.0001								
		Local	12,769.000	16.127428	205,931.13	31.400000	400,946.60	195,015.47	0.02
		Base		16.127428	205,931.13	31.400000	400,946.60	195,015.47	0.02
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	11,891.000	58.688947	697,870.27	42.940000	510,599.54	-187,270.73	0.02
		Base		58.688947	697,870.27	42.940000	510,599.54	-187,270.73	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	10,049.000	63.327794	636,381.00	166.990000	1,678,082.51	1,041,701.51	0.07
		Base		63.327794	636,381.00	166.990000	1,678,082.51	1,041,701.51	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	23,904.000	40.430968	966,461.85	80.640000	1,927,618.56	961,156.71	0.08
		Base		40.430968	966,461.85	80.640000	1,927,618.56	961,156.71	0.08
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	13,574.000	71.855905	975,372.06	72.430000	983,164.82	7,792.76	0.04
		Base		71.855905	975,372.06	72.430000	983,164.82	7,792.76	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
931142103	WALMART INC COMMON STOCK USD.1							
	105,140.000	Local	60.015111	6,309,988.79	129.920000	13,659,788.80	7,349,800.01	0.55
		Base	60.015111	6,309,988.79	129.920000	13,659,788.80	7,349,800.01	0.55
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	54,465.000	Local	41.464759	2,258,378.10	47.930000	2,610,507.45	352,129.35	0.10
		Base	41.464759	2,258,378.10	47.930000	2,610,507.45	352,129.35	0.10
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	29,463.000	Local	36.126556	1,064,396.71	110.890000	3,267,152.07	2,202,755.36	0.13
		Base	36.126556	1,064,396.71	110.890000	3,267,152.07	2,202,755.36	0.13
941848103	WATERS CORP COMMON STOCK USD.01							
	4,709.000	Local	62.074198	292,307.40	273.880000	1,289,700.92	997,393.52	0.05
		Base	62.074198	292,307.40	273.880000	1,289,700.92	997,393.52	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	313,418.000	Local	36.991702	11,593,865.35	36.170000	11,336,329.06	-257,536.29	0.45
		Base	36.991702	11,593,865.35	36.170000	11,336,329.06	-257,536.29	0.45
95040Q104	WELLTOWER INC REIT USD1.0							
	31,629.000	Local	57.622678	1,822,547.69	67.900000	2,147,609.10	325,061.41	0.09
		Base	57.622678	1,822,547.69	67.900000	2,147,609.10	325,061.41	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,601.000	Local	205.467313	1,150,822.42	280.650000	1,571,920.65	421,098.23	0.06
		Base	205.467313	1,150,822.42	280.650000	1,571,920.65	421,098.23	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,056.000	Local	41.284364	951,852.29	68.530000	1,580,027.68	628,175.39	0.06
		Base	41.284364	951,852.29	68.530000	1,580,027.68	628,175.39	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	31,155.000	Local	17.528040	546,086.10	23.220000	723,419.10	177,333.00	0.03
		Base	17.528040	546,086.10	23.220000	723,419.10	177,333.00	0.03
96145D105	WESTROCK CO COMMON STOCK							
	19,908.000	Local	43.326834	862,550.61	43.590000	867,789.72	5,239.11	0.03
		Base	43.326834	862,550.61	43.590000	867,789.72	5,239.11	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
962166104	WEYERHAEUSER CO REIT USD1.25							
	56,616.000	Local	27.562779	1,560,494.31	33.870000	1,917,583.92	357,089.61	0.08
		Base	27.562779	1,560,494.31	33.870000	1,917,583.92	357,089.61	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,743.000	Local	94.192134	446,753.29	190.080000	901,549.44	454,796.15	0.04
		Base	94.192134	446,753.29	190.080000	901,549.44	454,796.15	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	92,010.000	Local	27.954235	2,572,069.18	22.840000	2,101,508.40	-470,560.78	0.08
		Base	27.954235	2,572,069.18	22.840000	2,101,508.40	-470,560.78	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	65.280000	582,885.12	412,914.91	0.02
		Base	19.035750	169,970.21	65.280000	582,885.12	412,914.91	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	7,365.000	Local	87.699564	645,907.29	131.730000	970,191.45	324,284.16	0.04
		Base	87.699564	645,907.29	131.730000	970,191.45	324,284.16	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	39,839.000	Local	27.697888	1,103,456.17	58.590000	2,334,167.01	1,230,710.84	0.09
		Base	27.697888	1,103,456.17	58.590000	2,334,167.01	1,230,710.84	0.09
983919101	XILINX INC COMMON STOCK USD.01							
	18,577.000	Local	42.429064	788,204.72	130.300000	2,420,583.10	1,632,378.38	0.10
		Base	42.429064	788,204.72	130.300000	2,420,583.10	1,632,378.38	0.10
98419M100	XYLEM INC COMMON STOCK							
	13,662.000	Local	32.010833	437,332.00	99.560000	1,360,188.72	922,856.72	0.05
		Base	32.010833	437,332.00	99.560000	1,360,188.72	922,856.72	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	12,628.000	Local	35.426412	447,364.73	25.480000	321,761.44	-125,603.29	0.01
		Base	35.426412	447,364.73	25.480000	321,761.44	-125,603.29	0.01
988498101	YUM BRANDS INC COMMON STOCK							
	22,863.000	Local	26.380491	603,137.17	103.530000	2,367,006.39	1,763,869.22	0.09
		Base	26.380491	603,137.17	103.530000	2,367,006.39	1,763,869.22	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
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	4,040.000	Local	250.094265	1,010,380.83	499.430000	2,017,697.20	1,007,316.37	0.08
		Base	250.094265	1,010,380.83	499.430000	2,017,697.20	1,007,316.37	0.08
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	15,717.000	Local	74.919312	1,177,506.82	163.060000	2,562,814.02	1,385,307.20	0.10
		Base	74.919312	1,177,506.82	163.060000	2,562,814.02	1,385,307.20	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	12,432.000	Local	36.858168	458,220.74	53.170000	661,009.44	202,788.70	0.03
		Base	36.858168	458,220.74	53.170000	661,009.44	202,788.70	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01							
	36,009.000	Local	39.475533	1,421,474.46	155.240000	5,590,037.16	4,168,562.70	0.22
		Base	39.475533	1,421,474.46	155.240000	5,590,037.16	4,168,562.70	0.22
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,988.000	Local	35.035870	244,830.66	108.780000	760,154.64	515,323.98	0.03
		Base	35.035870	244,830.66	108.780000	760,154.64	515,323.98	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	118,968.000	Local	11.030151	1,312,235.05	10.940000	1,301,509.92	-10,725.13	0.05
		Base	11.030151	1,312,235.05	10.940000	1,301,509.92	-10,725.13	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
	17,325.000	Local	50.747908	879,207.50	227.710000	3,945,075.75	3,065,868.25	0.16
		Base	50.747908	879,207.50	227.710000	3,945,075.75	3,065,868.25	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	48,043.000	Local	77.213642	3,709,575.02	250.900000	12,053,988.70	8,344,413.68	0.48
		Base	77.213642	3,709,575.02	250.900000	12,053,988.70	8,344,413.68	0.48
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	30,217.000	Local	39.748147	1,201,069.76	130.190000	3,933,951.23	2,732,881.47	0.16
		Base	39.748147	1,201,069.76	130.190000	3,933,951.23	2,732,881.47	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	3,032.000	Local	251.063628	761,224.92	241.810000	733,167.92	-28,057.00	0.03
		Base	251.063628	761,224.92	241.810000	733,167.92	-28,057.00	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
	28,166.000	Local	49.140290	1,384,085.40	90.160000	2,539,446.56	1,155,361.16	0.10
		Base	49.140290	1,384,085.40	90.160000	2,539,446.56	1,155,361.16	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	28,557.000	Local	22.897166	653,874.37	22.420000	640,247.94	-13,626.43	0.03
		Base	22.897166	653,874.37	22.420000	640,247.94	-13,626.43	0.03
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	41,537.000	Local	36.744374	1,526,251.06	55.790000	2,317,349.23	791,098.17	0.09
		Base	36.744374	1,526,251.06	55.790000	2,317,349.23	791,098.17	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	39,776.000	Local	161.789709	6,435,347.48	244.270000	9,716,083.52	3,280,736.04	0.39
		Base	161.789709	6,435,347.48	244.270000	9,716,083.52	3,280,736.04	0.39
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	102,092.000	Local	76.588446	7,819,067.66	116.970000	11,941,701.24	4,122,633.58	0.48
		Base	76.588446	7,819,067.66	116.970000	11,941,701.24	4,122,633.58	0.48
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,455.000	Local	37.763025	772,442.68	149.840000	3,064,977.20	2,292,534.52	0.12
		Base	37.763025	772,442.68	149.840000	3,064,977.20	2,292,534.52	0.12
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	27,066.000	Local	36.778885	995,457.30	22.410000	606,549.06	-388,908.24	0.02
		Base	36.778885	995,457.30	22.410000	606,549.06	-388,908.24	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	23,929.000	Local	43.695477	1,045,589.07	29.560000	707,341.24	-338,247.83	0.03
		Base	43.695477	1,045,589.07	29.560000	707,341.24	-338,247.83	0.03
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
	16,952.000	Local	30.007265	508,683.16	73.230000	1,241,394.96	732,711.80	0.05
		Base	30.007265	508,683.16	73.230000	1,241,394.96	732,711.80	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,656.000	Local	27.784765	351,643.98	55.930000	707,850.08	356,206.10	0.03
		Base	27.784765	351,643.98	55.930000	707,850.08	356,206.10	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
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	6,464.000	149.597644	966,999.17	174.800000	1,129,907.20	162,908.03	0.05
		Base		149.597644	966,999.17	174.800000	1,129,907.20	162,908.03	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	18,197.000	33.316578	606,261.77	153.240000	2,788,508.28	2,182,246.51	0.11
		Base		33.316578	606,261.77	153.240000	2,788,508.28	2,182,246.51	0.11
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	9,771.000	130.842912	1,278,466.09	220.640000	2,155,873.44	877,407.35	0.09
		Base		130.842912	1,278,466.09	220.640000	2,155,873.44	877,407.35	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	10,348.000	112.457093	1,163,706.00	40.360000	417,645.28	-746,060.72	0.02
		Base		112.457093	1,163,706.00	40.360000	417,645.28	-746,060.72	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	34,226.000	80.283587	2,747,786.05	162.580000	5,564,463.08	2,816,677.03	0.22
		Base		80.283587	2,747,786.05	162.580000	5,564,463.08	2,816,677.03	0.22
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	11,307.000	54.693423	618,418.53	124.020000	1,402,294.14	783,875.61	0.06
		Base		54.693423	618,418.53	124.020000	1,402,294.14	783,875.61	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	25,077.000	39.314291	985,884.48	130.030000	3,260,762.31	2,274,877.83	0.13
		Base		39.314291	985,884.48	130.030000	3,260,762.31	2,274,877.83	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	19,514.000	55.934857	1,091,512.79	103.090000	2,011,698.26	920,185.47	0.08
		Base		55.934857	1,091,512.79	103.090000	2,011,698.26	920,185.47	0.08
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	14,115.000	79.032522	1,115,544.05	93.270000	1,316,506.05	200,962.00	0.05
		Base		79.032522	1,115,544.05	93.270000	1,316,506.05	200,962.00	0.05
US DOLLAR Total									
		Local	22,857,763.000		1,057,271,394.62		2,484,756,640.92	1,427,485,246.30	99.57
		Base			1,057,271,394.62		2,484,756,640.92	1,427,485,246.30	99.57

& 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								
		22,857,763.000	Base	1,057,271,394.62		2,484,756,640.92	1,427,485,246.30	99.57

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		33,370,176.120	Base		1,067,790,216.85		2,495,275,461.59	1,427,485,244.74	100.00

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

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			75.430	Local	1.000000	75.43	1.000000	75.43	0.00	0.00
				Base	1.000000	75.43	1.000000	75.43	0.00	0.00
US DOLLAR Total										
			75.430	Local		75.43		75.43	0.00	0.00
				Base		75.43		75.43	0.00	0.00
CASH Total										
			75.430	Base		75.43		75.43	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY						0.000000	01 Mar 2021		
			90,006,923.790	Local	100.000000	90,006,923.79	100.000000	90,006,923.79	0.00	7.31
				Base	100.000000	90,006,923.79	100.000000	90,006,923.79	0.00	7.31
9127962Y4	TREASURY BILL 05/21 0.00000						0.142500	20 May 2021		
			25,000,000.000	Local	99.968333	24,992,083.33	99.968333	24,992,083.33	0.00	2.03
				Base	99.968333	24,992,083.33	99.968333	24,992,083.33	0.00	2.03
9127963H0	TREASURY BILL 06/21 0.00000						0.095000	17 Jun 2021		
			25,000,000.000	Local	99.971500	24,992,875.00	99.987616	24,996,904.00	4,029.00	2.03
				Base	99.971500	24,992,875.00	99.987616	24,996,904.00	4,029.00	2.03
9127963S6	TREASURY BILL 07/21 0.00000						0.100000	15 Jul 2021		
			85,000,000.000	Local	99.960787	84,966,668.66	99.980312	84,978,742.75	12,074.09	6.90
				Base	99.960787	84,966,668.66	99.980312	84,978,742.75	12,074.09	6.90
9127964L0	TREASURY BILL 09/21 0.00000						0.113000	09 Sep 2021		
			20,000,000.000	Local	99.939733	19,987,946.66	99.966840	19,993,368.00	5,421.34	1.62
				Base	99.939733	19,987,946.66	99.966840	19,993,368.00	5,421.34	1.62

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
9127964N6	TREASURY BILL 03/21 0.00000					0.100000	18 Mar 2021		
		Local	25,000,000.000	99.995278	24,998,819.44	99.995278	24,998,819.44	0.00	2.03
		Base		99.995278	24,998,819.44	99.995278	24,998,819.44	0.00	2.03
9127964W6	TREASURY BILL 11/21 0.00000					0.100000	04 Nov 2021		
		Local	25,000,000.000	99.931111	24,982,777.78	99.955403	24,988,850.75	6,072.97	2.03
		Base		99.931111	24,982,777.78	99.955403	24,988,850.75	6,072.97	2.03
9127964X4	TREASURY BILL 04/21 0.00000					0.080000	08 Apr 2021		
		Local	20,000,000.000	99.991556	19,998,311.11	99.991556	19,998,311.11	0.00	1.62
		Base		99.991556	19,998,311.11	99.991556	19,998,311.11	0.00	1.62
9127965A3	TREASURY BILL 05/21 0.00000					0.085900	06 May 2021		
		Local	20,000,000.000	99.984252	19,996,850.34	99.984252	19,996,850.34	0.00	1.62
		Base		99.984252	19,996,850.34	99.984252	19,996,850.34	0.00	1.62
9127965G0	TREASURY BILL 12/21 0.00000					0.088000	02 Dec 2021		
		Local	65,000,000.000	99.926400	64,952,160.01	99.949965	64,967,477.25	15,317.24	5.28
		Base		99.926400	64,952,160.01	99.949965	64,967,477.25	15,317.24	5.28
912796A41	TREASURY BILL 06/21 0.00000					0.072000	03 Jun 2021		
		Local	30,000,000.000	99.981200	29,994,360.00	99.988259	29,996,477.70	2,117.70	2.44
		Base		99.981200	29,994,360.00	99.988259	29,996,477.70	2,117.70	2.44
912796B40	TREASURY BILL 07/21 0.00000					0.080000	01 Jul 2021		
		Local	100,000,000.000	99.972584	99,972,583.90	99.981514	99,981,514.00	8,930.10	8.12
		Base		99.972584	99,972,583.90	99.981514	99,981,514.00	8,930.10	8.12
912796C31	TREASURY BILL 01/22 0.00000					0.076000	27 Jan 2022		
		Local	25,000,000.000	99.929911	24,982,477.77	99.929911	24,982,477.77	0.00	2.03
		Base		99.929911	24,982,477.77	99.929911	24,982,477.77	0.00	2.03
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.060000	01 Mar 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.03
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.03
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 Mar 2021		
		Local	5,057,284.680	100.000000	5,057,284.68	100.000000	5,057,284.68	0.00	0.41
		Base		100.000000	5,057,284.68	100.000000	5,057,284.68	0.00	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
978UHK000	DAIWA CAPITAL MARKETS REPO				0.010000	01 Mar 2021		
	169,034,662.330	Local	100.000000	169,034,662.33	100.000000	169,034,662.33	0.00	13.73
		Base	100.000000	169,034,662.33	100.000000	169,034,662.33	0.00	13.73
985FHY004	MITSUBISHI UFJ REPO				0.060000	08 Mar 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.25
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.25
US DOLLAR Total								
	794,098,870.800	Local		793,916,784.80		793,970,747.24	53,962.44	64.48
		Base		793,916,784.80		793,970,747.24	53,962.44	64.48
CASH EQUIVALENT Total								
	794,098,870.800	Base		793,916,784.80		793,970,747.24	53,962.44	64.48
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	967,760.930	Local	100.086415	968,597.22	100.296990	970,635.08	2,037.86	0.08
Original Face:	11,000,000.000	Base	100.086415	968,597.22	100.296990	970,635.08	2,037.86	0.08
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	974,051.700	Local	102.615254	999,525.63	104.639860	1,019,246.34	19,720.71	0.08
Original Face:	15,000,000.000	Base	102.615254	999,525.63	104.639860	1,019,246.34	19,720.71	0.08
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	1,349,751.450	Local	100.359311	1,354,601.25	103.468241	1,396,564.08	41,962.83	0.11
Original Face:	5,000,000.000	Base	100.359311	1,354,601.25	103.468241	1,396,564.08	41,962.83	0.11
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	2,192.580	Local	100.285052	2,198.83	104.045003	2,281.27	82.44	0.00
Original Face:	754,224.000	Base	100.285052	2,198.83	104.045003	2,281.27	82.44	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	3,226.400	Local	100.677535	3,248.26	105.121843	3,391.65	143.39	0.00
Original Face:	300,000.000	Base	100.677535	3,248.26	105.121843	3,391.65	143.39	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	4,712,856.400	Local	99.838647	4,705,252.06	103.682999	4,886,430.85	181,178.79	0.40
Original Face:	10,000,000.000	Base	99.838647	4,705,252.06	103.682999	4,886,430.85	181,178.79	0.40
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	508,559.040	Local	105.049256	534,237.49	107.637730	547,401.41	13,163.92	0.04
Original Face:	17,600,000.000	Base	105.049256	534,237.49	107.637730	547,401.41	13,163.92	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,589,576.500	Local	105.003859	1,669,116.67	108.329090	1,721,973.76	52,857.09	0.14
Original Face:	50,000,000.000	Base	105.003859	1,669,116.67	108.329090	1,721,973.76	52,857.09	0.14
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.511130	20 Jun 2042		
	737,652.380	Local	100.086370	738,289.49	100.621560	742,237.33	3,947.84	0.06
Original Face:	10,000,000.000	Base	100.086370	738,289.49	100.621560	742,237.33	3,947.84	0.06
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	9,787,077.850	Local	102.204027	10,002,787.64	103.323740	10,112,374.87	109,587.23	0.82
Original Face:	41,570,000.000	Base	102.204027	10,002,787.64	103.323740	10,112,374.87	109,587.23	0.82
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.407380	16 Jun 2037		
	1,249,571.110	Local	100.167201	1,251,660.40	100.241500	1,252,588.82	928.42	0.10
Original Face:	32,313,742.000	Base	100.167201	1,251,660.40	100.241500	1,252,588.82	928.42	0.10
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	228,802.150	Local	99.806553	228,359.54	100.902150	230,866.29	2,506.75	0.02
Original Face:	8,021,011.000	Base	99.806553	228,359.54	100.902150	230,866.29	2,506.75	0.02
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	196,178.540	Local	99.693911	195,578.06	100.572300	197,301.27	1,723.21	0.02
Original Face:	2,750,000.000	Base	99.693911	195,578.06	100.572300	197,301.27	1,723.21	0.02
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	645,900.850	Local	105.885355	683,914.41	110.599590	714,363.69	30,449.28	0.06
Original Face:	10,300,000.000	Base	105.885355	683,914.41	110.599590	714,363.69	30,449.28	0.06
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	4,638,185.300	Local	102.538734	4,755,936.47	102.117690	4,736,407.69	-19,528.78	0.38
Original Face:	10,000,000.000	Base	102.538734	4,755,936.47	102.117690	4,736,407.69	-19,528.78	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.363880	20 Apr 2067		
	84,357.450	Local	100.000000	84,357.45	99.909500	84,281.11	-76.34	0.01
Original Face:	2,754,386.000	Base	100.000000	84,357.45	99.909500	84,281.11	-76.34	0.01
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	28,167.680	Local	100.719548	28,370.36	100.161720	28,213.23	-157.13	0.00
Original Face:	8,000,000.000	Base	100.719548	28,370.36	100.161720	28,213.23	-157.13	0.00
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	623,878.400	Local	100.122897	624,645.13	101.854750	635,449.78	10,804.65	0.05
Original Face:	5,000,000.000	Base	100.122897	624,645.13	101.854750	635,449.78	10,804.65	0.05
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	355,618.360	Local	105.078931	373,679.97	108.310460	385,171.88	11,491.91	0.03
Original Face:	7,350,000.000	Base	105.078931	373,679.97	108.310460	385,171.88	11,491.91	0.03
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	278,442.050	Local	99.969423	278,356.91	101.662970	283,072.46	4,715.55	0.02
Original Face:	5,000,000.000	Base	99.969423	278,356.91	101.662970	283,072.46	4,715.55	0.02
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	369,954.000	Local	99.816239	369,274.17	101.087050	373,975.58	4,701.41	0.03
Original Face:	10,000,000.000	Base	99.816239	369,274.17	101.087050	373,975.58	4,701.41	0.03
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	369,954.000	Local	100.953105	373,480.05	101.641080	376,025.24	2,545.19	0.03
Original Face:	10,000,000.000	Base	100.953105	373,480.05	101.641080	376,025.24	2,545.19	0.03
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	142,160.650	Local	101.592853	144,425.06	106.352710	151,191.70	6,766.64	0.01
Original Face:	5,000,000.000	Base	101.592853	144,425.06	106.352710	151,191.70	6,766.64	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	121,819.450	Local	99.917460	121,718.90	101.356660	123,472.13	1,753.23	0.01
Original Face:	5,000,000.000	Base	99.917460	121,718.90	101.356660	123,472.13	1,753.23	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	858,318.760	Local	99.833841	856,892.59	105.310720	903,901.67	47,009.08	0.07
Original Face:	10,815,142.000	Base	99.833841	856,892.59	105.310720	903,901.67	47,009.08	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
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	364,063.060	Local	102.179812	371,998.95	107.949390	393,003.85	21,004.90	0.03
Original Face:	5,648,629.000	Base	102.179812	371,998.95	107.949390	393,003.85	21,004.90	0.03
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.411130	20 Nov 2042		
	7,914,673.900	Local	100.000000	7,914,673.90	100.064730	7,919,797.07	5,123.17	0.64
Original Face:	25,333,333.000	Base	100.000000	7,914,673.90	100.064730	7,919,797.07	5,123.17	0.64
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.457380	16 Nov 2041		
	2,065,362.000	Local	100.132663	2,068,101.97	100.260730	2,070,747.02	2,645.05	0.17
Original Face:	10,000,000.000	Base	100.132663	2,068,101.97	100.260730	2,070,747.02	2,645.05	0.17
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	839,057.080	Local	104.157752	873,942.99	106.007100	889,460.08	15,517.09	0.07
Original Face:	10,359,452.000	Base	104.157752	873,942.99	106.007100	889,460.08	15,517.09	0.07
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.457380	16 Dec 2041		
	3,816,970.440	Local	100.132818	3,822,040.06	100.346200	3,830,184.79	8,144.73	0.31
Original Face:	12,911,372.000	Base	100.132818	3,822,040.06	100.346200	3,830,184.79	8,144.73	0.31
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,671,151.600	Local	95.578016	2,553,033.70	101.223710	2,703,838.75	150,805.05	0.22
Original Face:	10,000,000.000	Base	95.578016	2,553,033.70	101.223710	2,703,838.75	150,805.05	0.22
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	3,173,081.000	Local	100.906861	3,201,856.43	101.158630	3,209,845.27	7,988.84	0.26
Original Face:	25,000,000.000	Base	100.906861	3,201,856.43	101.158630	3,209,845.27	7,988.84	0.26
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	2,301,656.000	Local	100.163783	2,305,425.72	102.272010	2,353,949.85	48,524.13	0.19
Original Face:	10,000,000.000	Base	100.163783	2,305,425.72	102.272010	2,353,949.85	48,524.13	0.19
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,301,656.000	Local	100.784437	2,319,711.03	103.253910	2,376,549.81	56,838.78	0.19
Original Face:	10,000,000.000	Base	100.784437	2,319,711.03	103.253910	2,376,549.81	56,838.78	0.19
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	2,417,969.600	Local	101.680577	2,458,605.45	102.951050	2,489,325.09	30,719.64	0.20
Original Face:	18,249,312.000	Base	101.680577	2,458,605.45	102.951050	2,489,325.09	30,719.64	0.20

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38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	2,411,751.500	Local	99.999999	2,411,751.48	101.349950	2,444,308.94	32,557.46	0.20
Original Face:	10,000,000.000	Base	99.999999	2,411,751.48	101.349950	2,444,308.94	32,557.46	0.20
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	2,411,751.500	Local	101.513177	2,448,245.57	103.087210	2,486,207.33	37,961.76	0.20
Original Face:	10,000,000.000	Base	101.513177	2,448,245.57	103.087210	2,486,207.33	37,961.76	0.20
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,455,383.300	Local	101.650517	2,495,909.81	102.919740	2,527,074.11	31,164.30	0.21
Original Face:	10,000,000.000	Base	101.650517	2,495,909.81	102.919740	2,527,074.11	31,164.30	0.21
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	5,762,515.680	Local	99.226220	5,717,926.48	100.716640	5,803,812.17	85,885.69	0.47
Original Face:	18,000,000.000	Base	99.226220	5,717,926.48	100.716640	5,803,812.17	85,885.69	0.47
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	5,100,106.400	Local	94.601492	4,824,776.74	101.550280	5,179,172.33	354,395.59	0.42
Original Face:	10,000,000.000	Base	94.601492	4,824,776.74	101.550280	5,179,172.33	354,395.59	0.42
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	876,529.650	Local	99.104913	868,683.95	100.244060	878,668.91	9,984.96	0.07
Original Face:	5,000,000.000	Base	99.104913	868,683.95	100.244060	878,668.91	9,984.96	0.07
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	6,541,529.250	Local	99.375375	6,500,669.22	101.931460	6,667,876.27	167,207.05	0.54
Original Face:	15,000,000.000	Base	99.375375	6,500,669.22	101.931460	6,667,876.27	167,207.05	0.54
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	241,277.280	Local	101.267645	244,335.82	103.509890	249,745.85	5,410.03	0.02
Original Face:	1,000,000.000	Base	101.267645	244,335.82	103.509890	249,745.85	5,410.03	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	902,031.260	Local	100.710304	908,438.42	105.246160	949,353.26	40,914.84	0.08
Original Face:	2,000,000.000	Base	100.710304	908,438.42	105.246160	949,353.26	40,914.84	0.08
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	286,473.180	Local	100.798804	288,761.54	103.859930	297,530.84	8,769.30	0.02
Original Face:	1,000,000.000	Base	100.798804	288,761.54	103.859930	297,530.84	8,769.30	0.02

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38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	590,995.800	101.036902	597,123.85	103.357600	610,839.07	13,715.22	0.05
Original Face:		Base	5,000,000.000	101.036902	597,123.85	103.357600	610,839.07	13,715.22	0.05
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	1,274,248.160	100.760256	1,283,935.71	101.629200	1,295,008.21	11,072.50	0.11
Original Face:		Base	5,985,000.000	100.760256	1,283,935.71	101.629200	1,295,008.21	11,072.50	0.11
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,349,426.150	97.785646	3,275,258.01	103.801800	3,476,764.63	201,506.62	0.28
Original Face:		Base	5,000,000.000	97.785646	3,275,258.01	103.801800	3,476,764.63	201,506.62	0.28
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	3,114,979.400	100.795141	3,139,747.89	104.803660	3,264,612.42	124,864.53	0.27
Original Face:		Base	20,000,000.000	100.795141	3,139,747.89	104.803660	3,264,612.42	124,864.53	0.27
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	1,517,522.400	100.219350	1,520,851.08	103.691970	1,573,548.87	52,697.79	0.13
Original Face:		Base	10,000,000.000	100.219350	1,520,851.08	103.691970	1,573,548.87	52,697.79	0.13
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	2,910,915.320	95.951638	2,793,070.94	101.837170	2,964,393.78	171,322.84	0.24
Original Face:		Base	4,000,000.000	95.951638	2,793,070.94	101.837170	2,964,393.78	171,322.84	0.24
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,440,653.250	96.485945	3,319,746.80	102.037050	3,510,741.08	190,994.28	0.29
Original Face:		Base	5,000,000.000	96.485945	3,319,746.80	102.037050	3,510,741.08	190,994.28	0.29
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.000000	20 Mar 2044		
		Local	46,855.100	99.564018	46,650.82	100.038500	46,873.14	222.32	0.00
Original Face:		Base	5,000,000.000	99.564018	46,650.82	100.038500	46,873.14	222.32	0.00
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	2,044,641.300	99.903642	2,042,671.13	102.130710	2,088,206.68	45,535.55	0.17
Original Face:		Base	10,000,000.000	99.903642	2,042,671.13	102.130710	2,088,206.68	45,535.55	0.17
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,646,520.650	100.082627	1,647,881.12	102.467530	1,687,149.04	39,267.92	0.14
Original Face:		Base	5,000,000.000	100.082627	1,647,881.12	102.467530	1,687,149.04	39,267.92	0.14

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38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.000000	20 Nov 2044		
		Local	488,121.960	101.409052	494,999.85	100.992120	492,964.72	-2,035.13	0.04
Original Face:		Base	3,000,000.000	101.409052	494,999.85	100.992120	492,964.72	-2,035.13	0.04
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	1,656,288.600	100.000000	1,656,288.60	104.035500	1,723,128.13	66,839.53	0.14
Original Face:		Base	10,000,000.000	100.000000	1,656,288.60	104.035500	1,723,128.13	66,839.53	0.14
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					0.090000	15 Mar 2030		
		Local	23,125,000.000	100.000000	23,125,000.00	100.000000	23,125,000.00	0.00	1.88
Original Face:		Base	25,000,000.000	100.000000	23,125,000.00	100.000000	23,125,000.00	0.00	1.88
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82					2.820000	20 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	104.135336	7,289,473.52	289,473.52	0.59
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	104.135336	7,289,473.52	289,473.52	0.59
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.090000	13 Aug 2027		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.65
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.65
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.090000	15 Sep 2026		
		Local	1,916,666.670	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	0.16
Original Face:		Base	2,000,000.000	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	0.16
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	3,000,000.000	99.901790	2,997,053.70	103.980739	3,119,422.17	122,368.47	0.25
		Base		99.901790	2,997,053.70	103.980739	3,119,422.17	122,368.47	0.25
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	1,831,093.320	106.153711	1,943,773.51	106.565580	1,951,315.22	7,541.71	0.16
Original Face:		Base	28,600,000.000	106.153711	1,943,773.51	106.565580	1,951,315.22	7,541.71	0.16
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					2.575000	25 Aug 2024		
		Local	450,880.780	102.392721	461,669.10	100.225257	451,896.42	-9,772.68	0.04
Original Face:		Base	4,240,960.000	102.392721	461,669.10	100.225257	451,896.42	-9,772.68	0.04
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					2.825000	25 Feb 2024		
		Local	497,694.840	102.370563	509,493.01	100.338675	499,380.41	-10,112.60	0.04
Original Face:		Base	6,113,646.000	102.370563	509,493.01	100.338675	499,380.41	-10,112.60	0.04

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83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	544,812.650	Local	104.129587	567,311.16	102.034279	555,895.66	-11,415.50	0.05
Original Face:	4,650,545.000	Base	104.129587	567,311.16	102.034279	555,895.66	-11,415.50	0.05
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.288000	25 Nov 2024		
	700,468.560	Local	104.687829	733,305.33	103.197844	722,868.45	-10,436.88	0.06
Original Face:	12,180,140.000	Base	104.687829	733,305.33	103.197844	722,868.45	-10,436.88	0.06
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.982000	25 Jan 2025		
	1,894,691.020	Local	104.622962	1,982,281.87	102.007876	1,932,734.07	-49,547.80	0.16
Original Face:	10,243,765.000	Base	104.622962	1,982,281.87	102.007876	1,932,734.07	-49,547.80	0.16
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.603000	25 Jan 2029		
	1,737,512.200	Local	108.969230	1,893,353.67	106.104935	1,843,586.19	-49,767.48	0.15
Original Face:	5,000,000.000	Base	108.969230	1,893,353.67	106.104935	1,843,586.19	-49,767.48	0.15
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	5,000,000.000	Local	100.734933	5,036,746.67	100.613255	5,030,662.75	-6,083.92	0.41
		Base	100.734933	5,036,746.67	100.613255	5,030,662.75	-6,083.92	0.41
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,485,000.000	Local	100.181780	5,494,970.63	100.209060	5,496,466.94	1,496.31	0.45
		Base	100.181780	5,494,970.63	100.209060	5,496,466.94	1,496.31	0.45
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.286471	2,707,734.72	100.032820	2,700,886.14	-6,848.58	0.22
		Base	100.286471	2,707,734.72	100.032820	2,700,886.14	-6,848.58	0.22
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	100.264726	3,007,941.79	99.703650	2,991,109.50	-16,832.29	0.24
		Base	100.264726	3,007,941.79	99.703650	2,991,109.50	-16,832.29	0.24
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.022378	2,500,559.44	99.631000	2,490,775.00	-9,784.44	0.20
		Base	100.022378	2,500,559.44	99.631000	2,490,775.00	-9,784.44	0.20
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127965D7	TREASURY BILL 12/20 0.00000					22 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	35,000,000.000	Local	99.919117	34,971,690.89	99.949965	34,982,487.75	10,796.86	2.84
		Base	99.919117	34,971,690.89	99.949965	34,982,487.75	10,796.86	2.84
912796B65	TREASURY BILL 02/21 0.00000					02 Feb 2021		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912796B73	TREASURY BILL 02/21 0.00000					09 Feb 2021		
	0.000	Local	0.000000	-0.11	0.000000	0.00	0.11	0.00
		Base	0.000000	-0.11	0.000000	0.00	0.11	0.00
912796C64	TREASURY BILL 08/21 0.00000				0.010000	05 Aug 2021		
	25,000,000.000	Local	99.968818	24,992,204.56	99.974924	24,993,731.00	1,526.44	2.03
		Base	99.968818	24,992,204.56	99.974924	24,993,731.00	1,526.44	2.03
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2049		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	20,000,000.000	Local	100.144597	20,028,919.49	100.508516	20,101,703.20	72,783.71	1.63
		Base	100.144597	20,028,919.49	100.508516	20,101,703.20	72,783.71	1.63
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.012245	30,003,673.54	100.710938	30,213,281.40	209,607.86	2.45
		Base	100.012245	30,003,673.54	100.710938	30,213,281.40	209,607.86	2.45
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	20,000,000.000	Local	101.270833	20,254,166.67	101.289062	20,257,812.40	3,645.73	1.65
		Base	101.270833	20,254,166.67	101.289062	20,257,812.40	3,645.73	1.65
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	0.41
		Base	100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828S27	US TREASURY N/B 06/21 1.125				1.125000	30 Jun 2021		
	20,000,000.000	Local	99.856792	19,971,358.44	100.359375	20,071,875.00	100,516.56	1.63
		Base	99.856792	19,971,358.44	100.359375	20,071,875.00	100,516.56	1.63
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	101.893182	25,473,295.52	101.929688	25,482,422.00	9,126.48	2.07
		Base	101.893182	25,473,295.52	101.929688	25,482,422.00	9,126.48	2.07
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	100.662351	5,033,117.56	100.687500	5,034,375.00	1,257.44	0.41
		Base	100.662351	5,033,117.56	100.687500	5,034,375.00	1,257.44	0.41
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.270736	5,013,536.79	102.664062	5,133,203.10	119,666.31	0.42
		Base	100.270736	5,013,536.79	102.664062	5,133,203.10	119,666.31	0.42
912828Y20	US TREASURY N/B 07/21 2.625				2.625000	15 Jul 2021		
	35,000,000.000	Local	100.944907	35,330,717.60	100.968750	35,339,062.50	8,344.90	2.87
		Base	100.944907	35,330,717.60	100.968750	35,339,062.50	8,344.90	2.87
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.930682	19,986,136.36	100.953125	20,190,625.00	204,488.64	1.64
		Base	99.930682	19,986,136.36	100.953125	20,190,625.00	204,488.64	1.64
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.033547	10,003,354.72	101.070312	10,107,031.20	103,676.48	0.82
		Base	100.033547	10,003,354.72	101.070312	10,107,031.20	103,676.48	0.82
US DOLLAR Total								
	432,143,991.790	Local		433,705,651.95		437,359,249.20	3,653,597.25	35.52
Original Face:	714,044,659.000	Base		433,705,651.95		437,359,249.20	3,653,597.25	35.52
FIXED INCOME Total								
	432,143,991.790	Base		433,705,651.95		437,359,249.20	3,653,597.25	35.52
Original Face:	714,044,659.000							

Base Currency: USD - US DOLLAR

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

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

Base Currency: 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									
		1,226,242,938.020	Base		1,227,622,512.18		1,231,330,071.87	3,707,559.69	100.00
	Original Face:	714,044,659.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			30,000.020	Local	1.000000	30,000.02	1.000000	30,000.02	0.00	0.00
				Base	1.000000	30,000.02	1.000000	30,000.02	0.00	0.00
US DOLLAR Total										
			30,000.020	Local		30,000.02		30,000.02	0.00	0.00
				Base		30,000.02		30,000.02	0.00	0.00
CASH Total										
			30,000.020	Base		30,000.02		30,000.02	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2TF9	AT&T INC						0.270000	15 Jun 2021		
			20,000,000.000	Local	99.920500	19,984,100.00	99.924917	19,984,983.40	883.40	0.32
				Base	99.920500	19,984,100.00	99.924917	19,984,983.40	883.40	0.32
0020A2TH5	AT&T INC						0.270000	17 Jun 2021		
			20,000,000.000	Local	99.919000	19,983,800.00	99.923800	19,984,760.00	960.00	0.32
				Base	99.919000	19,983,800.00	99.923800	19,984,760.00	960.00	0.32
0020A2WM0	AT&T INC						0.250000	21 Sep 2021		
			5,200,000.000	Local	99.858333	5,192,633.34	99.833400	5,191,336.80	-1,296.54	0.08
				Base	99.858333	5,192,633.34	99.833400	5,191,336.80	-1,296.54	0.08
0020A2WM0	AT&T INC						0.260000	21 Sep 2021		
			10,000,000.000	Local	99.852667	9,985,266.66	99.833400	9,983,340.00	-1,926.66	0.16
				Base	99.852667	9,985,266.66	99.833400	9,983,340.00	-1,926.66	0.16
0020A2ZF2	AT&T INC						0.420000	15 Dec 2021		
			10,000,000.000	Local	99.662833	9,966,283.33	99.743111	9,974,311.10	8,027.77	0.16
				Base	99.662833	9,966,283.33	99.743111	9,974,311.10	8,027.77	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
01039LQA7	ALABAMA POWER CO.					0.070000	10 Mar 2021		
		Local	45,000,000.000	99.998250	44,999,212.50	99.998250	44,999,212.50	0.00	0.73
		Base		99.998250	44,999,212.50	99.998250	44,999,212.50	0.00	0.73
02314PU25	AMAZON COM INC DISC COML					0.090000	02 Jul 2021		
		Local	25,000,000.000	99.969250	24,992,312.50	99.962758	24,990,689.50	-1,623.00	0.40
		Base		99.969250	24,992,312.50	99.962758	24,990,689.50	-1,623.00	0.40
02314PUS8	AMAZON COM INC DISC COML					0.080000	26 Jul 2021		
		Local	10,000,000.000	99.967333	9,996,733.34	99.944467	9,994,446.70	-2,286.64	0.16
		Base		99.967333	9,996,733.34	99.944467	9,994,446.70	-2,286.64	0.16
02665JQ86	AMERICAN HONDA FINAN					0.300000	08 Mar 2021		
		Local	10,000,000.000	99.994167	9,999,416.67	99.994167	9,999,416.67	0.00	0.16
		Base		99.994167	9,999,416.67	99.994167	9,999,416.67	0.00	0.16
02665JR69	AMERICAN HONDA FINAN					0.300000	06 Apr 2021		
		Local	15,000,000.000	99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.24
		Base		99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.24
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.979343	4,998,967.16	103.187469	5,159,373.45	160,406.29	0.08
		Base		99.979343	4,998,967.16	103.187469	5,159,373.45	160,406.29	0.08
05253AS50	AUST & NEW ZEA					0.130000	05 May 2021		
		Local	20,000,000.000	99.976528	19,995,305.55	99.976528	19,995,305.55	0.00	0.32
		Base		99.976528	19,995,305.55	99.976528	19,995,305.55	0.00	0.32
06417MMH5	BANK OF NOVA SCOTIA					0.230000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.020114	25,005,028.50	5,028.50	0.40
		Base		100.000000	25,000,000.00	100.020114	25,005,028.50	5,028.50	0.40
07010JQR5	BASIN ELEC PWR COOP					0.130000	25 Mar 2021		
		Local	10,000,000.000	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.16
		Base		99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.16
07010JQV6	BASIN ELEC PWR COOP					0.130000	29 Mar 2021		
		Local	10,000,000.000	99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	0.16
		Base		99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
091995001	BLACKROCK INVT QUALITY					0.000000	01 Mar 2021		
		Local	150,007,230.170	100.000000	150,007,230.17	100.000000	150,007,230.17	0.00	2.42
		Base		100.000000	150,007,230.17	100.000000	150,007,230.17	0.00	2.42
11563VRS8	BROWN-FORMAN CORP.					0.100000	26 Apr 2021		
		Local	25,000,000.000	99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	0.40
		Base		99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	0.40
138994009	CANTOR FITZGERALD REPO REPO					0.020000	01 Mar 2021		
		Local	700,000,000.000	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	11.28
		Base		100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	11.28
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Mar 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Mar 2021		
		Local	60,000,000.000	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.97
		Base		100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.97
138994009	CANTOR FITZGERALD REPO REPO					0.350000	19 Apr 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
138994009	CANTOR FITZGERALD REPO REPO					0.350000	03 May 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.32
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.32
138994009	CANTOR FITZGERALD REPO REPO					0.350000	10 May 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.16
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.16
16677JSH0	CHEVRON CORP					0.070000	17 May 2021		
		Local	20,000,000.000	99.985028	19,997,005.56	99.985028	19,997,005.56	0.00	0.32
		Base		99.985028	19,997,005.56	99.985028	19,997,005.56	0.00	0.32
16677JTB2	CHEVRON CORP					0.110000	11 Jun 2021		
		Local	15,000,000.000	99.968833	14,995,325.00	99.968833	14,995,325.00	0.00	0.24
		Base		99.968833	14,995,325.00	99.968833	14,995,325.00	0.00	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121AQ53	COCA-COLA COMPANY					0.110000	05 Mar 2021		
		Local	25,000,000.000	99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	0.40
		Base		99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	0.40
2546R2TF3	WALT DISNEY CO					0.500000	15 Jun 2021		
		Local	10,000,000.000	99.852778	9,985,277.78	99.923150	9,992,315.00	7,037.22	0.16
		Base		99.852778	9,985,277.78	99.923150	9,992,315.00	7,037.22	0.16
2546R2UP9	WALT DISNEY CO					0.320000	23 Jul 2021		
		Local	1,774,000.000	99.872000	1,771,729.28	99.888800	1,772,027.31	298.03	0.03
		Base		99.872000	1,771,729.28	99.888800	1,772,027.31	298.03	0.03
2546R2UP9	WALT DISNEY CO					0.350000	23 Jul 2021		
		Local	540,000.000	99.860000	539,244.00	99.888800	539,399.52	155.52	0.01
		Base		99.860000	539,244.00	99.888800	539,399.52	155.52	0.01
2546R2XF8	WALT DISNEY CO					0.250000	15 Oct 2021		
		Local	5,000,000.000	99.841667	4,992,083.34	99.841667	4,992,083.34	0.00	0.08
		Base		99.841667	4,992,083.34	99.841667	4,992,083.34	0.00	0.08
26055AQR0	DOW CHEMICAL COMPANY					0.160000	25 Mar 2021		
		Local	25,000,000.000	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	0.40
		Base		99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	0.40
26244HR54	DUKE ENERGY CORP					0.150000	05 Apr 2021		
		Local	35,000,000.000	99.985417	34,994,895.83	99.985417	34,994,895.83	0.00	0.56
		Base		99.985417	34,994,895.83	99.985417	34,994,895.83	0.00	0.56
26244HRV7	DUKE ENERGY CORP					0.170000	29 Apr 2021		
		Local	13,000,000.000	99.972139	12,996,378.06	99.972139	12,996,378.06	0.00	0.21
		Base		99.972139	12,996,378.06	99.972139	12,996,378.06	0.00	0.21
30229AQR3	EXXON MOBIL CORP					0.190000	25 Mar 2021		
		Local	25,000,000.000	99.987333	24,996,833.33	99.987333	24,996,833.33	0.00	0.40
		Base		99.987333	24,996,833.33	99.987333	24,996,833.33	0.00	0.40
30229ASK6	EXXON MOBIL CORP					0.090000	19 May 2021		
		Local	10,000,000.000	99.980250	9,998,025.00	99.980250	9,998,025.00	0.00	0.16
		Base		99.980250	9,998,025.00	99.980250	9,998,025.00	0.00	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229ATG4	EXXON MOBIL CORP					0.200000	16 Jun 2021		
		Local	25,000,000.000	99.940556	24,985,138.89	99.972953	24,993,238.25	8,099.36	0.40
		Base		99.940556	24,985,138.89	99.972953	24,993,238.25	8,099.36	0.40
38346LSD9	GOTHAM FDG CORP					0.110000	13 May 2021		
		Local	25,000,000.000	99.977694	24,994,423.61	99.977694	24,994,423.61	0.00	0.40
		Base		99.977694	24,994,423.61	99.977694	24,994,423.61	0.00	0.40
40588LQK8	HALKIN FINANCE LLC USC					0.150000	19 Mar 2021		
		Local	25,000,000.000	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	0.40
		Base		99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	0.40
40588LS34	HALKIN FINANCE LLC USC					0.160000	03 May 2021		
		Local	23,000,000.000	99.972000	22,993,560.00	99.972000	22,993,560.00	0.00	0.37
		Base		99.972000	22,993,560.00	99.972000	22,993,560.00	0.00	0.37
43851TT89	HONEYWELL INTERNATN'					0.180000	08 Jun 2021		
		Local	1,850,000.000	99.950500	1,849,084.25	99.970850	1,849,460.73	376.48	0.03
		Base		99.950500	1,849,084.25	99.970850	1,849,460.73	376.48	0.03
43851TW28	HONEYWELL INTERNATN'					0.200000	02 Sep 2021		
		Local	10,000,000.000	99.897222	9,989,722.22	99.927028	9,992,702.80	2,980.58	0.16
		Base		99.897222	9,989,722.22	99.927028	9,992,702.80	2,980.58	0.16
43851TWF9	HONEYWELL INTERNATN'					0.190000	15 Sep 2021		
		Local	15,000,000.000	99.895500	14,984,325.00	99.895500	14,984,325.00	0.00	0.24
		Base		99.895500	14,984,325.00	99.895500	14,984,325.00	0.00	0.24
43851TXE1	HONEYWELL INTERNATN'					0.200000	14 Oct 2021		
		Local	30,000,000.000	99.873889	29,962,166.66	99.901633	29,970,489.90	8,323.24	0.48
		Base		99.873889	29,962,166.66	99.901633	29,970,489.90	8,323.24	0.48
47816FT19	JOHNSON & JOHNSON					0.110000	01 Jun 2021		
		Local	20,000,000.000	99.971889	19,994,377.78	99.984411	19,996,882.20	2,504.42	0.32
		Base		99.971889	19,994,377.78	99.984411	19,996,882.20	2,504.42	0.32
52953AQ40	LEXINGTN PKR CAP CO LL					0.130000	04 Mar 2021		
		Local	20,000,000.000	99.998917	19,999,783.33	99.998917	19,999,783.33	0.00	0.32
		Base		99.998917	19,999,783.33	99.998917	19,999,783.33	0.00	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
56274LQR8	MANHATTAN ASSET FDG.				0.100000	25 Mar 2021		
	25,000,000.000	Local	99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	0.40
		Base	99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	0.40
56274LSJ4	MANHATTAN ASSET FDG.				0.120000	18 May 2021		
	15,000,000.000	Local	99.974000	14,996,100.00	99.974000	14,996,100.00	0.00	0.24
		Base	99.974000	14,996,100.00	99.974000	14,996,100.00	0.00	0.24
59157TQF3	METLIFE SHORT TERM FDG				0.180000	15 Mar 2021		
	15,000,000.000	Local	99.993000	14,998,950.00	99.993000	14,998,950.00	0.00	0.24
		Base	99.993000	14,998,950.00	99.993000	14,998,950.00	0.00	0.24
59157TTB9	METLIFE SHORT TERM FDG				0.220000	11 Jun 2021		
	5,500,000.000	Local	99.937667	5,496,571.67	99.963167	5,497,974.19	1,402.52	0.09
		Base	99.937667	5,496,571.67	99.963167	5,497,974.19	1,402.52	0.09
59157TU27	METLIFE SHORT TERM FDG				0.210000	02 Jul 2021		
	25,000,000.000	Local	99.928250	24,982,062.50	99.950117	24,987,529.25	5,466.75	0.40
		Base	99.928250	24,982,062.50	99.950117	24,987,529.25	5,466.75	0.40
59157TU27	METLIFE SHORT TERM FDG				0.220000	02 Jul 2021		
	6,500,000.000	Local	99.924833	6,495,114.17	99.950117	6,496,757.61	1,643.44	0.10
		Base	99.924833	6,495,114.17	99.950117	6,496,757.61	1,643.44	0.10
60710AWL2	MIZUHO BANK LTD				0.150000	22 Apr 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.48
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.48
64105GU28	NESTLE CAP CORP				0.120000	02 Jul 2021		
	70,000,000.000	Local	99.959000	69,971,300.00	99.965833	69,976,083.10	4,783.10	1.13
		Base	99.959000	69,971,300.00	99.965833	69,976,083.10	4,783.10	1.13
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	10,000,000.000	Local	99.885722	9,988,572.22	99.926056	9,992,605.60	4,033.38	0.16
		Base	99.885722	9,988,572.22	99.926056	9,992,605.60	4,033.38	0.16
65339MQN9	NEXTERA ENERGY CAP HLDGS INC				0.150000	22 Mar 2021		
	25,000,000.000	Local	99.991250	24,997,812.50	99.991250	24,997,812.50	0.00	0.40
		Base	99.991250	24,997,812.50	99.991250	24,997,812.50	0.00	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339MQX7	NEXTERA ENERGY CAP HLDGS INC					0.180000	31 Mar 2021		
		Local	17,760,000.000	99.985000	17,757,336.00	99.985000	17,757,336.00	0.00	0.29
		Base		99.985000	17,757,336.00	99.985000	17,757,336.00	0.00	0.29
65478JQV9	NISOURCE INC					0.160000	29 Mar 2021		
		Local	25,000,000.000	99.987556	24,996,888.89	99.987556	24,996,888.89	0.00	0.40
		Base		99.987556	24,996,888.89	99.987556	24,996,888.89	0.00	0.40
67983TQP4	OLD LINE FUNDING LLC					0.100000	23 Mar 2021		
		Local	20,000,000.000	99.993889	19,998,777.78	99.993889	19,998,777.78	0.00	0.32
		Base		99.993889	19,998,777.78	99.993889	19,998,777.78	0.00	0.32
71344TQ13	PEPSICO INC					0.200000	01 Mar 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
71708EQA6	PFIZER INC					0.110000	10 Mar 2021		
		Local	25,000,000.000	99.997250	24,999,312.50	99.997250	24,999,312.50	0.00	0.40
		Base		99.997250	24,999,312.50	99.997250	24,999,312.50	0.00	0.40
71855AQ56	PHILLIPS 66					0.130000	05 Mar 2021		
		Local	25,000,000.000	99.998556	24,999,638.89	99.998556	24,999,638.89	0.00	0.40
		Base		99.998556	24,999,638.89	99.998556	24,999,638.89	0.00	0.40
74271TR88	PROCTOR GAMBLE AND CO					0.100000	08 Apr 2021		
		Local	25,000,000.000	99.989444	24,997,361.11	99.989444	24,997,361.11	0.00	0.40
		Base		99.989444	24,997,361.11	99.989444	24,997,361.11	0.00	0.40
74271TRF2	PROCTOR GAMBLE AND CO					0.130000	15 Apr 2021		
		Local	25,000,000.000	99.983750	24,995,937.50	99.983750	24,995,937.50	0.00	0.40
		Base		99.983750	24,995,937.50	99.983750	24,995,937.50	0.00	0.40
77119LQC6	ROCHE HOLDING INC					0.070000	12 Mar 2021		
		Local	10,000,000.000	99.997861	9,999,786.11	99.997861	9,999,786.11	0.00	0.16
		Base		99.997861	9,999,786.11	99.997861	9,999,786.11	0.00	0.16
77119LSB6	ROCHE HOLDING INC					0.090000	11 May 2021		
		Local	25,000,000.000	99.982250	24,995,562.50	99.982250	24,995,562.50	0.00	0.40
		Base		99.982250	24,995,562.50	99.982250	24,995,562.50	0.00	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
77119LSC4	ROCHE HOLDING INC				0.110000	12 May 2021		
	20,000,000.000	Local	99.978000	19,995,600.00	99.978000	19,995,600.00	0.00	0.32
		Base	99.978000	19,995,600.00	99.978000	19,995,600.00	0.00	0.32
78015CQB1	ROYAL BK CDA				0.200000	11 Mar 2021		
	25,000,000.000	Local	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	0.40
		Base	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	0.40
8225X2U77	SHELL INTNL FNC B.V				0.400000	07 Jul 2021		
	15,000,000.000	Local	99.857778	14,978,666.67	99.945600	14,991,840.00	13,173.33	0.24
		Base	99.857778	14,978,666.67	99.945600	14,991,840.00	13,173.33	0.24
8225X2U85	SHELL INTNL FNC B.V				0.400000	08 Jul 2021		
	6,000,000.000	Local	99.856667	5,991,400.00	99.945175	5,996,710.50	5,310.50	0.10
		Base	99.856667	5,991,400.00	99.945175	5,996,710.50	5,310.50	0.10
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021		
	25,000,000.000	Local	99.852222	24,963,055.55	99.943106	24,985,776.50	22,720.95	0.40
		Base	99.852222	24,963,055.55	99.943106	24,985,776.50	22,720.95	0.40
84262LQG8	SOUTHERN COMPANY				0.180000	16 Mar 2021		
	6,771,000.000	Local	99.992500	6,770,492.18	99.992500	6,770,492.18	0.00	0.11
		Base	99.992500	6,770,492.18	99.992500	6,770,492.18	0.00	0.11
86564GQK0	SUMITOMO MITSUI TRUST NY				0.195000	02 Jul 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.008182	50,004,091.00	4,091.00	0.81
		Base	100.000000	50,000,000.00	100.008182	50,004,091.00	4,091.00	0.81
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.010000	01 Mar 2021		
	24,185,050.120	Local	100.000000	24,185,050.12	100.000000	24,185,050.12	0.00	0.39
		Base	100.000000	24,185,050.12	100.000000	24,185,050.12	0.00	0.39
88602TT94	THUNDER BAY FNDNG LLC				0.130000	09 Jun 2021		
	25,000,000.000	Local	99.963889	24,990,972.22	99.963889	24,990,972.22	0.00	0.40
		Base	99.963889	24,990,972.22	99.963889	24,990,972.22	0.00	0.40
89114NRN7	TORONTO-DOMINION				0.200000	02 Apr 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89114NZL2	TORONTO-DOMINION					0.210000	04 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
89233GQA7	TOYOTA MOTOR CREDIT					0.160000	10 Mar 2021		
		Local	20,000,000.000	99.996000	19,999,200.00	99.996000	19,999,200.00	0.00	0.32
		Base		99.996000	19,999,200.00	99.996000	19,999,200.00	0.00	0.32
90328AQA4	USAA CAPITAL CORP					0.100000	10 Mar 2021		
		Local	25,000,000.000	99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	0.40
		Base		99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	0.40
90477DRS7	UNILEVER CAPITAL CRP					0.100000	26 Apr 2021		
		Local	25,000,000.000	99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	0.40
		Base		99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	0.40
90477DT14	UNILEVER CAPITAL CRP					0.100000	01 Jun 2021		
		Local	25,000,000.000	99.974444	24,993,611.11	99.974444	24,993,611.11	0.00	0.40
		Base		99.974444	24,993,611.11	99.974444	24,993,611.11	0.00	0.40
91058TQW9	UNITED HEALTHCARE CO					0.220000	30 Mar 2021		
		Local	15,000,000.000	99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.24
		Base		99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.24
9127962Q1	TREASURY BILL 04/21 0.00000					0.112000	22 Apr 2021		
		Local	20,000,000.000	99.983822	19,996,764.44	99.983822	19,996,764.44	0.00	0.32
		Base		99.983822	19,996,764.44	99.983822	19,996,764.44	0.00	0.32
9127963H0	TREASURY BILL 06/21 0.00000					0.103500	17 Jun 2021		
		Local	100,000,000.000	99.969760	99,969,760.00	99.969760	99,969,760.00	0.00	1.61
		Base		99.969760	99,969,760.00	99.969760	99,969,760.00	0.00	1.61
9127963S6	TREASURY BILL 07/21 0.00000					0.101000	15 Jul 2021		
		Local	40,000,000.000	99.961844	39,984,737.77	99.961844	39,984,737.77	0.00	0.64
		Base		99.961844	39,984,737.77	99.961844	39,984,737.77	0.00	0.64
9127964X4	TREASURY BILL 04/21 0.00000					0.105000	08 Apr 2021		
		Local	20,000,000.000	99.988917	19,997,783.33	99.988917	19,997,783.33	0.00	0.32
		Base		99.988917	19,997,783.33	99.988917	19,997,783.33	0.00	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
9127964Y2	TREASURY BILL 04/21 0.00000					0.105500	15 Apr 2021		
		Local	40,000,000.000	99.986813	39,994,725.00	99.986813	39,994,725.00	0.00	0.64
		Base		99.986813	39,994,725.00	99.986813	39,994,725.00	0.00	0.64
912796A41	TREASURY BILL 06/21 0.00000					0.080000	03 Jun 2021		
		Local	40,000,000.000	99.979111	39,991,644.45	99.979111	39,991,644.45	0.00	0.64
		Base		99.979111	39,991,644.45	99.979111	39,991,644.45	0.00	0.64
912796B40	TREASURY BILL 07/21 0.00000					0.096700	01 Jul 2021		
		Local	25,000,000.000	99.967229	24,991,807.36	99.967229	24,991,807.36	0.00	0.40
		Base		99.967229	24,991,807.36	99.967229	24,991,807.36	0.00	0.40
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.010000	01 Mar 2021		
		Local	35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.56
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.56
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.060000	01 Mar 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
92646KSC7	VICTORY RECEIVABLES					0.110000	12 May 2021		
		Local	25,000,000.000	99.978000	24,994,500.00	99.978000	24,994,500.00	0.00	0.40
		Base		99.978000	24,994,500.00	99.978000	24,994,500.00	0.00	0.40
926NKW009	AMHERST PIERPONT 04/15 VAR					0.020000	01 Mar 2021		
		Local	275,000,000.000	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	4.43
		Base		100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	4.43
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	05 Mar 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.64
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.64
926NKW009	AMHERST PIERPONT 04/15 VAR					0.070000	08 Mar 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.64
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.64
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.040000	05 Mar 2021		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.48
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 Mar 2021		
		Local	50,055,794.770	100.000000	50,055,794.77	100.000000	50,055,794.77	0.00	0.81
		Base		100.000000	50,055,794.77	100.000000	50,055,794.77	0.00	0.81
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	12,700,000.000	99.941111	12,692,521.11	99.941111	12,692,521.11	0.00	0.20
		Base		99.941111	12,692,521.11	99.941111	12,692,521.11	0.00	0.20
94107MUS3	WASTE MANAGEMENT INC					0.350000	26 Jul 2021		
		Local	30,000,000.000	99.857083	29,957,125.00	99.857083	29,957,125.00	0.00	0.48
		Base		99.857083	29,957,125.00	99.857083	29,957,125.00	0.00	0.48
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Mar 2021		
		Local	50,046,173.670	100.000000	50,046,173.67	100.000000	50,046,173.67	0.00	0.81
		Base		100.000000	50,046,173.67	100.000000	50,046,173.67	0.00	0.81
979QHR003	SOUTH STREET REPO					0.020000	01 Mar 2021		
		Local	631,519,900.630	100.000000	631,519,900.63	100.000000	631,519,900.63	0.00	10.18
		Base		100.000000	631,519,900.63	100.000000	631,519,900.63	0.00	10.18
979QHR003	SOUTH STREET REPO					0.080000	04 Mar 2021		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.13
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.13
985FHY004	MITSUBISHI UFJ REPO					0.010000	01 Mar 2021		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.61
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.61
985FHY004	MITSUBISHI UFJ REPO					0.070000	01 Mar 2021		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.48
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.48
985FHY004	MITSUBISHI UFJ REPO					0.060000	08 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
US DOLLAR Total									
		Local	4,176,409,149.360		4,175,823,668.18		4,176,084,241.12	260,572.94	67.31
		Base			4,175,823,668.18		4,176,084,241.12	260,572.94	67.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
	4,176,409,149.360	Base			4,175,823,668.18		4,176,084,241.12	260,572.94	67.31
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15					2.150000	19 Nov 2021		
	7,000,000.000	Local		99.994648	6,999,625.34	101.243830	7,087,068.10	87,442.76	0.11
		Base		99.994648	6,999,625.34	101.243830	7,087,068.10	87,442.76	0.11
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
	5,000,000.000	Local		99.346935	4,967,346.73	103.945498	5,197,274.90	229,928.17	0.08
		Base		99.346935	4,967,346.73	103.945498	5,197,274.90	229,928.17	0.08
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
	3,000,000.000	Local		99.782137	2,993,464.10	98.832968	2,964,989.04	-28,475.06	0.05
		Base		99.782137	2,993,464.10	98.832968	2,964,989.04	-28,475.06	0.05
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					0.685000	01 Nov 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.138714	5,006,935.70	6,935.70	0.08
		Base		100.000000	5,000,000.00	100.138714	5,006,935.70	6,935.70	0.08
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
	5,000,000.000	Local		99.994997	4,999,749.86	102.054517	5,102,725.85	102,975.99	0.08
		Base		99.994997	4,999,749.86	102.054517	5,102,725.85	102,975.99	0.08
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.795130	05 Nov 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.327905	2,006,558.10	6,558.10	0.03
		Base		100.000000	2,000,000.00	100.327905	2,006,558.10	6,558.10	0.03
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	8,000,000.000	Local		99.951277	7,996,102.19	102.770837	8,221,666.96	225,564.77	0.13
		Base		99.951277	7,996,102.19	102.770837	8,221,666.96	225,564.77	0.13
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	10,000,000.000	Local		99.780222	9,978,022.22	105.931453	10,593,145.30	615,123.08	0.17
		Base		99.780222	9,978,022.22	105.931453	10,593,145.30	615,123.08	0.17

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.996083	4,499,823.72	102.793080	4,625,688.60	125,864.88	0.07
Original Face:		Base	4,500,000.000	99.996083	4,499,823.72	102.793080	4,625,688.60	125,864.88	0.07
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.989210	2,999,676.29	102.834240	3,085,027.20	85,350.91	0.05
Original Face:		Base	3,000,000.000	99.989210	2,999,676.29	102.834240	3,085,027.20	85,350.91	0.05
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	113.630445	1,602,189.28	113.153999	1,595,471.39	-6,717.89	0.03
		Base		113.630445	1,602,189.28	113.153999	1,595,471.39	-6,717.89	0.03
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR					0.343630	21 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.049034	15,007,355.10	7,355.10	0.24
		Base		100.000000	15,000,000.00	100.049034	15,007,355.10	7,355.10	0.24
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625					3.625000	15 May 2022		
		Local	898,000.000	103.129952	926,106.97	102.807564	923,211.92	-2,895.05	0.01
		Base		103.129952	926,106.97	102.807564	923,211.92	-2,895.05	0.01
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.912536	9,991,253.62	100.361180	10,036,118.00	44,864.38	0.16
		Base		99.912536	9,991,253.62	100.361180	10,036,118.00	44,864.38	0.16
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.480909	10,048,090.91	102.556809	10,255,680.90	207,589.99	0.17
		Base		100.480909	10,048,090.91	102.556809	10,255,680.90	207,589.99	0.17
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.801030	15,469,159.67	100.861280	15,633,498.40	164,338.73	0.25
		Base		99.801030	15,469,159.67	100.861280	15,633,498.40	164,338.73	0.25
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.789375	9,978,937.49	98.345010	9,834,501.00	-144,436.49	0.16
		Base		99.789375	9,978,937.49	98.345010	9,834,501.00	-144,436.49	0.16
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.777632	4,988,881.62	98.584730	4,929,236.50	-59,645.12	0.08
		Base		99.777632	4,988,881.62	98.584730	4,929,236.50	-59,645.12	0.08

Base Currency: USD - US DOLLAR

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040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	109.251734	5,462,586.70	107.952833	5,397,641.65	-64,945.05	0.09
		Base		109.251734	5,462,586.70	107.952833	5,397,641.65	-64,945.05	0.09
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.957596	9,995,759.55	103.501122	10,350,112.20	354,352.65	0.17
		Base		99.957596	9,995,759.55	103.501122	10,350,112.20	354,352.65	0.17
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.707812	4,985,390.58	99.088732	4,954,436.60	-30,953.98	0.08
		Base		99.707812	4,985,390.58	99.088732	4,954,436.60	-30,953.98	0.08
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.498944	4,974,947.20	-25,052.80	0.08
		Base		100.000000	5,000,000.00	99.498944	4,974,947.20	-25,052.80	0.08
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.300000	16 Feb 2024		
		Local	25,000,000.000	99.851781	24,962,945.21	99.140691	24,785,172.75	-177,772.46	0.40
		Base		99.851781	24,962,945.21	99.140691	24,785,172.75	-177,772.46	0.40
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.514173	10,051,417.30	51,417.30	0.16
		Base		100.000000	10,000,000.00	100.514173	10,051,417.30	51,417.30	0.16
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.417000	10,141,700.00	141,700.00	0.16
		Base		100.000000	10,000,000.00	101.417000	10,141,700.00	141,700.00	0.16
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.685373	9,868,537.30	-131,462.70	0.16
		Base		100.000000	10,000,000.00	98.685373	9,868,537.30	-131,462.70	0.16
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.380000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.211900	10,021,190.00	21,190.00	0.16
		Base		100.000000	10,000,000.00	100.211900	10,021,190.00	21,190.00	0.16
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
		Local	20,000,000.000	102.084238	20,416,847.65	102.028594	20,405,718.80	-11,128.85	0.33
		Base		102.084238	20,416,847.65	102.028594	20,405,718.80	-11,128.85	0.33

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06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.952910	6,996,703.70	106.770194	7,473,913.58	477,209.88	0.12
		Base		99.952910	6,996,703.70	106.770194	7,473,913.58	477,209.88	0.12
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.872318	6,991,062.26	105.276367	7,369,345.69	378,283.43	0.12
		Base		99.872318	6,991,062.26	105.276367	7,369,345.69	378,283.43	0.12
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.956037	4,997,801.87	102.741915	5,137,095.75	139,293.88	0.08
		Base		99.956037	4,997,801.87	102.741915	5,137,095.75	139,293.88	0.08
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.901439	9,990,143.94	100.085965	10,008,596.50	18,452.56	0.16
		Base		99.901439	9,990,143.94	100.085965	10,008,596.50	18,452.56	0.16
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.788833	6,985,218.30	98.659862	6,906,190.34	-79,027.96	0.11
		Base		99.788833	6,985,218.30	98.659862	6,906,190.34	-79,027.96	0.11
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.992777	17,168,772.08	103.326785	17,565,553.45	396,781.37	0.28
		Base		100.992777	17,168,772.08	103.326785	17,565,553.45	396,781.37	0.28
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.982836	14,997,425.37	102.742790	15,411,418.50	413,993.13	0.25
		Base		99.982836	14,997,425.37	102.742790	15,411,418.50	413,993.13	0.25
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.872689	1,997,453.78	104.958218	2,099,164.36	101,710.58	0.03
		Base		99.872689	1,997,453.78	104.958218	2,099,164.36	101,710.58	0.03
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.931140	4,996,556.99	102.228488	5,111,424.40	114,867.41	0.08
		Base		99.931140	4,996,556.99	102.228488	5,111,424.40	114,867.41	0.08
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.877646	16,979,199.80	102.401306	17,408,222.02	429,022.22	0.28
		Base		99.877646	16,979,199.80	102.401306	17,408,222.02	429,022.22	0.28

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097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.375124	5,018,756.20	18,756.20	0.08
		Base		100.000000	5,000,000.00	100.375124	5,018,756.20	18,756.20	0.08
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.891762	4,994,588.09	102.786924	5,139,346.20	144,758.11	0.08
		Base		99.891762	4,994,588.09	102.786924	5,139,346.20	144,758.11	0.08
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	104.609713	4,968,961.37	104.588602	4,967,958.60	-1,002.77	0.08
		Base		104.609713	4,968,961.37	104.588602	4,967,958.60	-1,002.77	0.08
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		Local	10,964,000.000	106.519644	11,678,813.75	106.356226	11,660,896.62	-17,917.13	0.19
		Base		106.519644	11,678,813.75	106.356226	11,660,896.62	-17,917.13	0.19
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.646726	1,992,934.52	106.208583	2,124,171.66	131,237.14	0.03
		Base		99.646726	1,992,934.52	106.208583	2,124,171.66	131,237.14	0.03
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.526272	14,628,940.80	-371,059.20	0.24
		Base		100.000000	15,000,000.00	97.526272	14,628,940.80	-371,059.20	0.24
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	94.836226	14,225,433.90	-774,566.10	0.23
		Base		100.000000	15,000,000.00	94.836226	14,225,433.90	-774,566.10	0.23
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.920652	9,792,065.20	-207,934.80	0.16
		Base		100.000000	10,000,000.00	97.920652	9,792,065.20	-207,934.80	0.16
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.728077	9,872,807.70	-127,192.30	0.16
		Base		100.000000	10,000,000.00	98.728077	9,872,807.70	-127,192.30	0.16
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
		Local	15,000,000.000	99.998415	14,999,762.27	100.261422	15,039,213.30	39,451.03	0.24
		Base		99.998415	14,999,762.27	100.261422	15,039,213.30	39,451.03	0.24

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14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.012630	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.876828	10,087,682.80	87,682.80	0.16
		Base		100.000000	10,000,000.00	100.876828	10,087,682.80	87,682.80	0.16
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.895715	7,991,657.22	99.420344	7,953,627.52	-38,029.70	0.13
		Base		99.895715	7,991,657.22	99.420344	7,953,627.52	-38,029.70	0.13
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	4,507,560.610	100.000000	4,507,560.61	100.003900	4,507,736.40	175.79	0.07
Original Face:		Base	15,000,000.000	100.000000	4,507,560.61	100.003900	4,507,736.40	175.79	0.07
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	8,643,812.780	100.000000	8,643,812.78	100.000880	8,643,888.85	76.07	0.14
Original Face:		Base	10,500,000.000	100.000000	8,643,812.78	100.000880	8,643,888.85	76.07	0.14
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	102.794015	5,139,700.75	102.766343	5,138,317.15	-1,383.60	0.08
		Base		102.794015	5,139,700.75	102.766343	5,138,317.15	-1,383.60	0.08
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.804774	5,040,238.69	100.776586	5,038,829.30	-1,409.39	0.08
		Base		100.804774	5,040,238.69	100.776586	5,038,829.30	-1,409.39	0.08
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.457250	06 Jan 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.166500	10,016,650.00	16,650.00	0.16
		Base		100.000000	10,000,000.00	100.166500	10,016,650.00	16,650.00	0.16
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					0.312250	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.020000	10,002,000.00	2,000.00	0.16
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.020000	10,002,000.00	2,000.00	0.16
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.131019	5,006,550.97	100.071756	5,003,587.80	-2,963.17	0.08
		Base		100.131019	5,006,550.97	100.071756	5,003,587.80	-2,963.17	0.08
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5					4.500000	14 Jan 2022		
		Local	4,585,000.000	103.737139	4,756,347.84	103.660819	4,752,848.55	-3,499.29	0.08
		Base		103.737139	4,756,347.84	103.660819	4,752,848.55	-3,499.29	0.08

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172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,000,000.000	100.216182	2,004,323.64	100.191000	2,003,820.00	-503.64	0.03
		Base		100.216182	2,004,323.64	100.191000	2,003,820.00	-503.64	0.03
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.732880	10,173,288.00	173,288.00	0.16
		Base		100.000000	10,000,000.00	101.732880	10,173,288.00	173,288.00	0.16
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	102.019605	10,201,960.50	201,960.50	0.16
		Base		100.000000	10,000,000.00	102.019605	10,201,960.50	201,960.50	0.16
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.921361	4,896,068.05	-103,931.95	0.08
		Base		100.000000	5,000,000.00	97.921361	4,896,068.05	-103,931.95	0.08
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.842404	9,884,240.40	-115,759.60	0.16
		Base		100.000000	10,000,000.00	98.842404	9,884,240.40	-115,759.60	0.16
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.081036	14,712,155.40	-287,844.60	0.24
		Base		100.000000	15,000,000.00	98.081036	14,712,155.40	-287,844.60	0.24
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.695028	14,654,254.20	-345,745.80	0.24
		Base		100.000000	15,000,000.00	97.695028	14,654,254.20	-345,745.80	0.24
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	102.152637	10,215,263.70	103.866470	10,386,647.00	171,383.30	0.17
		Base		102.152637	10,215,263.70	103.866470	10,386,647.00	171,383.30	0.17
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	110.284243	7,719,897.02	110.748817	7,752,417.19	32,520.17	0.12
		Base		110.284243	7,719,897.02	110.748817	7,752,417.19	32,520.17	0.12
22550L2A8	CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1					2.100000	12 Nov 2021		
		Local	9,415,000.000	101.346443	9,541,767.58	101.278351	9,535,356.75	-6,410.83	0.15
		Base		101.346443	9,541,767.58	101.278351	9,535,356.75	-6,410.83	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	102.829908	2,056,598.15	102.773369	2,055,467.38	-1,130.77	0.03
		Base		102.829908	2,056,598.15	102.773369	2,055,467.38	-1,130.77	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	102.134474	3,064,034.23	102.189673	3,065,690.19	1,655.96	0.05
		Base		102.134474	3,064,034.23	102.189673	3,065,690.19	1,655.96	0.05
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.985692	17,997,424.49	101.118210	18,201,277.80	203,853.31	0.29
Original Face:		Base	18,000,000.000	99.985692	17,997,424.49	101.118210	18,201,277.80	203,853.31	0.29
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998688	3,999,947.53	102.452880	4,098,115.20	98,167.67	0.07
Original Face:		Base	4,000,000.000	99.998688	3,999,947.53	102.452880	4,098,115.20	98,167.67	0.07
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	101.929586	1,707,320.57	101.993122	1,708,384.79	1,064.22	0.03
		Base		101.929586	1,707,320.57	101.993122	1,708,384.79	1,064.22	0.03
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55					2.550000	15 Feb 2022		
		Local	2,200,000.000	102.202000	2,248,444.00	102.143523	2,247,157.51	-1,286.49	0.04
		Base		102.202000	2,248,444.00	102.143523	2,247,157.51	-1,286.49	0.04
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.909739	2,058,194.78	102.961349	2,059,226.98	1,032.20	0.03
		Base		102.909739	2,058,194.78	102.961349	2,059,226.98	1,032.20	0.03
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	102.737684	18,326,348.16	102.884370	18,352,513.92	26,165.76	0.30
		Base		102.737684	18,326,348.16	102.884370	18,352,513.92	26,165.76	0.30
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	5,250,000.000	100.000000	5,250,000.00	100.000000	5,250,000.00	0.00	0.08
		Base		100.000000	5,250,000.00	100.000000	5,250,000.00	0.00	0.08
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR					0.130000	09 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.028043	25,007,010.75	7,010.75	0.40
		Base		100.000000	25,000,000.00	100.028043	25,007,010.75	7,010.75	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
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27					0.270000	09 Jun 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.912436	4,995,621.80	-4,378.20	0.08
		Base		100.000000	5,000,000.00	99.912436	4,995,621.80	-4,378.20	0.08
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5					1.500000	05 Mar 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	100.015426	20,003,085.20	3,085.20	0.32
		Base		100.000000	20,000,000.00	100.015426	20,003,085.20	3,085.20	0.32
3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05					1.050000	12 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.030817	5,001,540.85	1,540.85	0.08
		Base		100.000000	5,000,000.00	100.030817	5,001,540.85	1,540.85	0.08
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.046576	10,004,657.60	4,657.60	0.16
		Base		100.000000	10,000,000.00	100.046576	10,004,657.60	4,657.60	0.16
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8					0.800000	22 Apr 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.090039	10,009,003.90	9,003.90	0.16
		Base		100.000000	10,000,000.00	100.090039	10,009,003.90	9,003.90	0.16
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.181130	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.060975	10,006,097.50	6,097.50	0.16
		Base		100.000000	10,000,000.00	100.060975	10,006,097.50	6,097.50	0.16
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.697197	14,804,579.55	-195,420.45	0.24
		Base		100.000000	15,000,000.00	98.697197	14,804,579.55	-195,420.45	0.24
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.965837	4,948,291.85	-51,708.15	0.08
		Base		100.000000	5,000,000.00	98.965837	4,948,291.85	-51,708.15	0.08
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.945995	19,989,198.90	99.960182	19,992,036.40	2,837.50	0.32
		Base		99.945995	19,989,198.90	99.960182	19,992,036.40	2,837.50	0.32
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	10,000,000.000	102.359375	10,235,937.50	101.190074	10,119,007.40	-116,930.10	0.16
Original Face:		Base	10,000,000.000	102.359375	10,235,937.50	101.190074	10,119,007.40	-116,930.10	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.554665	5,027,733.25	27,733.25	0.08
		Base		100.000000	5,000,000.00	100.554665	5,027,733.25	27,733.25	0.08
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.024107	10,002,410.70	2,410.70	0.16
		Base		100.000000	10,000,000.00	100.024107	10,002,410.70	2,410.70	0.16
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.371012	4,968,550.60	-31,449.40	0.08
		Base		100.000000	5,000,000.00	99.371012	4,968,550.60	-31,449.40	0.08
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.003196	5,000,159.80	159.80	0.08
		Base		100.000000	5,000,000.00	100.003196	5,000,159.80	159.80	0.08
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.368798	4,918,439.90	-81,560.10	0.08
		Base		100.000000	5,000,000.00	98.368798	4,918,439.90	-81,560.10	0.08
3134GXHR8	FREDDIE MAC NOTES 05/21 0.091					0.091000	10 May 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000418	50,000,209.00	209.00	0.81
		Base		100.000000	50,000,000.00	100.000418	50,000,209.00	209.00	0.81
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.292611	15,287,602.67	101.903110	15,533,091.06	245,488.39	0.25
		Base		100.292611	15,287,602.67	101.903110	15,533,091.06	245,488.39	0.25
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	93,008.220	102.679978	95,500.82	101.676610	94,567.61	-933.21	0.00
Original Face:		Base	2,838,688.000	102.679978	95,500.82	101.676610	94,567.61	-933.21	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	864,690.080	101.433183	877,082.67	103.386420	893,972.12	16,889.45	0.01
Original Face:		Base	5,677,376.000	101.433183	877,082.67	103.386420	893,972.12	16,889.45	0.01
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	174,283.320	101.475551	176,854.96	100.035080	174,344.46	-2,510.50	0.00
Original Face:		Base	11,275,256.000	101.475551	176,854.96	100.035080	174,344.46	-2,510.50	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
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	843,438.130	101.350660	854,830.11	103.369160	871,854.91	17,024.80	0.01
Original Face:		Base	5,677,376.000	101.350660	854,830.11	103.369160	871,854.91	17,024.80	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,818,256.200	100.767716	1,832,215.24	101.728850	1,849,691.12	17,475.88	0.03
Original Face:		Base	6,713,909.000	100.767716	1,832,215.24	101.728850	1,849,691.12	17,475.88	0.03
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,222,528.620	99.775901	1,219,788.95	101.393470	1,239,564.19	19,775.24	0.02
Original Face:		Base	5,677,376.000	99.775901	1,219,788.95	101.393470	1,239,564.19	19,775.24	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,893,199.480	101.457888	1,920,800.20	102.366740	1,938,006.59	17,206.39	0.03
Original Face:		Base	6,995,663.000	101.457888	1,920,800.20	102.366740	1,938,006.59	17,206.39	0.03
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,222,528.620	100.216869	1,225,179.91	102.042500	1,247,498.77	22,318.86	0.02
Original Face:		Base	5,677,376.000	100.216869	1,225,179.91	102.042500	1,247,498.77	22,318.86	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,924,772.570	100.661651	1,937,507.84	102.419210	1,971,336.86	33,829.02	0.03
Original Face:		Base	11,354,753.000	100.661651	1,937,507.84	102.419210	1,971,336.86	33,829.02	0.03
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	148,017.310	100.381435	148,581.90	100.052750	148,095.39	-486.51	0.00
Original Face:		Base	5,677,376.000	100.381435	148,581.90	100.052750	148,095.39	-486.51	0.00
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	582,917.100	98.655191	575,077.98	101.879790	593,874.72	18,796.74	0.01
Original Face:		Base	2,000,000.000	98.655191	575,077.98	101.879790	593,874.72	18,796.74	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,544,507.870	101.532234	1,568,173.34	103.369160	1,596,544.81	28,371.47	0.03
Original Face:		Base	8,516,065.000	101.532234	1,568,173.34	103.369160	1,596,544.81	28,371.47	0.03
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,038,208.410	99.893821	1,037,106.05	101.226360	1,050,940.58	13,834.53	0.02
Original Face:		Base	5,677,376.000	99.893821	1,037,106.05	101.226360	1,050,940.58	13,834.53	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
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,860,070.150	98.598061	1,833,993.11	102.168610	1,900,407.82	66,414.71	0.03
Original Face:		Base	6,060,416.000	98.598061	1,833,993.11	102.168610	1,900,407.82	66,414.71	0.03
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	6,927,101.160	99.742306	6,909,250.45	99.660140	6,903,558.71	-5,691.74	0.11
Original Face:		Base	7,000,000.000	99.742306	6,909,250.45	99.660140	6,903,558.71	-5,691.74	0.11
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.665888	9,966,588.80	-33,411.20	0.16
		Base		100.000000	10,000,000.00	99.665888	9,966,588.80	-33,411.20	0.16
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.985000	9,998,500.00	99.310904	9,931,090.40	-67,409.60	0.16
		Base		99.985000	9,998,500.00	99.310904	9,931,090.40	-67,409.60	0.16
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	252,866.860	98.331181	248,646.97	102.942500	260,307.47	11,660.50	0.00
Original Face:		Base	2,838,688.000	98.331181	248,646.97	102.942500	260,307.47	11,660.50	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	430,557.890	100.125909	431,100.00	101.232550	435,864.73	4,764.73	0.01
Original Face:		Base	5,946,910.000	100.125909	431,100.00	101.232550	435,864.73	4,764.73	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	77,451.330	102.831623	79,644.46	105.048080	81,361.14	1,716.68	0.00
Original Face:		Base	500,000.000	102.831623	79,644.46	105.048080	81,361.14	1,716.68	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	429,847.570	101.315804	435,503.52	101.618580	436,805.00	1,301.48	0.01
Original Face:		Base	11,354,753.000	101.315804	435,503.52	101.618580	436,805.00	1,301.48	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	253,021.370	99.429357	251,577.52	102.029630	258,156.77	6,579.25	0.00
Original Face:		Base	2,838,688.000	99.429357	251,577.52	102.029630	258,156.77	6,579.25	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	407,417.980	99.978518	407,330.46	102.791810	418,792.32	11,461.86	0.01
Original Face:		Base	2,838,688.000	99.978518	407,330.46	102.791810	418,792.32	11,461.86	0.01

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	278,484.480	99.957147	278,365.14	103.091690	287,094.36	8,729.22	0.00
Original Face:		Base	3,247,459.000	99.957147	278,365.14	103.091690	287,094.36	8,729.22	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	893,443.610	100.176782	895,023.06	105.251900	940,366.37	45,343.31	0.02
Original Face:		Base	5,677,376.000	100.176782	895,023.06	105.251900	940,366.37	45,343.31	0.02
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,157,553.800	100.348919	1,161,592.73	102.053030	1,181,318.73	19,726.00	0.02
Original Face:		Base	8,516,065.000	100.348919	1,161,592.73	102.053030	1,181,318.73	19,726.00	0.02
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,496,611.410	100.058440	1,497,486.03	101.727890	1,522,471.21	24,985.18	0.02
Original Face:		Base	7,380,589.000	100.058440	1,497,486.03	101.727890	1,522,471.21	24,985.18	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	2,002,543.990	101.220804	2,026,991.13	101.476580	2,032,113.15	5,122.02	0.03
Original Face:		Base	5,677,376.000	101.220804	2,026,991.13	101.476580	2,032,113.15	5,122.02	0.03
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,216,658.500	100.022987	1,216,938.17	100.768150	1,226,004.26	9,066.09	0.02
Original Face:		Base	5,677,376.000	100.022987	1,216,938.17	100.768150	1,226,004.26	9,066.09	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	3,041,646.460	100.712662	3,063,323.11	101.952730	3,101,041.60	37,718.49	0.05
Original Face:		Base	14,193,441.000	100.712662	3,063,323.11	101.952730	3,101,041.60	37,718.49	0.05
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	2,053,765.360	100.454170	2,063,092.95	102.212470	2,099,204.30	36,111.35	0.03
Original Face:		Base	14,193,441.000	100.454170	2,063,092.95	102.212470	2,099,204.30	36,111.35	0.03
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	718,884.920	99.898039	718,151.94	102.888490	739,649.84	21,497.90	0.01
Original Face:		Base	3,250,000.000	99.898039	718,151.94	102.888490	739,649.84	21,497.90	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,155,732.420	100.499545	1,161,505.82	101.191880	1,169,507.36	8,001.54	0.02
Original Face:		Base	5,677,376.000	100.499545	1,161,505.82	101.191880	1,169,507.36	8,001.54	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
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	2,057,905.400	Local	99.908294	2,056,018.18	102.277250	2,104,769.05	48,750.87	0.03
Original Face:	8,516,065.000	Base	99.908294	2,056,018.18	102.277250	2,104,769.05	48,750.87	0.03
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	505,941.630	Local	98.022147	495,934.85	102.321790	517,688.53	21,753.68	0.01
Original Face:	2,500,000.000	Base	98.022147	495,934.85	102.321790	517,688.53	21,753.68	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	2,910,525.700	Local	102.444145	2,981,663.17	102.543770	2,984,562.78	2,899.61	0.05
Original Face:	10,000,000.000	Base	102.444145	2,981,663.17	102.543770	2,984,562.78	2,899.61	0.05
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	189,112.450	Local	101.687144	192,303.05	100.079330	189,262.47	-3,040.58	0.00
Original Face:	5,000,000.000	Base	101.687144	192,303.05	100.079330	189,262.47	-3,040.58	0.00
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	4,805,586.950	Local	102.611194	4,931,070.13	102.402250	4,921,029.16	-10,040.97	0.08
Original Face:	5,000,000.000	Base	102.611194	4,931,070.13	102.402250	4,921,029.16	-10,040.97	0.08
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	494,651.850	Local	101.098959	500,087.87	108.381580	536,111.49	36,023.62	0.01
Original Face:	44,567,405.000	Base	101.098959	500,087.87	108.381580	536,111.49	36,023.62	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	19,698.750	Local	106.487975	20,976.80	110.078290	21,684.05	707.25	0.00
Original Face:	1,000,000.000	Base	106.487975	20,976.80	110.078290	21,684.05	707.25	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	724,828.000	Local	105.653361	765,805.14	115.813040	839,445.34	73,640.20	0.01
Original Face:	24,898,134.000	Base	105.653361	765,805.14	115.813040	839,445.34	73,640.20	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	178,769.390	Local	99.259275	177,445.20	101.640990	181,702.98	4,257.78	0.00
Original Face:	5,677,376.000	Base	99.259275	177,445.20	101.640990	181,702.98	4,257.78	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	278,729.790	Local	104.809586	292,135.54	108.596240	302,690.07	10,554.53	0.00
Original Face:	8,516,065.000	Base	104.809586	292,135.54	108.596240	302,690.07	10,554.53	0.00

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31422B3T5	FARMER MAC NOTES 09/21 VAR					0.050000	01 Sep 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	99.987737	19,997,547.40	-2,452.60	0.32
		Base		100.000000	20,000,000.00	99.987737	19,997,547.40	-2,452.60	0.32
31422B4M9	FARMER MAC NOTES 07/21 VAR					0.050000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	99.991661	24,997,915.25	-2,084.75	0.40
		Base		100.000000	25,000,000.00	99.991661	24,997,915.25	-2,084.75	0.40
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					0.655250	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.135335	2,002,706.70	2,706.70	0.03
		Base		100.000000	2,000,000.00	100.135335	2,002,706.70	2,706.70	0.03
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1					0.119410	15 Mar 2022		
		Local	11,250,000.000	100.000000	11,250,000.00	99.993990	11,249,323.88	-676.12	0.18
Original Face:		Base	11,250,000.000	100.000000	11,250,000.00	99.993990	11,249,323.88	-676.12	0.18
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2					0.170000	15 Oct 2023		
		Local	12,500,000.000	99.999154	12,499,894.30	99.981680	12,497,710.00	-2,184.30	0.20
Original Face:		Base	12,500,000.000	99.999154	12,499,894.30	99.981680	12,497,710.00	-2,184.30	0.20
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.275500	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.250000	19,850,000.00	-150,000.00	0.32
		Base		100.000000	20,000,000.00	99.250000	19,850,000.00	-150,000.00	0.32
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	103.361237	1,292,015.46	103.479746	1,293,496.83	1,481.37	0.02
		Base		103.361237	1,292,015.46	103.479746	1,293,496.83	1,481.37	0.02
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.582500	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.075211	5,003,760.55	3,760.55	0.08
		Base		100.000000	5,000,000.00	100.075211	5,003,760.55	3,760.55	0.08
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					0.763380	16 Apr 2021		
		Local	6,375,000.000	100.028169	6,376,795.80	100.064300	6,379,099.13	2,303.33	0.10
		Base		100.028169	6,376,795.80	100.064300	6,379,099.13	2,303.33	0.10
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	108.071439	2,820,664.56	108.132397	2,822,255.56	1,591.00	0.05
		Base		108.071439	2,820,664.56	108.132397	2,822,255.56	1,591.00	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023		
	10,000,000.000	Local	99.979575	9,997,957.53	100.170289	10,017,028.90	19,071.37	0.16
		Base	99.979575	9,997,957.53	100.170289	10,017,028.90	19,071.37	0.16
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.195626	5,009,781.30	9,781.30	0.08
		Base	100.000000	5,000,000.00	100.195626	5,009,781.30	9,781.30	0.08
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1				1.000000	21 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.588480	19,717,696.00	-282,304.00	0.32
		Base	100.000000	20,000,000.00	98.588480	19,717,696.00	-282,304.00	0.32
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.000000	18 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.560457	9,956,045.70	-43,954.30	0.16
		Base	100.000000	10,000,000.00	99.560457	9,956,045.70	-43,954.30	0.16
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
	51,575.170	Local	105.133749	54,222.91	110.844360	57,168.17	2,945.26	0.00
Original Face:	877,500.000	Base	105.133749	54,222.91	110.844360	57,168.17	2,945.26	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
	1,611,643.830	Local	98.907754	1,594,040.72	101.277130	1,632,226.62	38,185.90	0.03
Original Face:	3,000,000.000	Base	98.907754	1,594,040.72	101.277130	1,632,226.62	38,185.90	0.03
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,671,151.600	Local	95.578016	2,553,033.70	101.223710	2,703,838.75	150,805.05	0.04
Original Face:	10,000,000.000	Base	95.578016	2,553,033.70	101.223710	2,703,838.75	150,805.05	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,415,241.570	Local	102.003103	2,463,621.35	103.253910	2,493,831.36	30,210.01	0.04
Original Face:	10,493,495.000	Base	102.003103	2,463,621.35	103.253910	2,493,831.36	30,210.01	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,440,653.250	Local	96.485945	3,319,746.80	102.037050	3,510,741.08	190,994.28	0.06
Original Face:	5,000,000.000	Base	96.485945	3,319,746.80	102.037050	3,510,741.08	190,994.28	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	1,022,320.650	Local	99.903641	1,021,335.55	102.130710	1,044,103.34	22,767.79	0.02
Original Face:	5,000,000.000	Base	99.903641	1,021,335.55	102.130710	1,044,103.34	22,767.79	0.02

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38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	1,458,199.190	100.671625	1,467,992.82	101.230650	1,476,144.52	8,151.70	0.02
Original Face:		Base	5,000,000.000	100.671625	1,467,992.82	101.230650	1,476,144.52	8,151.70	0.02
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	5,000,000.000	102.322280	5,116,114.01	102.322917	5,116,145.85	31.84	0.08
Original Face:		Base	5,000,000.000	102.322280	5,116,114.01	102.322917	5,116,145.85	31.84	0.08
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	8,000,000.000	99.990329	7,999,226.28	99.861330	7,988,906.40	-10,319.88	0.13
Original Face:		Base	8,000,000.000	99.990329	7,999,226.28	99.861330	7,988,906.40	-10,319.88	0.13
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.937126	999,371.26	105.134377	1,051,343.77	51,972.51	0.02
		Base		99.937126	999,371.26	105.134377	1,051,343.77	51,972.51	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.843137	1,996,862.73	100.218479	2,004,369.58	7,506.85	0.03
		Base		99.843137	1,996,862.73	100.218479	2,004,369.58	7,506.85	0.03
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
		Local	2,671,777.640	100.000000	2,671,777.64	100.000000	2,671,777.64	0.00	0.04
Original Face:		Base	10,000,000.000	100.000000	2,671,777.64	100.000000	2,671,777.64	0.00	0.04
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.780855	15,802,438.00	102.583773	16,085,135.61	282,697.61	0.26
		Base		100.780855	15,802,438.00	102.583773	16,085,135.61	282,697.61	0.26
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.991586	2,999,747.59	101.945223	3,058,356.69	58,609.10	0.05
		Base		99.991586	2,999,747.59	101.945223	3,058,356.69	58,609.10	0.05
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.411380	19 Aug 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.089900	2,001,798.00	1,798.00	0.03
		Base		100.000000	2,000,000.00	100.089900	2,001,798.00	1,798.00	0.03
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
		Local	694,115.900	100.000000	694,115.90	99.999810	694,114.58	-1.32	0.01
Original Face:		Base	5,000,000.000	100.000000	694,115.90	99.999810	694,114.58	-1.32	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
		Local	4,959,212.140	100.000000	4,959,212.14	100.000140	4,959,219.08	6.94	0.08
Original Face:		Base	12,500,000.000	100.000000	4,959,212.14	100.000140	4,959,219.08	6.94	0.08
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	101.998015	4,079,920.58	102.036565	4,081,462.60	1,542.02	0.07
		Base		101.998015	4,079,920.58	102.036565	4,081,462.60	1,542.02	0.07
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.102342	3,765,889.00	-34,111.00	0.06
		Base		100.000000	3,800,000.00	99.102342	3,765,889.00	-34,111.00	0.06
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.102814	1,189,233.77	-10,766.23	0.02
		Base		100.000000	1,200,000.00	99.102814	1,189,233.77	-10,766.23	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.007539	4,950,376.95	-49,623.05	0.08
		Base		100.000000	5,000,000.00	99.007539	4,950,376.95	-49,623.05	0.08
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
		Local	10,000,000.000	104.754711	10,475,471.11	104.605691	10,460,569.10	-14,902.01	0.17
		Base		104.754711	10,475,471.11	104.605691	10,460,569.10	-14,902.01	0.17
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.902372	4,995,118.59	98.919764	4,945,988.20	-49,130.39	0.08
		Base		99.902372	4,995,118.59	98.919764	4,945,988.20	-49,130.39	0.08
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.458004	5,022,900.20	22,900.20	0.08
		Base		100.000000	5,000,000.00	100.458004	5,022,900.20	22,900.20	0.08
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	98.439942	14,765,991.30	-234,008.70	0.24
		Base		100.000000	15,000,000.00	98.439942	14,765,991.30	-234,008.70	0.24
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.196672	5,009,833.60	9,833.60	0.08
		Base		100.000000	5,000,000.00	100.196672	5,009,833.60	9,833.60	0.08

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48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.425877	10,042,587.70	42,587.70	0.16
		Base		100.000000	10,000,000.00	100.425877	10,042,587.70	42,587.70	0.16
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.382256	4,869,112.80	-130,887.20	0.08
		Base		100.000000	5,000,000.00	97.382256	4,869,112.80	-130,887.20	0.08
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.968280	2,999,048.41	101.808743	3,054,262.29	55,213.88	0.05
		Base		99.968280	2,999,048.41	101.808743	3,054,262.29	55,213.88	0.05
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.203265	5,010,163.25	10,163.25	0.08
		Base		100.000000	5,000,000.00	100.203265	5,010,163.25	10,163.25	0.08
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	4,700,033.090	99.896094	4,695,149.46	100.893470	4,742,026.48	46,877.02	0.08
Original Face:		Base	12,640,000.000	99.896094	4,695,149.46	100.893470	4,742,026.48	46,877.02	0.08
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.707066	2,991,211.99	106.825357	3,204,760.71	213,548.72	0.05
		Base		99.707066	2,991,211.99	106.825357	3,204,760.71	213,548.72	0.05
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	100.411716	3,507,381.24	101.082168	3,530,800.13	23,418.89	0.06
		Base		100.411716	3,507,381.24	101.082168	3,530,800.13	23,418.89	0.06
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.738641	4,986,932.07	98.082984	4,904,149.20	-82,782.87	0.08
		Base		99.738641	4,986,932.07	98.082984	4,904,149.20	-82,782.87	0.08
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	105.573577	3,431,141.24	105.806811	3,438,721.36	7,580.12	0.06
		Base		105.573577	3,431,141.24	105.806811	3,438,721.36	7,580.12	0.06
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	465,297.750	99.997455	465,285.91	100.149500	465,993.37	707.46	0.01
Original Face:		Base	2,750,000.000	99.997455	465,285.91	100.149500	465,993.37	707.46	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
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
		Local	50,000,000.000	99.992595	49,996,297.36	100.517686	50,258,843.00	262,545.64	0.81
		Base		99.992595	49,996,297.36	100.517686	50,258,843.00	262,545.64	0.81
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	100.515016	10,407,324.76	101.834270	10,543,920.32	136,595.56	0.17
		Base		100.515016	10,407,324.76	101.834270	10,543,920.32	136,595.56	0.17
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	102.655722	1,376,613.23	102.674582	1,376,866.14	252.91	0.02
		Base		102.655722	1,376,613.23	102.674582	1,376,866.14	252.91	0.02
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
		Local	8,867,000.000	101.920432	9,037,284.67	102.200395	9,062,109.02	24,824.35	0.15
		Base		101.920432	9,037,284.67	102.200395	9,062,109.02	24,824.35	0.15
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	102.771853	1,027,718.53	102.771292	1,027,712.92	-5.61	0.02
		Base		102.771853	1,027,718.53	102.771292	1,027,712.92	-5.61	0.02
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	4,533,000.000	101.364502	4,594,852.88	101.259961	4,590,114.03	-4,738.85	0.07
		Base		101.364502	4,594,852.88	101.259961	4,590,114.03	-4,738.85	0.07
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.932323	9,993,232.33	99.730266	9,973,026.60	-20,205.73	0.16
		Base		99.932323	9,993,232.33	99.730266	9,973,026.60	-20,205.73	0.16
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.743674	14,961,551.13	98.830465	14,824,569.75	-136,981.38	0.24
		Base		99.743674	14,961,551.13	98.830465	14,824,569.75	-136,981.38	0.24
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.884859	4,994,242.96	100.208102	5,010,405.10	16,162.14	0.08
		Base		99.884859	4,994,242.96	100.208102	5,010,405.10	16,162.14	0.08
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.792071	14,968,810.60	99.586030	14,937,904.50	-30,906.10	0.24
		Base		99.792071	14,968,810.60	99.586030	14,937,904.50	-30,906.10	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.996538	2,999,896.14	100.207532	3,006,225.96	6,329.82	0.05
		Base		99.996538	2,999,896.14	100.207532	3,006,225.96	6,329.82	0.05
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.999536	9,999,953.58	100.034112	10,003,411.20	3,457.62	0.16
		Base		99.999536	9,999,953.58	100.034112	10,003,411.20	3,457.62	0.16
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	100.967519	3,170,380.09	102.250040	3,210,651.26	40,271.17	0.05
		Base		100.967519	3,170,380.09	102.250040	3,210,651.26	40,271.17	0.05
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	114.894435	5,118,547.08	112.872409	5,028,465.82	-90,081.26	0.08
		Base		114.894435	5,118,547.08	112.872409	5,028,465.82	-90,081.26	0.08
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	104.707695	7,015,415.55	104.831947	7,023,740.45	8,324.90	0.11
		Base		104.707695	7,015,415.55	104.831947	7,023,740.45	8,324.90	0.11
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.923537	4,933,142.48	100.922627	4,933,098.01	-44.47	0.08
		Base		100.923537	4,933,142.48	100.922627	4,933,098.01	-44.47	0.08
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	5,000,000.000	99.950548	4,997,527.40	100.331588	5,016,579.40	19,052.00	0.08
		Base		99.950548	4,997,527.40	100.331588	5,016,579.40	19,052.00	0.08
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	109.161197	5,188,431.69	109.015582	5,181,510.61	-6,921.08	0.08
		Base		109.161197	5,188,431.69	109.015582	5,181,510.61	-6,921.08	0.08
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.997947	2,999,938.41	102.658086	3,079,742.58	79,804.17	0.05
		Base		99.997947	2,999,938.41	102.658086	3,079,742.58	79,804.17	0.05
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR					0.813750	15 Feb 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.238112	15,035,716.80	35,716.80	0.24
		Base		100.000000	15,000,000.00	100.238112	15,035,716.80	35,716.80	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
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.991433	11,998,972.00	100.242311	12,029,077.32	30,105.32	0.19
		Base		99.991433	11,998,972.00	100.242311	12,029,077.32	30,105.32	0.19
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.619040	3,018,571.21	101.533740	3,046,012.20	27,440.99	0.05
		Base		100.619040	3,018,571.21	101.533740	3,046,012.20	27,440.99	0.05
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.848912	14,977,336.86	98.539469	14,780,920.35	-196,416.51	0.24
		Base		99.848912	14,977,336.86	98.539469	14,780,920.35	-196,416.51	0.24
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.588630	21 Sep 2021		
		Local	10,000,000.000	99.963873	9,996,387.25	100.155990	10,015,599.00	19,211.75	0.16
		Base		99.963873	9,996,387.25	100.155990	10,015,599.00	19,211.75	0.16
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.599445	10,159,944.50	159,944.50	0.16
		Base		100.000000	10,000,000.00	101.599445	10,159,944.50	159,944.50	0.16
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.878653	9,987,865.30	-12,134.70	0.16
		Base		100.000000	10,000,000.00	99.878653	9,987,865.30	-12,134.70	0.16
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	101.868000	10,186,800.00	186,800.00	0.16
		Base		100.000000	10,000,000.00	101.868000	10,186,800.00	186,800.00	0.16
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.500000	4,925,000.00	-75,000.00	0.08
		Base		100.000000	5,000,000.00	98.500000	4,925,000.00	-75,000.00	0.08
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.997112	14,999,566.85	99.623000	14,943,450.00	-56,116.85	0.24
		Base		99.997112	14,999,566.85	99.623000	14,943,450.00	-56,116.85	0.24
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.817630	25 Jan 2029		
		Local	845,644.890	100.000000	845,644.89	96.943410	819,796.99	-25,847.90	0.01
Original Face:		Base	2,838,688.000	100.000000	845,644.89	96.943410	819,796.99	-25,847.90	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.800983	4,990,049.17	100.176540	5,008,827.00	18,777.83	0.08
		Base		99.800983	4,990,049.17	100.176540	5,008,827.00	18,777.83	0.08
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.979433	9,997,943.25	102.823326	10,282,332.60	284,389.35	0.17
		Base		99.979433	9,997,943.25	102.823326	10,282,332.60	284,389.35	0.17
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	110.144426	4,051,112.00	109.684679	4,034,202.49	-16,909.51	0.07
		Base		110.144426	4,051,112.00	109.684679	4,034,202.49	-16,909.51	0.07
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	103.568635	1,553,529.52	103.946345	1,559,195.18	5,665.66	0.03
		Base		103.568635	1,553,529.52	103.946345	1,559,195.18	5,665.66	0.03
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.572380	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.163324	5,008,166.20	8,166.20	0.08
		Base		100.000000	5,000,000.00	100.163324	5,008,166.20	8,166.20	0.08
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	102.399600	10,239,960.00	239,960.00	0.17
		Base		100.000000	10,000,000.00	102.399600	10,239,960.00	239,960.00	0.17
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	2,951,752.520	99.995218	2,951,611.36	100.425470	2,964,311.34	12,699.98	0.05
Original Face:		Base	8,000,000.000	99.995218	2,951,611.36	100.425470	2,964,311.34	12,699.98	0.05
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.415250	26 Apr 2021		
		Local	5,000,000.000	99.986152	4,999,307.61	99.990853	4,999,542.65	235.04	0.08
		Base		99.986152	4,999,307.61	99.990853	4,999,542.65	235.04	0.08
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.976605	12,996,958.64	102.597871	13,337,723.23	340,764.59	0.21
		Base		99.976605	12,996,958.64	102.597871	13,337,723.23	340,764.59	0.21
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.318750	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.037307	2,000,746.14	746.14	0.03
		Base		100.000000	2,000,000.00	100.037307	2,000,746.14	746.14	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.947009	9,994,700.87	103.118527	10,311,852.70	317,151.83	0.17
		Base		99.947009	9,994,700.87	103.118527	10,311,852.70	317,151.83	0.17
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.890962	4,894,548.10	-105,451.90	0.08
		Base		100.000000	5,000,000.00	97.890962	4,894,548.10	-105,451.90	0.08
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.927626	9,992,762.64	100.181708	10,018,170.80	25,408.16	0.16
		Base		99.927626	9,992,762.64	100.181708	10,018,170.80	25,408.16	0.16
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.742915	4,887,145.75	-112,854.25	0.08
		Base		100.000000	5,000,000.00	97.742915	4,887,145.75	-112,854.25	0.08
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.320000	13 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.220990	10,022,099.00	22,099.00	0.16
		Base		100.000000	10,000,000.00	100.220990	10,022,099.00	22,099.00	0.16
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1					0.163750	15 Oct 2021		
		Local	1,817,609.060	100.000000	1,817,609.06	99.999150	1,817,593.61	-15.45	0.03
Original Face:		Base	15,000,000.000	100.000000	1,817,609.06	99.999150	1,817,593.61	-15.45	0.03
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.834880	1,996,697.59	102.320753	2,046,415.06	49,717.47	0.03
		Base		99.834880	1,996,697.59	102.320753	2,046,415.06	49,717.47	0.03
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
		Local	13,810,000.000	100.247122	13,844,127.54	100.600416	13,892,917.45	48,789.91	0.22
		Base		100.247122	13,844,127.54	100.600416	13,892,917.45	48,789.91	0.22
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	106.752786	2,962,389.81	106.958477	2,968,097.74	5,707.93	0.05
		Base		106.752786	2,962,389.81	106.958477	2,968,097.74	5,707.93	0.05
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	101.357928	10,135,792.80	102.768003	10,276,800.30	141,007.50	0.17
		Base		101.357928	10,135,792.80	102.768003	10,276,800.30	141,007.50	0.17

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375				0.375000	14 Sep 2023		
	3,000,000.000	Local	99.891638	2,996,749.15	100.346102	3,010,383.06	13,633.91	0.05
		Base	99.891638	2,996,749.15	100.346102	3,010,383.06	13,633.91	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.933148	1,998,662.95	106.028821	2,120,576.42	121,913.47	0.03
		Base	99.933148	1,998,662.95	106.028821	2,120,576.42	121,913.47	0.03
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	40,000,000.000	Local	99.917200	39,966,880.00	99.948825	39,979,530.00	12,650.00	0.64
		Base	99.917200	39,966,880.00	99.948825	39,979,530.00	12,650.00	0.64
912796B24	TREASURY BILL 06/21 0.00000				0.010000	10 Jun 2021		
	40,000,000.000	Local	99.974469	39,989,787.68	99.987375	39,994,950.00	5,162.32	0.64
		Base	99.974469	39,989,787.68	99.987375	39,994,950.00	5,162.32	0.64
912796B32	TREASURY BILL 06/21 0.00000				0.010000	24 Jun 2021		
	40,000,000.000	Local	99.970930	39,988,372.11	99.984028	39,993,611.20	5,239.09	0.64
		Base	99.970930	39,988,372.11	99.984028	39,993,611.20	5,239.09	0.64
912796C23	TREASURY BILL 03/21 0.00000					02 Mar 2021		
	40,000,000.000	Local	99.999700	39,999,880.11	99.999924	39,999,969.60	89.49	0.64
		Base	99.999700	39,999,880.11	99.999924	39,999,969.60	89.49	0.64
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	40,000,000.000	Local	101.264292	40,505,716.91	101.289062	40,515,624.80	9,907.89	0.65
		Base	101.264292	40,505,716.91	101.289062	40,515,624.80	9,907.89	0.65
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	0.08
		Base	100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	0.08
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	98.773438	9,877,343.75	98.646600	9,864,660.00	-12,683.75	0.16
		Base	98.773438	9,877,343.75	98.646600	9,864,660.00	-12,683.75	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
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.476500	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.070761	3,002,122.83	2,122.83	0.05
		Base		100.000000	3,000,000.00	100.070761	3,002,122.83	2,122.83	0.05
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.994758	2,999,842.74	100.831059	3,024,931.77	25,089.03	0.05
		Base		99.994758	2,999,842.74	100.831059	3,024,931.77	25,089.03	0.05
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	108.473885	10,847,388.48	108.524454	10,852,445.40	5,056.92	0.17
		Base		108.473885	10,847,388.48	108.524454	10,852,445.40	5,056.92	0.17
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.150000	15 Sep 2023		
		Local	2,018,000.000	111.843350	2,256,998.81	111.538173	2,250,840.33	-6,158.48	0.04
		Base		111.843350	2,256,998.81	111.538173	2,250,840.33	-6,158.48	0.04
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.988705	7,999,096.37	101.594690	8,127,575.20	128,478.83	0.13
Original Face:		Base	8,000,000.000	99.988705	7,999,096.37	101.594690	8,127,575.20	128,478.83	0.13
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.984954	19,996,990.83	100.208600	20,041,720.00	44,729.17	0.32
Original Face:		Base	20,000,000.000	99.984954	19,996,990.83	100.208600	20,041,720.00	44,729.17	0.32
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.991132	5,499,512.24	102.188310	5,620,357.05	120,844.81	0.09
Original Face:		Base	5,500,000.000	99.991132	5,499,512.24	102.188310	5,620,357.05	120,844.81	0.09
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	2,928,405.720	99.999264	2,928,384.16	101.236230	2,964,607.55	36,223.39	0.05
Original Face:		Base	5,000,000.000	99.999264	2,928,384.16	101.236230	2,964,607.55	36,223.39	0.05
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.957520	4,997,875.99	100.410019	5,020,500.95	22,624.96	0.08
		Base		99.957520	4,997,875.99	100.410019	5,020,500.95	22,624.96	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.863312	4,993,165.60	100.489494	5,024,474.70	31,309.10	0.08
		Base		99.863312	4,993,165.60	100.489494	5,024,474.70	31,309.10	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	108.203751	1,082,037.51	107.965858	1,079,658.58	-2,378.93	0.02
		Base		108.203751	1,082,037.51	107.965858	1,079,658.58	-2,378.93	0.02
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	106.920937	21,384,187.44	106.793341	21,358,668.20	-25,519.24	0.34
		Base		106.920937	21,384,187.44	106.793341	21,358,668.20	-25,519.24	0.34
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	103.040703	5,034,568.73	107.540907	5,254,448.72	219,879.99	0.08
		Base		103.040703	5,034,568.73	107.540907	5,254,448.72	219,879.99	0.08
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	103.812889	6,936,777.25	104.005989	6,949,680.18	12,902.93	0.11
		Base		103.812889	6,936,777.25	104.005989	6,949,680.18	12,902.93	0.11
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	102.861215	1,671,494.74	103.267628	1,678,098.96	6,604.22	0.03
		Base		102.861215	1,671,494.74	103.267628	1,678,098.96	6,604.22	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.838919	4,991,945.93	98.080744	4,904,037.20	-87,908.73	0.08
		Base		99.838919	4,991,945.93	98.080744	4,904,037.20	-87,908.73	0.08
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
		Local	2,500,000.000	100.391486	2,509,787.14	100.354000	2,508,850.00	-937.14	0.04
		Base		100.391486	2,509,787.14	100.354000	2,508,850.00	-937.14	0.04
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	18,291,000.000	101.360552	18,539,858.62	101.859536	18,631,127.73	91,269.11	0.30
		Base		101.360552	18,539,858.62	101.859536	18,631,127.73	91,269.11	0.30
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR					2.082000	09 Sep 2022		
		Local	10,000,000.000	100.795907	10,079,590.70	100.911574	10,091,157.40	11,566.70	0.16
		Base		100.795907	10,079,590.70	100.911574	10,091,157.40	11,566.70	0.16
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.895028	4,994,751.39	108.570941	5,428,547.05	433,795.66	0.09
		Base		99.895028	4,994,751.39	108.570941	5,428,547.05	433,795.66	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
			3,000,000.000	100.000000	3,000,000.00	99.490943	2,984,728.29	-15,271.71	0.05
		Base		100.000000	3,000,000.00	99.490943	2,984,728.29	-15,271.71	0.05
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1					0.138570	15 Feb 2022		
			6,000,000.000	100.000000	6,000,000.00	100.017030	6,001,021.80	1,021.80	0.10
Original Face:		Base	6,000,000.000	100.000000	6,000,000.00	100.017030	6,001,021.80	1,021.80	0.10
US DOLLAR Total									
			2,009,977,772.460		2,021,892,412.77		2,028,570,262.35	6,677,849.58	32.69
Original Face:		Base	576,651,960.000		2,021,892,412.77		2,028,570,262.35	6,677,849.58	32.69
FIXED INCOME Total									
		Base	2,009,977,772.460		2,021,892,412.77		2,028,570,262.35	6,677,849.58	32.69
Original Face:			576,651,960.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		6,186,416,921.840	Base		6,197,746,080.97		6,204,684,503.49	6,938,422.52	100.00
	Original Face:	576,651,960.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.045114	31 Dec 2030		
			1,711,414.090	100.060001	1,712,440.95	100.060000	1,712,440.94	-0.01	1.50
		Base		100.060001	1,712,440.95	100.060000	1,712,440.94	-0.01	1.50
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					0.772630	06 Nov 2021		
			1,000,000.000	100.042669	1,000,426.69	100.042669	1,000,426.69	0.00	0.88
		Base		100.042669	1,000,426.69	100.042669	1,000,426.69	0.00	0.88
US DOLLAR Total									
			2,711,414.090		2,712,867.64		2,712,867.63	-0.01	2.37
		Base			2,712,867.64		2,712,867.63	-0.01	2.37
CASH EQUIVALENT Total									
			2,711,414.090	Base	2,712,867.64		2,712,867.63	-0.01	2.37
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
			345,000.000	99.912090	344,696.71	102.655908	354,162.88	9,466.17	0.31
		Base		99.912090	344,696.71	102.655908	354,162.88	9,466.17	0.31
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
			500,000.000	104.723164	523,615.82	104.484769	522,423.85	-1,191.97	0.46
		Base		104.723164	523,615.82	104.484769	522,423.85	-1,191.97	0.46
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.681000	29 Mar 2021		
			1,274,000.000	100.004473	1,274,056.98	100.039536	1,274,503.69	446.71	1.12
		Base		100.004473	1,274,056.98	100.039536	1,274,503.69	446.71	1.12
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
			930,000.000	102.957896	957,508.43	103.360071	961,248.66	3,740.23	0.84
		Base		102.957896	957,508.43	103.360071	961,248.66	3,740.23	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.894648	664,299.41	100.213477	666,419.62	2,120.21	0.58
		Base		99.894648	664,299.41	100.213477	666,419.62	2,120.21	0.58
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.951276	499,756.38	102.770837	513,854.19	14,097.81	0.45
		Base		99.951276	499,756.38	102.770837	513,854.19	14,097.81	0.45
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.990144	499,950.72	102.720140	513,600.70	13,649.98	0.45
Original Face:		Base	500,000.000	99.990144	499,950.72	102.720140	513,600.70	13,649.98	0.45
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	850,000.000	102.914969	874,777.24	102.793080	873,741.18	-1,036.06	0.76
Original Face:		Base	850,000.000	102.914969	874,777.24	102.793080	873,741.18	-1,036.06	0.76
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
		Local	725,000.000	100.331415	727,402.76	100.475429	728,446.86	1,044.10	0.64
		Base		100.331415	727,402.76	100.475429	728,446.86	1,044.10	0.64
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.690880	09 Feb 2022		
		Local	1,350,000.000	100.156546	1,352,113.37	100.468300	1,356,322.05	4,208.68	1.19
		Base		100.156546	1,352,113.37	100.468300	1,356,322.05	4,208.68	1.19
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.801030	499,005.15	100.861280	504,306.40	5,301.25	0.44
		Base		99.801030	499,005.15	100.861280	504,306.40	5,301.25	0.44
04550KAA9	ASSOCIATED BK GREEN BAY SR UNSECURED 08/21 3.5					3.500000	13 Aug 2021		
		Local	500,000.000	101.173904	505,869.52	101.146951	505,734.76	-134.76	0.44
		Base		101.173904	505,869.52	101.146951	505,734.76	-134.76	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	109.136408	545,682.04	108.789965	543,949.83	-1,732.21	0.48
		Base		109.136408	545,682.04	108.789965	543,949.83	-1,732.21	0.48
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	385,000.000	99.991977	384,969.11	101.294320	389,983.13	5,014.02	0.34
Original Face:		Base	385,000.000	99.991977	384,969.11	101.294320	389,983.13	5,014.02	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05				2.050000	03 May 2021		
	750,000.000	Local	100.013913	750,104.35	100.161000	751,207.50	1,103.15	0.66
		Base	100.013913	750,104.35	100.161000	751,207.50	1,103.15	0.66
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
	750,000.000	Local	101.573149	761,798.62	104.764374	785,732.81	23,934.19	0.69
		Base	101.573149	761,798.62	104.764374	785,732.81	23,934.19	0.69
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	605,000.000	Local	99.901440	604,403.71	100.085965	605,520.09	1,116.38	0.53
		Base	99.901440	604,403.71	100.085965	605,520.09	1,116.38	0.53
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3				2.350000	25 Apr 2022		
	7,790.890	Local	99.971377	7,788.66	100.193640	7,805.98	17.32	0.01
Original Face:	400,000.000	Base	99.971377	7,788.66	100.193640	7,805.98	17.32	0.01
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	166,807.230	Local	99.992872	166,795.34	101.883150	169,948.46	3,153.12	0.15
Original Face:	270,000.000	Base	99.992872	166,795.34	101.883150	169,948.46	3,153.12	0.15
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	334,783.540	Local	99.986768	334,739.24	102.187330	342,106.36	7,367.12	0.30
Original Face:	445,000.000	Base	99.986768	334,739.24	102.187330	342,106.36	7,367.12	0.30
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	57,841.620	Local	99.993344	57,837.77	100.464700	58,110.41	272.64	0.05
Original Face:	165,000.000	Base	99.993344	57,837.77	100.464700	58,110.41	272.64	0.05
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022		
	50,680.880	Local	99.950553	50,655.82	100.115680	50,739.51	83.69	0.04
Original Face:	700,000.000	Base	99.950553	50,655.82	100.115680	50,739.51	83.69	0.04
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15				3.150000	07 Sep 2021		
	900,000.000	Local	100.478761	904,308.85	101.497206	913,474.85	9,166.00	0.80
		Base	100.478761	904,308.85	101.497206	913,474.85	9,166.00	0.80
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				0.815380	06 Jun 2022		
	1,000,000.000	Local	100.284333	1,002,843.33	100.678100	1,006,781.00	3,937.67	0.88
		Base	100.284333	1,002,843.33	100.678100	1,006,781.00	3,937.67	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25				0.250000	01 Mar 2023		
	600,000.000	Local	99.914000	599,484.00	99.869775	599,218.65	-265.35	0.52
		Base	99.914000	599,484.00	99.869775	599,218.65	-265.35	0.52
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.762000	03 Mar 2022		
	500,000.000	Local	100.238086	501,190.43	100.500223	502,501.12	1,310.69	0.44
		Base	100.238086	501,190.43	100.500223	502,501.12	1,310.69	0.44
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1				2.100000	16 May 2021		
	1,000,000.000	Local	99.762592	997,625.92	100.226000	1,002,260.00	4,634.08	0.88
		Base	99.762592	997,625.92	100.226000	1,002,260.00	4,634.08	0.88
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498				2.498000	03 Mar 2022		
	500,000.000	Local	100.604922	503,024.61	102.105508	510,527.54	7,502.93	0.45
		Base	100.604922	503,024.61	102.105508	510,527.54	7,502.93	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141				1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	101.723325	345,859.31	5,859.31	0.30
		Base	100.000000	340,000.00	101.723325	345,859.31	5,859.31	0.30
17275RBD3	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2				2.200000	28 Feb 2021		
	600,000.000	Local	100.000000	600,000.00	100.000000	600,000.00	0.00	0.52
		Base	100.000000	600,000.00	100.000000	600,000.00	0.00	0.52
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85				1.850000	20 Sep 2021		
	1,546,000.000	Local	100.481070	1,553,437.34	100.728614	1,557,264.37	3,827.03	1.36
		Base	100.481070	1,553,437.34	100.728614	1,557,264.37	3,827.03	1.36
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR				1.295880	08 Dec 2021		
	1,000,000.000	Local	100.656648	1,006,566.48	100.680000	1,006,800.00	233.52	0.88
		Base	100.656648	1,006,566.48	100.680000	1,006,800.00	233.52	0.88
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3				0.613500	07 Dec 2023		
	1,000,000.000	Local	100.429691	1,004,296.91	100.343540	1,003,435.40	-861.51	0.88
Original Face:	1,000,000.000	Base	100.429691	1,004,296.91	100.343540	1,003,435.40	-861.51	0.88
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR				2.312000	04 Nov 2022		
	500,000.000	Local	101.302434	506,512.17	101.200043	506,000.22	-511.95	0.44
		Base	101.302434	506,512.17	101.200043	506,000.22	-511.95	0.44

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17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25				3.250000	14 Feb 2022		
	900,000.000	Local	99.970940	899,738.46	102.546228	922,916.05	23,177.59	0.81
		Base	99.970940	899,738.46	102.546228	922,916.05	23,177.59	0.81
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR				0.917630	14 Feb 2022		
	500,000.000	Local	100.341118	501,705.59	100.452582	502,262.91	557.32	0.44
		Base	100.341118	501,705.59	100.452582	502,262.91	557.32	0.44
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3				2.080000	15 Feb 2023		
	100,228.300	Local	99.156695	99,383.07	100.632410	100,862.15	1,479.08	0.09
Original Face:	550,000.000	Base	99.156695	99,383.07	100.632410	100,862.15	1,479.08	0.09
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024		
	500,000.000	Local	107.226328	536,131.64	106.648930	533,244.65	-2,886.99	0.47
		Base	107.226328	536,131.64	106.648930	533,244.65	-2,886.99	0.47
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				0.775380	07 Jun 2023		
	850,000.000	Local	100.044109	850,374.93	100.920951	857,828.08	7,453.15	0.75
		Base	100.044109	850,374.93	100.920951	857,828.08	7,453.15	0.75
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45				3.450000	07 Jun 2023		
	500,000.000	Local	107.063000	535,315.00	106.942952	534,714.76	-600.24	0.47
		Base	107.063000	535,315.00	106.942952	534,714.76	-600.24	0.47
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3				1.850000	16 Oct 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	100.190000	1,001,900.00	1,900.00	0.88
Original Face:	1,000,000.000	Base	100.000000	1,000,000.00	100.190000	1,001,900.00	1,900.00	0.88
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
	580,000.000	Local	100.255953	581,484.53	102.884370	596,729.35	15,244.82	0.52
		Base	100.255953	581,484.53	102.884370	596,729.35	15,244.82	0.52
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR				0.595380	06 Mar 2022		
	300,000.000	Local	100.072370	300,217.11	100.346155	301,038.47	821.36	0.26
		Base	100.072370	300,217.11	100.346155	301,038.47	821.36	0.26
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.87
		Base	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.87

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30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	102.541477	933,127.44	23,127.44	0.82
		Base		100.000000	910,000.00	102.541477	933,127.44	23,127.44	0.82
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	80,456.150	100.543153	80,893.15	103.318043	83,125.72	2,232.57	0.07
Original Face:		Base	1,419,000.000	100.543153	80,893.15	103.318043	83,125.72	2,232.57	0.07
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	1,224,859.000	101.725860	1,245,998.35	104.515037	1,280,161.84	34,163.49	1.12
Original Face:		Base	3,600,000.000	101.725860	1,245,998.35	104.515037	1,280,161.84	34,163.49	1.12
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
		Local	745,000.000	99.939389	744,548.45	101.144185	753,524.18	8,975.73	0.66
		Base		99.939389	744,548.45	101.144185	753,524.18	8,975.73	0.66
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	99.941298	999,412.98	-587.02	0.87
		Base		100.000000	1,000,000.00	99.941298	999,412.98	-587.02	0.87
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					0.225250	18 Oct 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	100.074762	1,000,747.62	747.62	0.88
		Base		100.000000	1,000,000.00	100.074762	1,000,747.62	747.62	0.88
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.350000	09 Jun 2023		
		Local	460,000.000	100.000000	460,000.00	100.627132	462,884.81	2,884.81	0.41
		Base		100.000000	460,000.00	100.627132	462,884.81	2,884.81	0.41
3133ELT53	FEDERAL FARM CREDIT BANK BONDS 04/23 0.37					0.370000	13 Apr 2023		
		Local	500,000.000	100.000000	500,000.00	100.000919	500,004.60	4.60	0.44
		Base		100.000000	500,000.00	100.000919	500,004.60	4.60	0.44
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	99.937048	499,685.24	99.981207	499,906.04	220.80	0.44
		Base		99.937048	499,685.24	99.981207	499,906.04	220.80	0.44
3134GW2P0	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.87
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.87

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3134GWA48	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.87
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.87
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	1,000,000.000	99.992817	999,928.17	99.959046	999,590.46	-337.71	0.87
		Base		99.992817	999,928.17	99.959046	999,590.46	-337.71	0.87
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3					0.300000	28 Sep 2023		
		Local	500,000.000	100.000000	500,000.00	100.047052	500,235.26	235.26	0.44
		Base		100.000000	500,000.00	100.047052	500,235.26	235.26	0.44
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	1,000,000.000	99.998378	999,983.78	100.003196	1,000,031.96	48.18	0.87
		Base		99.998378	999,983.78	100.003196	1,000,031.96	48.18	0.87
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	500,000.000	99.995862	499,979.31	100.006146	500,030.73	51.42	0.44
		Base		99.995862	499,979.31	100.006146	500,030.73	51.42	0.44
3134GXGR9	FREDDIE MAC NOTES 12/23 0.35					0.350000	11 Dec 2023		
		Local	600,000.000	100.000000	600,000.00	100.026186	600,157.12	157.12	0.53
		Base		100.000000	600,000.00	100.026186	600,157.12	157.12	0.53
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.776792	493,895.12	100.127213	495,629.70	1,734.58	0.43
		Base		99.776792	493,895.12	100.127213	495,629.70	1,734.58	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	98.891296	988,912.96	-11,087.04	0.87
		Base		100.000000	1,000,000.00	98.891296	988,912.96	-11,087.04	0.87
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.895976	499,479.88	99.872018	499,360.09	-119.79	0.44
		Base		99.895976	499,479.88	99.872018	499,360.09	-119.79	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.824094	499,120.47	101.916910	509,584.55	10,464.08	0.45
		Base		99.824094	499,120.47	101.916910	509,584.55	10,464.08	0.45

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3136G4B51	FANNIE MAE NOTES 07/23 0.42				0.420000	27 Jul 2023		
	500,000.000	Local	100.000000	500,000.00	100.093987	500,469.94	469.94	0.44
		Base	100.000000	500,000.00	100.093987	500,469.94	469.94	0.44
3136G4R54	FANNIE MAE NOTES 08/23 0.375				0.375000	24 Aug 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	100.062419	1,000,624.19	624.19	0.88
		Base	100.000000	1,000,000.00	100.062419	1,000,624.19	624.19	0.88
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2				2.396000	25 Jun 2022		
	1,935,000.000	Local	99.381760	1,923,037.05	102.313560	1,979,767.39	56,730.34	1.73
Original Face:	1,935,000.000	Base	99.381760	1,923,037.05	102.313560	1,979,767.39	56,730.34	1.73
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1				1.692000	25 Apr 2022		
	871,578.900	Local	99.829620	870,093.90	100.563290	876,488.42	6,394.52	0.77
Original Face:	5,000,000.000	Base	99.829620	870,093.90	100.563290	876,488.42	6,394.52	0.77
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1				2.669000	25 Feb 2023		
	145,645.680	Local	102.099094	148,702.92	102.223630	148,884.30	181.38	0.13
Original Face:	500,000.000	Base	102.099094	148,702.92	102.223630	148,884.30	181.38	0.13
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024		
	392,833.880	Local	100.974412	396,661.70	103.906270	408,179.03	11,517.33	0.36
Original Face:	700,000.000	Base	100.974412	396,661.70	103.906270	408,179.03	11,517.33	0.36
3137EAER6	FREDDIE MAC NOTES 05/23 0.375				0.375000	05 May 2023		
	500,000.000	Local	100.150028	500,750.14	100.433203	502,166.02	1,415.88	0.44
		Base	100.150028	500,750.14	100.433203	502,166.02	1,415.88	0.44
3137EAET2	FREDDIE MAC NOTES 07/22 0.125				0.125000	25 Jul 2022		
	485,000.000	Local	99.842233	484,234.83	100.012521	485,060.73	825.90	0.42
		Base	99.842233	484,234.83	100.012521	485,060.73	825.90	0.42
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023		
	1,000,000.000	Local	99.915836	999,158.36	100.076907	1,000,769.07	1,610.71	0.88
		Base	99.915836	999,158.36	100.076907	1,000,769.07	1,610.71	0.88
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023		
	580,000.000	Local	99.972345	579,839.60	99.950693	579,714.02	-125.58	0.51
		Base	99.972345	579,839.60	99.950693	579,714.02	-125.58	0.51

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3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125				0.125000	16 Oct 2023		
	1,000,000.000	Local	99.673327	996,733.27	99.621802	996,218.02	-515.25	0.87
		Base	99.673327	996,733.27	99.621802	996,218.02	-515.25	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023		
	500,000.000	Local	99.919526	499,597.63	99.886132	499,430.66	-166.97	0.44
		Base	99.919526	499,597.63	99.886132	499,430.66	-166.97	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023		
	40,641.540	Local	100.539866	40,860.95	104.494552	42,468.20	1,607.25	0.04
Original Face:	485,000.000	Base	100.539866	40,860.95	104.494552	42,468.20	1,607.25	0.04
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2				2.000000	01 May 2023		
	351,176.900	Local	100.493985	352,911.66	103.297558	362,757.16	9,845.50	0.32
Original Face:	5,000,000.000	Base	100.493985	352,911.66	103.297558	362,757.16	9,845.50	0.32
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	600,000.000	Local	100.352578	602,115.47	102.713305	616,279.83	14,164.36	0.54
		Base	100.352578	602,115.47	102.713305	616,279.83	14,164.36	0.54
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25				2.250000	14 Jun 2021		
	600,000.000	Local	99.881492	599,288.95	100.405835	602,435.01	3,146.06	0.53
		Base	99.881492	599,288.95	100.405835	602,435.01	3,146.06	0.53
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR				0.845000	01 Feb 2022		
	500,000.000	Local	100.455546	502,277.73	100.526292	502,631.46	353.73	0.44
		Base	100.455546	502,277.73	100.526292	502,631.46	353.73	0.44
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3				2.640000	15 Dec 2023		
	448,072.740	Local	99.986618	448,012.78	101.564920	455,084.72	7,071.94	0.40
Original Face:	515,000.000	Base	99.986618	448,012.78	101.564920	455,084.72	7,071.94	0.40
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3				3.030000	15 Nov 2022		
	174,655.190	Local	99.993771	174,644.31	100.762590	175,987.09	1,342.78	0.15
Original Face:	700,000.000	Base	99.993771	174,644.31	100.762590	175,987.09	1,342.78	0.15
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3				1.870000	15 Mar 2024		
	515,000.000	Local	99.995953	514,979.16	101.605870	523,270.23	8,291.07	0.46
Original Face:	515,000.000	Base	99.995953	514,979.16	101.605870	523,270.23	8,291.07	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	777,692.290	101.477970	789,186.35	101.325860	788,003.40	-1,182.95	0.69
Original Face:		Base	840,000.000	101.477970	789,186.35	101.325860	788,003.40	-1,182.95	0.69
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	495,000.000	99.991612	494,958.48	99.897810	494,494.16	-464.32	0.43
Original Face:		Base	495,000.000	99.991612	494,958.48	99.897810	494,494.16	-464.32	0.43
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	345,984.810	99.990364	345,951.47	101.576620	351,439.68	5,488.21	0.31
Original Face:		Base	400,000.000	99.990364	345,951.47	101.576620	351,439.68	5,488.21	0.31
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	270,000.000	99.998315	269,995.45	100.005570	270,015.04	19.59	0.24
Original Face:		Base	270,000.000	99.998315	269,995.45	100.005570	270,015.04	19.59	0.24
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	595,000.000	99.982124	594,893.64	101.690860	605,060.62	10,166.98	0.53
Original Face:		Base	595,000.000	99.982124	594,893.64	101.690860	605,060.62	10,166.98	0.53
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
		Local	340,000.000	99.993435	339,977.68	100.025190	340,085.65	107.97	0.30
Original Face:		Base	340,000.000	99.993435	339,977.68	100.025190	340,085.65	107.97	0.30
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.984546	184,971.41	100.052980	185,098.01	126.60	0.16
Original Face:		Base	185,000.000	99.984546	184,971.41	100.052980	185,098.01	126.60	0.16
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.030516	746,227.65	100.533000	749,976.18	3,748.53	0.66
		Base		100.030516	746,227.65	100.533000	749,976.18	3,748.53	0.66
38141GVW1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 VAR					1.577750	23 Apr 2021		
		Local	787,000.000	100.074685	787,587.77	100.080061	787,630.08	42.31	0.69
		Base		100.074685	787,587.77	100.080061	787,630.08	42.31	0.69
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	108.606000	543,030.00	108.286493	541,432.47	-1,597.53	0.47
		Base		108.606000	543,030.00	108.286493	541,432.47	-1,597.53	0.47

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38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.010938	500,054.69	100.273759	501,368.80	1,314.11	0.44
		Base		100.010938	500,054.69	100.273759	501,368.80	1,314.11	0.44
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481					0.481000	27 Jan 2023		
		Local	500,000.000	100.000000	500,000.00	100.001835	500,009.18	9.18	0.44
		Base		100.000000	500,000.00	100.001835	500,009.18	9.18	0.44
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2					2.000000	01 Apr 2021		
		Local	855,000.000	100.000000	855,000.00	100.000000	855,000.00	0.00	0.75
		Base		100.000000	855,000.00	100.000000	855,000.00	0.00	0.75
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.535380	01 Mar 2022		
		Local	1,000,000.000	99.987446	999,874.46	100.245978	1,002,459.78	2,585.32	0.88
		Base		99.987446	999,874.46	100.245978	1,002,459.78	2,585.32	0.88
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
		Local	300,000.000	99.998177	299,994.53	99.866420	299,599.26	-395.27	0.26
Original Face:		Base	300,000.000	99.998177	299,994.53	99.866420	299,599.26	-395.27	0.26
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
		Local	500,000.000	99.994082	499,970.41	100.029550	500,147.75	177.34	0.44
Original Face:		Base	500,000.000	99.994082	499,970.41	100.029550	500,147.75	177.34	0.44
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	445,000.000	99.987604	444,944.84	101.843640	453,204.20	8,259.36	0.40
Original Face:		Base	445,000.000	99.987604	444,944.84	101.843640	453,204.20	8,259.36	0.40
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	83,740.040	99.999295	83,739.45	100.670850	84,301.81	562.36	0.07
Original Face:		Base	325,000.000	99.999295	83,739.45	100.670850	84,301.81	562.36	0.07
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	401,977.280	99.998609	401,971.69	101.520420	408,089.02	6,117.33	0.36
Original Face:		Base	500,000.000	99.998609	401,971.69	101.520420	408,089.02	6,117.33	0.36
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	87,124.660	99.994433	87,119.81	100.957610	87,958.97	839.16	0.08
Original Face:		Base	250,000.000	99.994433	87,119.81	100.957610	87,958.97	839.16	0.08

Base Currency: USD - US DOLLAR

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438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.916706	244,795.93	102.583773	251,330.24	6,534.31	0.22
		Base		99.916706	244,795.93	102.583773	251,330.24	6,534.31	0.22
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
		Local	855,000.000	100.000000	855,000.00	100.114773	855,981.31	981.31	0.75
		Base		100.000000	855,000.00	100.114773	855,981.31	981.31	0.75
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	1,015,000.000	100.927913	1,024,418.32	102.804722	1,043,467.93	19,049.61	0.91
		Base		100.927913	1,024,418.32	102.804722	1,043,467.93	19,049.61	0.91
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	370,000.000	99.996808	369,988.19	101.588890	375,878.89	5,890.70	0.33
Original Face:		Base	370,000.000	99.996808	369,988.19	101.588890	375,878.89	5,890.70	0.33
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
		Local	425,165.460	100.728079	428,261.00	100.617190	427,789.54	-471.46	0.37
Original Face:		Base	545,000.000	100.728079	428,261.00	100.617190	427,789.54	-471.46	0.37
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
		Local	400,000.000	99.998180	399,992.72	100.029510	400,118.04	125.32	0.35
Original Face:		Base	400,000.000	99.998180	399,992.72	100.029510	400,118.04	125.32	0.35
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
		Local	500,000.000	101.663446	508,317.23	101.739515	508,697.58	380.35	0.45
		Base		101.663446	508,317.23	101.739515	508,697.58	380.35	0.45
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	103.732704	518,663.52	104.273270	521,366.35	2,702.83	0.46
		Base		103.732704	518,663.52	104.273270	521,366.35	2,702.83	0.46
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.552500	11 May 2022		
		Local	1,500,000.000	100.057130	1,500,856.95	100.358033	1,505,370.50	4,513.55	1.32
		Base		100.057130	1,500,856.95	100.358033	1,505,370.50	4,513.55	1.32
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	100.995368	504,976.84	103.093491	515,467.46	10,490.62	0.45
		Base		100.995368	504,976.84	103.093491	515,467.46	10,490.62	0.45

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46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	440,000.000	100.058302	440,256.53	100.681669	442,999.34	2,742.81	0.39
		Base		100.058302	440,256.53	100.681669	442,999.34	2,742.81	0.39
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	104.598792	522,993.96	104.802650	524,013.25	1,019.29	0.46
		Base		104.598792	522,993.96	104.802650	524,013.25	1,019.29	0.46
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.517971	784,040.17	100.569017	784,438.33	398.16	0.69
		Base		100.517971	784,040.17	100.569017	784,438.33	398.16	0.69
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	99.671241	214,293.17	-706.83	0.19
		Base		100.000000	215,000.00	99.671241	214,293.17	-706.83	0.19
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
		Local	350,238.650	100.033511	350,356.02	100.049830	350,413.17	57.15	0.31
Original Face:		Base	400,000.000	100.033511	350,356.02	100.049830	350,413.17	57.15	0.31
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.392400	441,726.56	101.667626	447,337.55	5,610.99	0.39
		Base		100.392400	441,726.56	101.667626	447,337.55	5,610.99	0.39
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65					1.650000	01 Mar 2021		
		Local	1,300,000.000	100.000000	1,300,000.00	100.000000	1,300,000.00	0.00	1.14
		Base		100.000000	1,300,000.00	100.000000	1,300,000.00	0.00	1.14
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
		Local	300,000.000	103.336280	310,008.84	103.278568	309,835.70	-173.14	0.27
		Base		103.336280	310,008.84	103.278568	309,835.70	-173.14	0.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	641,000.000	101.572914	651,082.38	101.822179	652,680.17	1,597.79	0.57
		Base		101.572914	651,082.38	101.822179	652,680.17	1,597.79	0.57
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5					2.500000	22 Nov 2021		
		Local	350,000.000	101.610931	355,638.26	101.526487	355,342.70	-295.56	0.31
		Base		101.610931	355,638.26	101.526487	355,342.70	-295.56	0.31

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49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR				0.992380	22 Nov 2021		
	990,000.000	Local	100.260478	992,578.73	100.556000	995,504.40	2,925.67	0.87
		Base	100.260478	992,578.73	100.556000	995,504.40	2,925.67	0.87
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	500,000.000	Local	99.961258	499,806.29	103.127183	515,635.92	15,829.63	0.45
		Base	99.961258	499,806.29	103.127183	515,635.92	15,829.63	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	805,000.000	Local	101.176554	814,471.26	101.808743	819,560.38	5,089.12	0.72
		Base	101.176554	814,471.26	101.808743	819,560.38	5,089.12	0.72
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	101.717058	1,017,170.58	102.187114	1,021,871.14	4,700.56	0.89
		Base	101.717058	1,017,170.58	102.187114	1,021,871.14	4,700.56	0.89
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	475,000.000	Local	104.813766	497,865.39	104.110871	494,526.64	-3,338.75	0.43
		Base	104.813766	497,865.39	104.110871	494,526.64	-3,338.75	0.43
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				0.798630	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.727813	1,813,100.63	13,100.63	1.59
		Base	100.000000	1,800,000.00	100.727813	1,813,100.63	13,100.63	1.59
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022		
	500,000.000	Local	103.220300	516,101.50	103.087279	515,436.40	-665.10	0.45
		Base	103.220300	516,101.50	103.087279	515,436.40	-665.10	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024		
	1,175,000.000	Local	100.036701	1,175,431.24	101.465270	1,192,216.92	16,785.68	1.04
Original Face:	1,175,000.000	Base	100.036701	1,175,431.24	101.465270	1,192,216.92	16,785.68	1.04
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3				3.030000	17 Jan 2023		
	292,187.180	Local	100.589933	293,910.89	100.914360	294,858.82	947.93	0.26
Original Face:	800,000.000	Base	100.589933	293,910.89	100.914360	294,858.82	947.93	0.26
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				0.560000	10 Nov 2023		
	445,000.000	Local	100.012054	445,053.64	100.104711	445,465.96	412.32	0.39
		Base	100.012054	445,053.64	100.104711	445,465.96	412.32	0.39

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6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				0.529000	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	100.012495	500,062.48	62.48	0.44
		Base	100.000000	500,000.00	100.012495	500,062.48	62.48	0.44
61746BEB8	MORGAN STANLEY SR UNSECURED 04/21 VAR				1.623630	21 Apr 2021		
	500,000.000	Local	100.191940	500,959.70	100.202768	501,013.84	54.14	0.44
		Base	100.191940	500,959.70	100.202768	501,013.84	54.14	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023		
	485,000.000	Local	99.651485	483,309.70	103.941385	504,115.72	20,806.02	0.44
		Base	99.651485	483,309.70	103.941385	504,115.72	20,806.02	0.44
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.615130	30 Jun 2021		
	500,000.000	Local	100.060310	500,301.55	100.118035	500,590.18	288.63	0.44
		Base	100.060310	500,301.55	100.118035	500,590.18	288.63	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022		
	455,000.000	Local	99.959932	454,817.69	101.259961	460,732.82	5,915.13	0.40
		Base	99.959932	454,817.69	101.259961	460,732.82	5,915.13	0.40
654106AC7	NIKE INC SR UNSECURED 05/23 2.25				2.250000	01 May 2023		
	1,000,000.000	Local	102.551977	1,025,519.77	103.764097	1,037,640.97	12,121.20	0.91
		Base	102.551977	1,025,519.77	103.764097	1,037,640.97	12,121.20	0.91
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3				2.120000	18 Apr 2022		
	24,080.840	Local	99.994809	24,079.59	100.153300	24,117.76	38.17	0.02
Original Face:	335,000.000	Base	99.994809	24,079.59	100.153300	24,117.76	38.17	0.02
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A				0.470000	17 Oct 2022		
	610,106.540	Local	100.089579	610,653.07	100.103070	610,735.38	82.31	0.53
Original Face:	845,000.000	Base	100.089579	610,653.07	100.103070	610,735.38	82.31	0.53
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A				1.970000	15 Sep 2022		
	118,555.800	Local	99.999131	118,554.77	100.367280	118,991.23	436.46	0.10
Original Face:	335,000.000	Base	99.999131	118,554.77	100.367280	118,991.23	436.46	0.10
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	700,000.000	Local	99.708833	697,961.83	102.288676	716,020.73	18,058.90	0.63
		Base	99.708833	697,961.83	102.288676	716,020.73	18,058.90	0.63

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	500,000.000	100.011966	500,059.83	100.748625	503,743.13	3,683.30	0.44
		Base		100.011966	500,059.83	100.748625	503,743.13	3,683.30	0.44
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	101.186561	708,305.93	104.323902	730,267.31	21,961.38	0.64
		Base		101.186561	708,305.93	104.323902	730,267.31	21,961.38	0.64
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
		Local	422,000.000	101.438874	428,072.05	101.527166	428,444.64	372.59	0.37
		Base		101.438874	428,072.05	101.527166	428,444.64	372.59	0.37
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
		Local	500,000.000	102.665090	513,325.45	102.979847	514,899.24	1,573.79	0.45
		Base		102.665090	513,325.45	102.979847	514,899.24	1,573.79	0.45
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.500500	24 Feb 2023		
		Local	500,000.000	99.779676	498,898.38	100.278001	501,390.01	2,491.63	0.44
		Base		99.779676	498,898.38	100.278001	501,390.01	2,491.63	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.122908	250,307.27	102.843897	257,109.74	6,802.47	0.22
		Base		100.122908	250,307.27	102.843897	257,109.74	6,802.47	0.22
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.455380	10 May 2021		
		Local	1,580,000.000	100.001314	1,580,020.76	100.052351	1,580,827.15	806.39	1.38
		Base		100.001314	1,580,020.76	100.052351	1,580,827.15	806.39	1.38
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.886861	279,683.21	99.706688	279,178.73	-504.48	0.24
		Base		99.886861	279,683.21	99.706688	279,178.73	-504.48	0.24
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
		Local	470,000.000	100.753230	473,540.18	100.771524	473,626.16	85.98	0.41
		Base		100.753230	473,540.18	100.771524	473,626.16	85.98	0.41
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.566880	02 May 2022		
		Local	525,000.000	100.222615	526,168.73	100.381369	527,002.19	833.46	0.46
		Base		100.222615	526,168.73	100.381369	527,002.19	833.46	0.46

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.856969	489,299.15	100.922627	494,520.87	5,221.72	0.43
		Base		99.856969	489,299.15	100.922627	494,520.87	5,221.72	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.950546	279,861.53	100.331588	280,928.45	1,066.92	0.25
		Base		99.950546	279,861.53	100.331588	280,928.45	1,066.92	0.25
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	1,431,000.000	100.051361	1,431,734.97	100.373842	1,436,349.68	4,614.71	1.26
		Base		100.051361	1,431,734.97	100.373842	1,436,349.68	4,614.71	1.26
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.935858	599,615.15	100.112283	600,673.70	1,058.55	0.53
		Base		99.935858	599,615.15	100.112283	600,673.70	1,058.55	0.53
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
		Local	450,000.000	100.590289	452,656.30	101.302437	455,860.97	3,204.67	0.40
		Base		100.590289	452,656.30	101.302437	455,860.97	3,204.67	0.40
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.979432	599,876.59	102.823326	616,939.96	17,063.37	0.54
		Base		99.979432	599,876.59	102.823326	616,939.96	17,063.37	0.54
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.068839	1,335,919.00	102.324452	1,366,031.43	30,112.43	1.20
		Base		100.068839	1,335,919.00	102.324452	1,366,031.43	30,112.43	1.20
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.789326	753,409.41	102.743820	775,715.84	22,306.43	0.68
		Base		99.789326	753,409.41	102.743820	775,715.84	22,306.43	0.68
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	345,211.340	99.999238	345,208.71	100.518350	347,000.74	1,792.03	0.30
Original Face:		Base	600,000.000	99.999238	345,208.71	100.518350	347,000.74	1,792.03	0.30
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.995333	344,983.90	101.828180	351,307.22	6,323.32	0.31
Original Face:		Base	345,000.000	99.995333	344,983.90	101.828180	351,307.22	6,323.32	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	1,000,000.000	99.996800	999,968.00	99.999910	999,999.10	31.10	0.87
Original Face:		Base	1,000,000.000	99.996800	999,968.00	99.999910	999,999.10	31.10	0.87
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	438,864.160	99.990191	438,821.11	101.665180	446,172.04	7,350.93	0.39
Original Face:		Base	550,000.000	99.990191	438,821.11	101.665180	446,172.04	7,350.93	0.39
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.981725	414,924.16	99.903700	414,600.36	-323.80	0.36
Original Face:		Base	415,000.000	99.981725	414,924.16	99.903700	414,600.36	-323.80	0.36
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.953421	999,534.21	101.752847	1,017,528.47	17,994.26	0.89
		Base		99.953421	999,534.21	101.752847	1,017,528.47	17,994.26	0.89
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	99.931071	1,099,241.78	100.147084	1,101,617.92	2,376.14	0.96
		Base		99.931071	1,099,241.78	100.147084	1,101,617.92	2,376.14	0.96
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
		Local	500,000.000	100.008262	500,041.31	100.068497	500,342.49	301.18	0.44
		Base		100.008262	500,041.31	100.068497	500,342.49	301.18	0.44
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.529938	502,649.69	103.362119	516,810.60	14,160.91	0.45
		Base		100.529938	502,649.69	103.362119	516,810.60	14,160.91	0.45
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.476500	15 Jun 2021		
		Local	500,000.000	100.020326	500,101.63	100.070761	500,353.81	252.18	0.44
		Base		100.020326	500,101.63	100.070761	500,353.81	252.18	0.44
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.474880	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.080363	625,502.27	502.27	0.55
		Base		100.000000	625,000.00	100.080363	625,502.27	502.27	0.55
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	106.132141	1,061,321.41	106.793341	1,067,933.41	6,612.00	0.93
		Base		106.132141	1,061,321.41	106.793341	1,067,933.41	6,612.00	0.93

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.570500	04 Mar 2021		
		Local	500,000.000	100.005572	500,027.86	100.008000	500,040.00	12.14	0.44
		Base		100.005572	500,027.86	100.008000	500,040.00	12.14	0.44
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
		Local	500,000.000	106.863988	534,319.94	107.612075	538,060.38	3,740.44	0.47
		Base		106.863988	534,319.94	107.612075	538,060.38	3,740.44	0.47
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR					0.732380	22 Oct 2021		
		Local	500,000.000	100.237282	501,186.41	100.268000	501,340.00	153.59	0.44
		Base		100.237282	501,186.41	100.268000	501,340.00	153.59	0.44
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
		Local	400,000.000	100.181055	400,724.22	100.633785	402,535.14	1,810.92	0.35
		Base		100.181055	400,724.22	100.633785	402,535.14	1,810.92	0.35
US DOLLAR Total									
		Local	110,170,981.490		110,812,058.47		111,579,648.10	767,589.63	97.63
Original Face:		Base	40,194,000.000		110,812,058.47		111,579,648.10	767,589.63	97.63
FIXED INCOME Total									
		Base	110,170,981.490		110,812,058.47		111,579,648.10	767,589.63	97.63
Original Face:			40,194,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		112,882,395.580	Base		113,524,926.11		114,292,515.73	767,589.62	100.00
	Original Face:	40,194,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			13.170	Local	1.000000	13.17	1.000000	13.17	0.00	0.00
				Base	1.000000	13.17	1.000000	13.17	0.00	0.00
US DOLLAR Total										
			13.170	Local		13.17		13.17	0.00	0.00
				Base		13.17		13.17	0.00	0.00
CASH Total										
			13.170	Base		13.17		13.17	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY						0.000000	01 Mar 2021		
			75,003,634.660	Local	100.000000	75,003,634.66	100.000000	75,003,634.66	0.00	6.73
				Base	100.000000	75,003,634.66	100.000000	75,003,634.66	0.00	6.73
138994009	CANTOR FITZGERALD REPO REPO						0.300000	01 Mar 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
138994009	CANTOR FITZGERALD REPO REPO						0.300000	09 Mar 2021		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.24
				Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.24
138994009	CANTOR FITZGERALD REPO REPO						0.350000	19 Apr 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
9127962Q1	TREASURY BILL 04/21 0.00000						0.141000	22 Apr 2021		
			25,000,000.000	Local	99.979633	24,994,908.33	99.979633	24,994,908.33	0.00	2.24
				Base	99.979633	24,994,908.33	99.979633	24,994,908.33	0.00	2.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963H0	TREASURY BILL 06/21 0.00000					0.093700	17 Jun 2021		
		Local	25,000,000.000	99.971890	24,992,972.50	99.971890	24,992,972.50	0.00	2.24
		Base		99.971890	24,992,972.50	99.971890	24,992,972.50	0.00	2.24
9127964L0	TREASURY BILL 09/21 0.00000					0.112500	09 Sep 2021		
		Local	40,000,000.000	99.940000	39,976,000.00	99.940000	39,976,000.00	0.00	3.58
		Base		99.940000	39,976,000.00	99.940000	39,976,000.00	0.00	3.58
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
		Local	25,000,000.000	99.922797	24,980,699.17	99.922797	24,980,699.17	0.00	2.24
		Base		99.922797	24,980,699.17	99.922797	24,980,699.17	0.00	2.24
912796A41	TREASURY BILL 06/21 0.00000					0.072400	03 Jun 2021		
		Local	60,000,000.000	99.980269	59,988,161.22	99.980269	59,988,161.22	0.00	5.38
		Base		99.980269	59,988,161.22	99.980269	59,988,161.22	0.00	5.38
912796A90	TREASURY BILL 12/21 0.00000					0.094000	30 Dec 2021		
		Local	25,000,000.000	99.920622	24,980,155.56	99.920622	24,980,155.56	0.00	2.24
		Base		99.920622	24,980,155.56	99.920622	24,980,155.56	0.00	2.24
912796B24	TREASURY BILL 06/21 0.00000					0.087500	10 Jun 2021		
		Local	25,000,000.000	99.975451	24,993,862.85	99.975451	24,993,862.85	0.00	2.24
		Base		99.975451	24,993,862.85	99.975451	24,993,862.85	0.00	2.24
912796B40	TREASURY BILL 07/21 0.00000					0.076500	01 Jul 2021		
		Local	95,000,000.000	99.973103	94,974,447.77	99.973103	94,974,447.77	0.00	8.52
		Base		99.973103	94,974,447.77	99.973103	94,974,447.77	0.00	8.52
912796C31	TREASURY BILL 01/22 0.00000					0.071000	27 Jan 2022		
		Local	25,000,000.000	99.934522	24,983,630.55	99.934522	24,983,630.55	0.00	2.24
		Base		99.934522	24,983,630.55	99.934522	24,983,630.55	0.00	2.24
926NKW009	AMHERST PIERPONT 04/15 VAR					0.080000	04 Mar 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	05 Mar 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.040000	05 Mar 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Mar 2021		
	25,041,850.420	Local	100.000000	25,041,850.42	100.000000	25,041,850.42	0.00	2.25
		Base	100.000000	25,041,850.42	100.000000	25,041,850.42	0.00	2.25
979QHR003	SOUTH STREET REPO				0.020000	01 Mar 2021		
	137,917,953.290	Local	100.000000	137,917,953.29	100.000000	137,917,953.29	0.00	12.37
		Base	100.000000	137,917,953.29	100.000000	137,917,953.29	0.00	12.37
979QHR003	SOUTH STREET REPO				0.080000	04 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.34
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.34
985FHY004	MITSUBISHI UFJ REPO				0.070000	01 Mar 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.79
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.79
985FHY004	MITSUBISHI UFJ REPO				0.060000	08 Mar 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
US DOLLAR Total								
	702,963,438.370	Local		702,828,276.32		702,828,276.32	0.00	63.02
		Base		702,828,276.32		702,828,276.32	0.00	63.02
CASH EQUIVALENT Total								
	702,963,438.370	Base		702,828,276.32		702,828,276.32	0.00	63.02

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	4,988,555.550	Local	101.011671	5,039,023.33	105.567304	5,266,283.60	227,260.27	0.47
Original Face:	20,540,000.000	Base	101.011671	5,039,023.33	105.567304	5,266,283.60	227,260.27	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
		Local	20,000,000.000	99.986656	19,997,331.20	101.783491	20,356,698.20	359,367.00	1.83
		Base		99.986656	19,997,331.20	101.783491	20,356,698.20	359,367.00	1.83
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75					1.750000	18 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.934797	5,046,739.85	46,739.85	0.45
		Base		100.000000	5,000,000.00	100.934797	5,046,739.85	46,739.85	0.45
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR					0.120000	15 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.081219	10,008,121.90	8,121.90	0.90
		Base		100.000000	10,000,000.00	100.081219	10,008,121.90	8,121.90	0.90
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR					0.095000	21 Dec 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.029734	5,001,486.70	1,486.70	0.45
		Base		100.000000	5,000,000.00	100.029734	5,001,486.70	1,486.70	0.45
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	7,568,241.490	104.505071	7,909,196.18	109.535398	8,289,903.44	380,707.26	0.74
Original Face:		Base	24,487,993.000	104.505071	7,909,196.18	109.535398	8,289,903.44	380,707.26	0.74
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	2,177,539.600	104.420728	2,273,802.71	108.466376	2,361,898.29	88,095.58	0.21
Original Face:		Base	10,000,000.000	104.420728	2,273,802.71	108.466376	2,361,898.29	88,095.58	0.21
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.317500	03 Jan 2022		
		Local	5,000,000.000	100.067004	5,003,350.18	100.142839	5,007,141.95	3,791.77	0.45
		Base		100.067004	5,003,350.18	100.142839	5,007,141.95	3,791.77	0.45
313313HD3	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/21 0.00000						21 Jun 2021		
		Local	7,000,000.000	99.972000	6,998,040.00	99.984444	6,998,911.08	871.08	0.63
		Base		99.972000	6,998,040.00	99.984444	6,998,911.08	871.08	0.63
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
		Local	10,000,000.000	99.960167	9,996,016.67	99.953528	9,995,352.80	-663.87	0.90
		Base		99.960167	9,996,016.67	99.953528	9,995,352.80	-663.87	0.90
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.977078	4,998,853.88	102.088935	5,104,446.75	105,592.87	0.46
		Base		99.977078	4,998,853.88	102.088935	5,104,446.75	105,592.87	0.46

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3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					0.150000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.004060	5,000,203.00	203.00	0.45
		Base		100.000000	5,000,000.00	100.004060	5,000,203.00	203.00	0.45
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.175000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.139267	5,006,963.35	6,963.35	0.45
		Base		100.000000	5,000,000.00	100.139267	5,006,963.35	6,963.35	0.45
3133EL2W3	FEDERAL FARM CREDIT BANK BONDS 05/23 0.35					0.350000	04 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000844	10,000,084.40	84.40	0.90
		Base		100.000000	10,000,000.00	100.000844	10,000,084.40	84.40	0.90
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.165140	10,016,514.00	16,514.00	0.90
		Base		100.000000	10,000,000.00	100.165140	10,016,514.00	16,514.00	0.90
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.965928	9,996,592.80	100.120351	10,012,035.10	15,442.30	0.90
		Base		99.965928	9,996,592.80	100.120351	10,012,035.10	15,442.30	0.90
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.001052	10,000,105.21	100.046576	10,004,657.60	4,552.39	0.90
		Base		100.001052	10,000,105.21	100.046576	10,004,657.60	4,552.39	0.90
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.274586	4,913,729.30	-86,270.70	0.44
		Base		100.000000	5,000,000.00	98.274586	4,913,729.30	-86,270.70	0.44
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.085000	09 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.980613	4,999,030.65	-969.35	0.45
		Base		100.000000	5,000,000.00	99.980613	4,999,030.65	-969.35	0.45
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.462914	5,023,145.70	23,145.70	0.45
		Base		100.000000	5,000,000.00	100.462914	5,023,145.70	23,145.70	0.45
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.959046	9,995,904.60	-4,095.40	0.90
		Base		100.000000	10,000,000.00	99.959046	9,995,904.60	-4,095.40	0.90

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3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.640686	9,964,068.60	-35,931.40	0.89
		Base		100.000000	10,000,000.00	99.640686	9,964,068.60	-35,931.40	0.89
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.997622	9,999,762.21	100.817475	10,081,747.50	81,985.29	0.90
		Base		99.997622	9,999,762.21	100.817475	10,081,747.50	81,985.29	0.90
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.979241	15,996,678.53	102.170039	16,347,206.24	350,527.71	1.47
		Base		99.979241	15,996,678.53	102.170039	16,347,206.24	350,527.71	1.47
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	2,557,819.070	99.777115	2,552,118.08	102.359230	2,618,163.90	66,045.82	0.23
Original Face:		Base	11,452,445.000	99.777115	2,552,118.08	102.359230	2,618,163.90	66,045.82	0.23
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	3,418,173.320	100.274935	3,427,571.06	102.205640	3,493,565.92	65,994.86	0.31
Original Face:		Base	11,058,708.000	100.274935	3,427,571.06	102.205640	3,493,565.92	65,994.86	0.31
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.978531	4,998,926.55	-1,073.45	0.45
		Base		100.000000	5,000,000.00	99.978531	4,998,926.55	-1,073.45	0.45
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	38,405.500	98.687063	37,901.26	100.061170	38,428.99	527.73	0.00
Original Face:		Base	5,000,000.000	98.687063	37,901.26	100.061170	38,428.99	527.73	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	1,435,233.400	99.978518	1,434,925.09	102.791810	1,475,302.39	40,377.30	0.13
Original Face:		Base	10,000,000.000	99.978518	1,434,925.09	102.791810	1,475,302.39	40,377.30	0.13
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	1,543,879.650	100.703846	1,554,746.19	102.505840	1,582,566.80	27,820.61	0.14
Original Face:		Base	12,022,600.000	100.703846	1,554,746.19	102.505840	1,582,566.80	27,820.61	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,088,323.660	100.348919	2,095,610.21	102.053030	2,131,197.57	35,587.36	0.19
Original Face:		Base	15,363,692.000	100.348919	2,095,610.21	102.053030	2,131,197.57	35,587.36	0.19

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3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	4,180,888.800	101.178750	4,230,171.03	103.193830	4,314,419.28	84,248.25	0.39
Original Face:		Base	24,000,000.000	101.178750	4,230,171.03	103.193830	4,314,419.28	84,248.25	0.39
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	898,291.470	101.577869	912,465.33	103.491330	929,653.79	17,188.46	0.08
Original Face:		Base	9,815,000.000	101.577869	912,465.33	103.491330	929,653.79	17,188.46	0.08
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	378,224.900	101.687136	384,606.07	100.079330	378,524.95	-6,081.12	0.03
Original Face:		Base	10,000,000.000	101.687136	384,606.07	100.079330	378,524.95	-6,081.12	0.03
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	904,900.370	99.898327	903,980.33	100.333100	907,914.59	3,934.26	0.08
Original Face:		Base	14,712,277.000	99.898327	903,980.33	100.333100	907,914.59	3,934.26	0.08
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	685,031.900	101.551077	695,657.27	104.173560	713,622.12	17,964.85	0.06
Original Face:		Base	10,000,000.000	101.551077	695,657.27	104.173560	713,622.12	17,964.85	0.06
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	769,387.630	108.286824	833,145.43	112.912120	868,731.88	35,586.45	0.08
Original Face:		Base	12,777,000.000	108.286824	833,145.43	112.912120	868,731.88	35,586.45	0.08
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	291,117.400	105.653365	307,575.33	115.813040	337,151.91	29,576.58	0.03
Original Face:		Base	10,000,000.000	105.653365	307,575.33	115.813040	337,151.91	29,576.58	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	252,463.900	104.000928	262,564.80	110.557250	279,117.15	16,552.35	0.03
Original Face:		Base	5,000,000.000	104.000928	262,564.80	110.557250	279,117.15	16,552.35	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	185,637.760	102.340391	189,982.41	102.825390	190,882.75	900.34	0.02
Original Face:		Base	16,000,000.000	102.340391	189,982.41	102.825390	190,882.75	900.34	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	163,649.400	104.809587	171,520.26	108.596240	177,717.10	6,196.84	0.02
Original Face:		Base	5,000,000.000	104.809587	171,520.26	108.596240	177,717.10	6,196.84	0.02

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31422B3R9	FARMER MAC NOTES 08/22 VAR				0.100000	25 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.029984	20,005,996.80	5,996.80	1.79
		Base	100.000000	20,000,000.00	100.029984	20,005,996.80	5,996.80	1.79
31422BW89	FARMER MAC NOTES 03/22 0.13				0.130000	29 Mar 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	99.913396	19,982,679.20	-17,320.80	1.79
		Base	100.000000	20,000,000.00	99.913396	19,982,679.20	-17,320.80	1.79
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	641,304.280	Local	102.615214	658,075.76	104.639860	671,059.90	12,984.14	0.06
Original Face:	9,875,825.000	Base	102.615214	658,075.76	104.639860	671,059.90	12,984.14	0.06
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	433,966.800	Local	99.947040	433,736.97	105.953055	459,801.08	26,064.11	0.04
Original Face:	5,000,000.000	Base	99.947040	433,736.97	105.953055	459,801.08	26,064.11	0.04
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	2,060,984.400	Local	100.948029	2,080,523.14	103.059150	2,124,033.00	43,509.86	0.19
Original Face:	10,000,000.000	Base	100.948029	2,080,523.14	103.059150	2,124,033.00	43,509.86	0.19
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	142,675.300	Local	99.693920	142,238.60	100.572300	143,491.83	1,253.23	0.01
Original Face:	2,000,000.000	Base	99.693920	142,238.60	100.572300	143,491.83	1,253.23	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	623,878.400	Local	100.122897	624,645.13	101.854750	635,449.78	10,804.65	0.06
Original Face:	5,000,000.000	Base	100.122897	624,645.13	101.854750	635,449.78	10,804.65	0.06
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,671,151.600	Local	95.578016	2,553,033.70	101.223710	2,703,838.75	150,805.05	0.24
Original Face:	10,000,000.000	Base	95.578016	2,553,033.70	101.223710	2,703,838.75	150,805.05	0.24
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	5,100,106.400	Local	94.601492	4,824,776.74	101.550280	5,179,172.33	354,395.59	0.46
Original Face:	10,000,000.000	Base	94.601492	4,824,776.74	101.550280	5,179,172.33	354,395.59	0.46
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,349,426.150	Local	97.785646	3,275,258.01	103.801800	3,476,764.63	201,506.62	0.31
Original Face:	5,000,000.000	Base	97.785646	3,275,258.01	103.801800	3,476,764.63	201,506.62	0.31

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,557,489.700	Local	100.795141	1,569,873.94	104.803660	1,632,306.21	62,432.27	0.15
Original Face:	10,000,000.000	Base	100.795141	1,569,873.94	104.803660	1,632,306.21	62,432.27	0.15
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	1,517,522.400	Local	100.219350	1,520,851.08	103.691970	1,573,548.87	52,697.79	0.14
Original Face:	10,000,000.000	Base	100.219350	1,520,851.08	103.691970	1,573,548.87	52,697.79	0.14
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,910,915.320	Local	95.951638	2,793,070.94	101.837170	2,964,393.78	171,322.84	0.27
Original Face:	4,000,000.000	Base	95.951638	2,793,070.94	101.837170	2,964,393.78	171,322.84	0.27
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,440,653.250	Local	96.485945	3,319,746.80	102.037050	3,510,741.08	190,994.28	0.31
Original Face:	5,000,000.000	Base	96.485945	3,319,746.80	102.037050	3,510,741.08	190,994.28	0.31
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP				2.250000	20 Dec 2042		
	150,536.750	Local	98.960373	148,971.73	100.293360	150,978.36	2,006.63	0.01
Original Face:	5,000,000.000	Base	98.960373	148,971.73	100.293360	150,978.36	2,006.63	0.01
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	2,044,641.300	Local	99.903642	2,042,671.13	102.130710	2,088,206.68	45,535.55	0.19
Original Face:	10,000,000.000	Base	99.903642	2,042,671.13	102.130710	2,088,206.68	45,535.55	0.19
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,646,520.650	Local	100.067605	1,647,633.78	102.467530	1,687,149.04	39,515.26	0.15
Original Face:	5,000,000.000	Base	100.067605	1,647,633.78	102.467530	1,687,149.04	39,515.26	0.15
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	3,499,848.700	Local	99.625931	3,486,756.84	105.738810	3,700,698.37	213,941.53	0.33
Original Face:	5,000,000.000	Base	99.625931	3,486,756.84	105.738810	3,700,698.37	213,941.53	0.33
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	1,780,037.190	Local	99.871528	1,777,750.34	104.442370	1,859,113.03	81,362.69	0.17
Original Face:	9,953,662.330	Base	99.871528	1,777,750.34	104.442370	1,859,113.03	81,362.69	0.17
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	111.181063	5,559,053.16	109.435000	5,471,750.00	-87,303.16	0.49
		Base	111.181063	5,559,053.16	109.435000	5,471,750.00	-87,303.16	0.49

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# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.299477	1,735,180.96	102.455310	1,772,476.86	37,295.90	0.16
		Base		100.299477	1,735,180.96	102.455310	1,772,476.86	37,295.90	0.16
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	5,000,000.000	99.753233	4,987,661.64	99.851937	4,992,596.85	4,935.21	0.45
		Base		99.753233	4,987,661.64	99.851937	4,992,596.85	4,935.21	0.45
9127965C9	TREASURY BILL 12/20 0.00000						15 Dec 2020		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965D7	TREASURY BILL 12/20 0.00000						22 Dec 2020		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	30,000,000.000	99.917967	29,975,389.97	99.948825	29,984,647.50	9,257.53	2.69
		Base		99.917967	29,975,389.97	99.948825	29,984,647.50	9,257.53	2.69
912796B65	TREASURY BILL 02/21 0.00000						02 Feb 2021		
		Local	0.000	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	-0.10	0.000000	0.00	0.10	0.00
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	0.000	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	0.45
		Base		100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	0.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VK3	US TREASURY N/B 06/18 1.375				1.375000	30 Jun 2018		
	0.000	Local	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828WY2	US TREASURY N/B 07/21 2.25				2.250000	31 Jul 2021		
	20,000,000.000	Local	100.886914	20,177,382.81	100.921875	20,184,375.00	6,992.19	1.81
		Base	100.886914	20,177,382.81	100.921875	20,184,375.00	6,992.19	1.81
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.926385	19,985,277.01	101.183594	20,236,718.80	251,441.79	1.81
		Base	99.926385	19,985,277.01	101.183594	20,236,718.80	251,441.79	1.81
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.974112	19,994,822.44	99.988281	19,997,656.20	2,833.76	1.79
		Base	99.974112	19,994,822.44	99.988281	19,997,656.20	2,833.76	1.79
US DOLLAR Total								
	407,827,423.360	Local		408,460,130.97		412,427,806.17	3,967,675.20	36.98
Original Face:	358,059,202.330	Base		408,460,130.97		412,427,806.17	3,967,675.20	36.98
FIXED INCOME Total								
	407,827,423.360	Base		408,460,130.97		412,427,806.17	3,967,675.20	36.98
Original Face:	358,059,202.330							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,110,790,874.900	Base		1,111,288,420.46		1,115,256,095.66	3,967,675.20	100.00
	Original Face:	358,059,202.330							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-0.020	Local	1.000000	-0.02	1.000000	-0.02	0.00	0.00
			Base	1.000000	-0.02	1.000000	-0.02	0.00	0.00
US DOLLAR Total									
		-0.020	Local		-0.02		-0.02	0.00	0.00
			Base		-0.02		-0.02	0.00	0.00
CASH Total									
		-0.020	Base		-0.02		-0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02314PU90	AMAZON COM INC DISC COML					0.090000	09 Jul 2021		
		25,000,000.000	Local	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	1.22
			Base	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	1.22
03040LQ28	AMERICAN WATER CAPIT					0.120000	02 Mar 2021		
		2,000,000.000	Local	99.999667	1,999,993.33	99.999667	1,999,993.33	0.00	0.10
			Base	99.999667	1,999,993.33	99.999667	1,999,993.33	0.00	0.10
03040LQ85	AMERICAN WATER CAPIT					0.120000	08 Mar 2021		
		16,000,000.000	Local	99.997667	15,999,626.67	99.997667	15,999,626.67	0.00	0.78
			Base	99.997667	15,999,626.67	99.997667	15,999,626.67	0.00	0.78
03040LQ93	AMERICAN WATER CAPIT					0.220000	09 Mar 2021		
		10,000,000.000	Local	99.995111	9,999,511.11	99.995111	9,999,511.11	0.00	0.49
			Base	99.995111	9,999,511.11	99.995111	9,999,511.11	0.00	0.49
03040LQB8	AMERICAN WATER CAPIT					0.120000	11 Mar 2021		
		3,500,000.000	Local	99.996667	3,499,883.34	99.996667	3,499,883.34	0.00	0.17
			Base	99.996667	3,499,883.34	99.996667	3,499,883.34	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
03040LQC6	AMERICAN WATER CAPIT				0.120000	12 Mar 2021		
	10,000,000.000	Local	99.996333	9,999,633.33	99.996333	9,999,633.33	0.00	0.49
		Base	99.996333	9,999,633.33	99.996333	9,999,633.33	0.00	0.49
03785DRF5	APPLE INC				0.060000	15 Apr 2021		
	25,000,000.000	Local	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	1.22
		Base	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	1.22
03785DSQ0	APPLE INC				0.090000	24 May 2021		
	25,000,000.000	Local	99.979000	24,994,750.00	99.979000	24,994,750.00	0.00	1.22
		Base	99.979000	24,994,750.00	99.979000	24,994,750.00	0.00	1.22
04821TST3	ATLANTIC ASSET SECUR				0.160000	27 May 2021		
	20,000,000.000	Local	99.961333	19,992,266.67	99.961333	19,992,266.67	0.00	0.98
		Base	99.961333	19,992,266.67	99.961333	19,992,266.67	0.00	0.98
06367C5Z6	BANK OF MONTREAL-				0.180000	07 Jul 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
06367CBF3	BANK OF MONTREAL-				0.140000	17 May 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
07010JQF1	BASIN ELEC PWR COOP				0.130000	15 Mar 2021		
	10,000,000.000	Local	99.994944	9,999,494.44	99.994944	9,999,494.44	0.00	0.49
		Base	99.994944	9,999,494.44	99.994944	9,999,494.44	0.00	0.49
07010JQH7	BASIN ELEC PWR COOP				0.130000	17 Mar 2021		
	15,000,000.000	Local	99.994222	14,999,133.34	99.994222	14,999,133.34	0.00	0.73
		Base	99.994222	14,999,133.34	99.994222	14,999,133.34	0.00	0.73
07010JQK0	BASIN ELEC PWR COOP				0.130000	19 Mar 2021		
	15,000,000.000	Local	99.993500	14,999,025.00	99.993500	14,999,025.00	0.00	0.73
		Base	99.993500	14,999,025.00	99.993500	14,999,025.00	0.00	0.73
07644AQ15	BEDFORD ROW FDG CORP				0.180000	01 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644AQ98	BEDFORD ROW FDG CORP					0.130000	09 Mar 2021		
		Local	9,250,000.000	99.997111	9,249,732.78	99.997111	9,249,732.78	0.00	0.45
		Base		99.997111	9,249,732.78	99.997111	9,249,732.78	0.00	0.45
07644AQ98	BEDFORD ROW FDG CORP					0.220000	09 Mar 2021		
		Local	5,000,000.000	99.995111	4,999,755.56	99.995111	4,999,755.56	0.00	0.24
		Base		99.995111	4,999,755.56	99.995111	4,999,755.56	0.00	0.24
07644AQW7	BEDFORD ROW FDG CORP					0.230000	30 Mar 2021		
		Local	10,000,000.000	99.981472	9,998,147.22	99.981472	9,998,147.22	0.00	0.49
		Base		99.981472	9,998,147.22	99.981472	9,998,147.22	0.00	0.49
07645RCS3	BEDFORD ROW FDG CORP					0.288630	20 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
1247P2R89	CAFCO LLC					0.180000	08 Apr 2021		
		Local	15,808,000.000	99.981000	15,804,996.48	99.981000	15,804,996.48	0.00	0.77
		Base		99.981000	15,804,996.48	99.981000	15,804,996.48	0.00	0.77
1247P2RW6	CAFCO LLC					0.170000	30 Apr 2021		
		Local	25,000,000.000	99.971667	24,992,916.67	99.971667	24,992,916.67	0.00	1.22
		Base		99.971667	24,992,916.67	99.971667	24,992,916.67	0.00	1.22
12619TSA3	CRC FUNDING LLC					0.150000	10 May 2021		
		Local	10,000,000.000	99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.49
		Base		99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.49
15060XQ39	CEDAR SPRING CPTL CO					0.220000	03 Mar 2021		
		Local	15,000,000.000	99.998778	14,999,816.67	99.998778	14,999,816.67	0.00	0.73
		Base		99.998778	14,999,816.67	99.998778	14,999,816.67	0.00	0.73
15060XQF2	CEDAR SPRING CPTL CO					0.250000	15 Mar 2021		
		Local	10,000,000.000	99.990278	9,999,027.78	99.990278	9,999,027.78	0.00	0.49
		Base		99.990278	9,999,027.78	99.990278	9,999,027.78	0.00	0.49
15060XR79	CEDAR SPRING CPTL CO					0.200000	07 Apr 2021		
		Local	10,000,000.000	99.979444	9,997,944.44	99.979444	9,997,944.44	0.00	0.49
		Base		99.979444	9,997,944.44	99.979444	9,997,944.44	0.00	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
15060XSA1	CEDAR SPRING CPTL CO				0.160000	10 May 2021		
	15,000,000.000	Local	99.968889	14,995,333.34	99.968889	14,995,333.34	0.00	0.73
		Base	99.968889	14,995,333.34	99.968889	14,995,333.34	0.00	0.73
15963TQJ1	CHARIOT FNDG LLC				0.240000	18 Mar 2021		
	15,000,000.000	Local	99.988667	14,998,300.00	99.988667	14,998,300.00	0.00	0.73
		Base	99.988667	14,998,300.00	99.988667	14,998,300.00	0.00	0.73
15963TRN1	CHARIOT FNDG LLC				0.170000	22 Apr 2021		
	10,000,000.000	Local	99.975444	9,997,544.44	99.975444	9,997,544.44	0.00	0.49
		Base	99.975444	9,997,544.44	99.975444	9,997,544.44	0.00	0.49
15963TS34	CHARIOT FNDG LLC				0.160000	03 May 2021		
	10,000,000.000	Local	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.49
		Base	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.49
16677JQS8	CHEVRON CORP				0.160000	26 Mar 2021		
	25,000,000.000	Local	99.988889	24,997,222.22	99.988889	24,997,222.22	0.00	1.22
		Base	99.988889	24,997,222.22	99.988889	24,997,222.22	0.00	1.22
16677JQV1	CHEVRON CORP				0.140000	29 Mar 2021		
	15,000,000.000	Local	99.989111	14,998,366.67	99.989111	14,998,366.67	0.00	0.73
		Base	99.989111	14,998,366.67	99.989111	14,998,366.67	0.00	0.73
16677JSB3	CHEVRON CORP				0.160000	11 May 2021		
	4,000,000.000	Local	99.968445	3,998,737.78	99.968445	3,998,737.78	0.00	0.20
		Base	99.968445	3,998,737.78	99.968445	3,998,737.78	0.00	0.20
17177LR63	CIESCO LLC				0.180000	06 Apr 2021		
	8,000,000.000	Local	99.982000	7,998,560.00	99.982000	7,998,560.00	0.00	0.39
		Base	99.982000	7,998,560.00	99.982000	7,998,560.00	0.00	0.39
19121AQ38	COCA-COLA COMPANY				0.070000	03 Mar 2021		
	10,000,000.000	Local	99.999611	9,999,961.11	99.999611	9,999,961.11	0.00	0.49
		Base	99.999611	9,999,961.11	99.999611	9,999,961.11	0.00	0.49
19121AQ53	COCA-COLA COMPANY				0.110000	05 Mar 2021		
	25,000,000.000	Local	99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	1.22
		Base	99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	1.22

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
19121AQC8	COCA-COLA COMPANY				0.090000	12 Mar 2021		
	6,495,000.000	Local	99.997250	6,494,821.39	99.997250	6,494,821.39	0.00	0.32
		Base	99.997250	6,494,821.39	99.997250	6,494,821.39	0.00	0.32
2063C0RL8	CONCORD MIN CPTL CO				0.190000	20 Apr 2021		
	20,000,000.000	Local	99.973611	19,994,722.22	99.973611	19,994,722.22	0.00	0.98
		Base	99.973611	19,994,722.22	99.973611	19,994,722.22	0.00	0.98
2063C0S37	CONCORD MIN CPTL CO				0.160000	03 May 2021		
	15,000,000.000	Local	99.972000	14,995,800.00	99.972000	14,995,800.00	0.00	0.73
		Base	99.972000	14,995,800.00	99.972000	14,995,800.00	0.00	0.73
2063C0SE3	CONCORD MIN CPTL CO				0.160000	14 May 2021		
	15,000,000.000	Local	99.967111	14,995,066.67	99.967111	14,995,066.67	0.00	0.73
		Base	99.967111	14,995,066.67	99.967111	14,995,066.67	0.00	0.73
30229AT17	EXXON MOBIL CORP				0.190000	01 Jun 2021		
	15,000,000.000	Local	99.951444	14,992,716.67	99.951444	14,992,716.67	0.00	0.73
		Base	99.951444	14,992,716.67	99.951444	14,992,716.67	0.00	0.73
30229ATW9	EXXON MOBIL CORP				0.190000	30 Jun 2021		
	10,000,000.000	Local	99.936139	9,993,613.89	99.936139	9,993,613.89	0.00	0.49
		Base	99.936139	9,993,613.89	99.936139	9,993,613.89	0.00	0.49
30229AUW7	EXXON MOBIL CORP				0.220000	30 Jul 2021		
	15,000,000.000	Local	99.907722	14,986,158.33	99.907722	14,986,158.33	0.00	0.73
		Base	99.907722	14,986,158.33	99.907722	14,986,158.33	0.00	0.73
30229AVT3	EXXON MOBIL CORP				0.210000	27 Aug 2021		
	10,000,000.000	Local	99.895583	9,989,558.33	99.895583	9,989,558.33	0.00	0.49
		Base	99.895583	9,989,558.33	99.895583	9,989,558.33	0.00	0.49
30601VQW4	FAIRWAY FINANCE CORP				0.210000	30 Mar 2021		
	25,000,000.000	Local	99.983083	24,995,770.83	99.983083	24,995,770.83	0.00	1.22
		Base	99.983083	24,995,770.83	99.983083	24,995,770.83	0.00	1.22
37829AEY0	GLENCOVE FDG DAC/LLC				0.188250	15 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37829AFU7	GLENCOVE FDG DAC/LLC					0.169500	08 Oct 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
37829AGG7	GLENCOVE FDG DAC/LLC					0.170750	26 Oct 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
38346LRK4	GOTHAM FDG CORP					0.200000	19 Apr 2021		
		Local	20,000,000.000	99.972778	19,994,555.56	99.972778	19,994,555.56	0.00	0.98
		Base		99.972778	19,994,555.56	99.972778	19,994,555.56	0.00	0.98
38346LRU2	GOTHAM FDG CORP					0.160000	28 Apr 2021		
		Local	10,000,000.000	99.974222	9,997,422.22	99.974222	9,997,422.22	0.00	0.49
		Base		99.974222	9,997,422.22	99.974222	9,997,422.22	0.00	0.49
38346LS31	GOTHAM FDG CORP					0.120000	03 May 2021		
		Local	10,000,000.000	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
		Base		99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
38346LS64	GOTHAM FDG CORP					0.150000	06 May 2021		
		Local	10,000,000.000	99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.49
		Base		99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.49
40060WQ21	GTA FDG LLC DISC					0.070000	02 Mar 2021		
		Local	20,000,000.000	99.999806	19,999,961.11	99.999806	19,999,961.11	0.00	0.98
		Base		99.999806	19,999,961.11	99.999806	19,999,961.11	0.00	0.98
40588LQ10	HALKIN FINANCE LLC USC					0.240000	01 Mar 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
40588LQH5	HALKIN FINANCE LLC USC					0.260000	17 Mar 2021		
		Local	15,000,000.000	99.988444	14,998,266.67	99.988444	14,998,266.67	0.00	0.73
		Base		99.988444	14,998,266.67	99.988444	14,998,266.67	0.00	0.73
40588LR50	HALKIN FINANCE LLC USC					0.250000	05 Apr 2021		
		Local	10,000,000.000	99.975694	9,997,569.44	99.975694	9,997,569.44	0.00	0.49
		Base		99.975694	9,997,569.44	99.975694	9,997,569.44	0.00	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
45779PQ43	INSTITUTIONAL SECURED				0.170000	04 Mar 2021		
	25,000,000.000	Local	99.998583	24,999,645.83	99.998583	24,999,645.83	0.00	1.22
		Base	99.998583	24,999,645.83	99.998583	24,999,645.83	0.00	1.22
45779PQA9	INSTITUTIONAL SECURED				0.180000	10 Mar 2021		
	15,000,000.000	Local	99.995500	14,999,325.00	99.995500	14,999,325.00	0.00	0.73
		Base	99.995500	14,999,325.00	99.995500	14,999,325.00	0.00	0.73
45779PSQ2	INSTITUTIONAL SECURED				0.180000	24 May 2021		
	10,000,000.000	Local	99.958000	9,995,800.00	99.958000	9,995,800.00	0.00	0.49
		Base	99.958000	9,995,800.00	99.958000	9,995,800.00	0.00	0.49
47816FT19	JOHNSON & JOHNSON				0.110000	01 Jun 2021		
	20,000,000.000	Local	99.971889	19,994,377.78	99.984411	19,996,882.20	2,504.42	0.98
		Base	99.971889	19,994,377.78	99.984411	19,996,882.20	2,504.42	0.98
47816FT19	JOHNSON & JOHNSON				0.150000	01 Jun 2021		
	5,000,000.000	Local	99.961667	4,998,083.33	99.984411	4,999,220.55	1,137.22	0.24
		Base	99.961667	4,998,083.33	99.984411	4,999,220.55	1,137.22	0.24
4820P2R56	JUPITER SECT CO LLC				0.200000	05 Apr 2021		
	10,000,000.000	Local	99.980556	9,998,055.55	99.980556	9,998,055.55	0.00	0.49
		Base	99.980556	9,998,055.55	99.980556	9,998,055.55	0.00	0.49
4820P2RC1	JUPITER SECT CO LLC				0.180000	12 Apr 2021		
	10,000,000.000	Local	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
		Base	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
4820P2SB2	JUPITER SECT CO LLC				0.140000	11 May 2021		
	20,000,000.000	Local	99.972389	19,994,477.78	99.972389	19,994,477.78	0.00	0.98
		Base	99.972389	19,994,477.78	99.972389	19,994,477.78	0.00	0.98
4820P2SE6	JUPITER SECT CO LLC				0.140000	14 May 2021		
	10,000,000.000	Local	99.971222	9,997,122.22	99.971222	9,997,122.22	0.00	0.49
		Base	99.971222	9,997,122.22	99.971222	9,997,122.22	0.00	0.49
52952LRD6	LEXINGTN PKR CAP CO LL				0.210000	13 Apr 2021		
	15,000,000.000	Local	99.974917	14,996,237.50	99.974917	14,996,237.50	0.00	0.73
		Base	99.974917	14,996,237.50	99.974917	14,996,237.50	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52953AQ40	LEXINGTN PKR CAP CO LL					0.130000	04 Mar 2021		
		Local	20,000,000.000	99.998917	19,999,783.33	99.998917	19,999,783.33	0.00	0.98
		Base		99.998917	19,999,783.33	99.998917	19,999,783.33	0.00	0.98
52953ASL0	LEXINGTN PKR CAP CO LL					0.210000	20 May 2021		
		Local	15,000,000.000	99.953333	14,993,000.00	99.953333	14,993,000.00	0.00	0.73
		Base		99.953333	14,993,000.00	99.953333	14,993,000.00	0.00	0.73
53127TQ14	LIBERTY FUNDING LLC					0.190000	01 Mar 2021		
		Local	8,500,000.000	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.42
		Base		100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.42
53127TQ14	LIBERTY FUNDING LLC					0.220000	01 Mar 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.15
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.15
53127TR70	LIBERTY FUNDING LLC					0.170000	07 Apr 2021		
		Local	5,000,000.000	99.982528	4,999,126.39	99.982528	4,999,126.39	0.00	0.24
		Base		99.982528	4,999,126.39	99.982528	4,999,126.39	0.00	0.24
56274LQ23	MANHATTAN ASSET FDG.					0.200000	02 Mar 2021		
		Local	10,000,000.000	99.999444	9,999,944.44	99.999444	9,999,944.44	0.00	0.49
		Base		99.999444	9,999,944.44	99.999444	9,999,944.44	0.00	0.49
56274LRN6	MANHATTAN ASSET FDG.					0.120000	22 Apr 2021		
		Local	10,600,000.000	99.982667	10,598,162.67	99.982667	10,598,162.67	0.00	0.52
		Base		99.982667	10,598,162.67	99.982667	10,598,162.67	0.00	0.52
56274LS39	MANHATTAN ASSET FDG.					0.150000	03 May 2021		
		Local	20,000,000.000	99.973750	19,994,750.00	99.973750	19,994,750.00	0.00	0.98
		Base		99.973750	19,994,750.00	99.973750	19,994,750.00	0.00	0.98
56274LSC9	MANHATTAN ASSET FDG.					0.150000	12 May 2021		
		Local	10,000,000.000	99.970000	9,997,000.00	99.970000	9,997,000.00	0.00	0.49
		Base		99.970000	9,997,000.00	99.970000	9,997,000.00	0.00	0.49
57576JQB1	MASSACHUSETTS MUT LIFE INS CO					0.090000	11 Mar 2021		
		Local	25,000,000.000	99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	1.22
		Base		99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	1.22

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
57576JQC9	MASSACHUSETTS MUT LIFE INS CO				0.090000	12 Mar 2021		
	6,500,000.000	Local	99.997250	6,499,821.25	99.997250	6,499,821.25	0.00	0.32
		Base	99.997250	6,499,821.25	99.997250	6,499,821.25	0.00	0.32
59157TQW6	METLIFE SHORT TERM FDG				0.180000	30 Mar 2021		
	11,000,000.000	Local	99.985500	10,998,405.00	99.985500	10,998,405.00	0.00	0.54
		Base	99.985500	10,998,405.00	99.985500	10,998,405.00	0.00	0.54
59157TSU8	METLIFE SHORT TERM FDG				0.200000	28 May 2021		
	15,000,000.000	Local	99.951111	14,992,666.67	99.951111	14,992,666.67	0.00	0.73
		Base	99.951111	14,992,666.67	99.951111	14,992,666.67	0.00	0.73
59157TT11	METLIFE SHORT TERM FDG				0.200000	01 Jun 2021		
	12,400,000.000	Local	99.948889	12,393,662.22	99.968822	12,396,133.93	2,471.71	0.61
		Base	99.948889	12,393,662.22	99.968822	12,396,133.93	2,471.71	0.61
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021		
	15,000,000.000	Local	99.928833	14,989,325.00	99.950861	14,992,629.15	3,304.15	0.73
		Base	99.928833	14,989,325.00	99.950861	14,992,629.15	3,304.15	0.73
63743CQ14	NATL RURAL UTIL COOP				0.130000	01 Mar 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
63763PQ93	NATIONAL SECS CLEARING				0.090000	09 Mar 2021		
	20,000,000.000	Local	99.998000	19,999,600.00	99.998000	19,999,600.00	0.00	0.98
		Base	99.998000	19,999,600.00	99.998000	19,999,600.00	0.00	0.98
63763PT33	NATIONAL SECS CLEARING				0.170000	03 Jun 2021		
	10,000,000.000	Local	99.955611	9,995,561.11	99.970756	9,997,075.60	1,514.49	0.49
		Base	99.955611	9,995,561.11	99.970756	9,997,075.60	1,514.49	0.49
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	15,000,000.000	Local	99.885722	14,982,858.34	99.926056	14,988,908.40	6,050.06	0.73
		Base	99.885722	14,982,858.34	99.926056	14,988,908.40	6,050.06	0.73
64951WQG2	NEW YORK LFE CAP COR				0.120000	16 Mar 2021		
	9,153,000.000	Local	99.995000	9,152,542.35	99.995000	9,152,542.35	0.00	0.45
		Base	99.995000	9,152,542.35	99.995000	9,152,542.35	0.00	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
64951WRU0	NEW YORK LFE CAP COR					0.110000	28 Apr 2021		
		Local	20,000,000.000	99.982278	19,996,455.56	99.982278	19,996,455.56	0.00	0.98
		Base		99.982278	19,996,455.56	99.982278	19,996,455.56	0.00	0.98
64951WS39	NEW YORK LFE CAP COR					0.110000	03 May 2021		
		Local	11,277,000.000	99.980750	11,274,829.18	99.980750	11,274,829.18	0.00	0.55
		Base		99.980750	11,274,829.18	99.980750	11,274,829.18	0.00	0.55
64951WST2	NEW YORK LFE CAP COR					0.090000	27 May 2021		
		Local	15,000,000.000	99.978250	14,996,737.50	99.978250	14,996,737.50	0.00	0.73
		Base		99.978250	14,996,737.50	99.978250	14,996,737.50	0.00	0.73
65409RQP8	NIEUW AMSTERDAM RECV					0.100000	23 Mar 2021		
		Local	4,600,000.000	99.993889	4,599,718.89	99.993889	4,599,718.89	0.00	0.22
		Base		99.993889	4,599,718.89	99.993889	4,599,718.89	0.00	0.22
65409RR77	NIEUW AMSTERDAM RECV					0.145000	07 Apr 2021		
		Local	15,700,000.000	99.985097	15,697,660.27	99.985097	15,697,660.27	0.00	0.77
		Base		99.985097	15,697,660.27	99.985097	15,697,660.27	0.00	0.77
6698M4Q13	NOVARTIS FNC CRP					0.060000	01 Mar 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
6698M4RC8	NOVARTIS FNC CRP					0.180000	12 Apr 2021		
		Local	10,000,000.000	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
		Base		99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
6698M4RS3	NOVARTIS FNC CRP					0.150000	26 Apr 2021		
		Local	15,000,000.000	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
		Base		99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
67983TS64	OLD LINE FUNDING LLC					0.210000	06 May 2021		
		Local	3,000,000.000	99.961500	2,998,845.00	99.961500	2,998,845.00	0.00	0.15
		Base		99.961500	2,998,845.00	99.961500	2,998,845.00	0.00	0.15
67983TTF3	OLD LINE FUNDING LLC					0.145000	15 Jun 2021		
		Local	4,385,000.000	99.957305	4,383,127.84	99.957305	4,383,127.84	0.00	0.21
		Base		99.957305	4,383,127.84	99.957305	4,383,127.84	0.00	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
71708EQA6	PFIZER INC					0.110000	10 Mar 2021		
		Local	25,000,000.000	99.997250	24,999,312.50	99.997250	24,999,312.50	0.00	1.22
		Base		99.997250	24,999,312.50	99.997250	24,999,312.50	0.00	1.22
74271TRE5	PROCTOR GAMBLE AND CO					0.110000	14 Apr 2021		
		Local	15,000,000.000	99.986556	14,997,983.33	99.986556	14,997,983.33	0.00	0.73
		Base		99.986556	14,997,983.33	99.986556	14,997,983.33	0.00	0.73
74271TRE5	PROCTOR GAMBLE AND CO					0.140000	14 Apr 2021		
		Local	10,000,000.000	99.982889	9,998,288.89	99.982889	9,998,288.89	0.00	0.49
		Base		99.982889	9,998,288.89	99.982889	9,998,288.89	0.00	0.49
74271TRP0	PROCTOR GAMBLE AND CO					0.100000	23 Apr 2021		
		Local	27,000,000.000	99.985278	26,996,025.00	99.985278	26,996,025.00	0.00	1.32
		Base		99.985278	26,996,025.00	99.985278	26,996,025.00	0.00	1.32
77119LS34	ROCHE HOLDING INC					0.110000	03 May 2021		
		Local	10,000,000.000	99.980750	9,998,075.00	99.980750	9,998,075.00	0.00	0.49
		Base		99.980750	9,998,075.00	99.980750	9,998,075.00	0.00	0.49
8225X2QV9	SHELL INTNL FNC B.V					0.190000	29 Mar 2021		
		Local	1,253,000.000	99.985222	1,252,814.83	99.985222	1,252,814.83	0.00	0.06
		Base		99.985222	1,252,814.83	99.985222	1,252,814.83	0.00	0.06
8225X2SR6	SHELL INTNL FNC B.V					0.190000	25 May 2021		
		Local	2,165,000.000	99.955139	2,164,028.76	99.955139	2,164,028.76	0.00	0.11
		Base		99.955139	2,164,028.76	99.955139	2,164,028.76	0.00	0.11
8225X2TE4	SHELL INTNL FNC B.V					0.210000	14 Jun 2021		
		Local	9,500,000.000	99.938750	9,494,181.25	99.959167	9,496,120.87	1,939.62	0.46
		Base		99.938750	9,494,181.25	99.959167	9,496,120.87	1,939.62	0.46
8225X2U85	SHELL INTNL FNC B.V					0.220000	08 Jul 2021		
		Local	1,000,000.000	99.921167	999,211.67	99.945175	999,451.75	240.08	0.05
		Base		99.921167	999,211.67	99.945175	999,451.75	240.08	0.05
8225X2UC6	SHELL INTNL FNC B.V					0.400000	12 Jul 2021		
		Local	10,000,000.000	99.852222	9,985,222.22	99.943106	9,994,310.60	9,088.38	0.49
		Base		99.852222	9,985,222.22	99.943106	9,994,310.60	9,088.38	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
8225X2W18	SHELL INTNL FNC B.V					0.200000	01 Sep 2021		
		Local	10,000,000.000	99.897778	9,989,777.78	99.912600	9,991,260.00	1,482.22	0.49
		Base		99.897778	9,989,777.78	99.912600	9,991,260.00	1,482.22	0.49
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	10,000,000.000	99.867111	9,986,711.11	99.912600	9,991,260.00	4,548.89	0.49
		Base		99.867111	9,986,711.11	99.912600	9,991,260.00	4,548.89	0.49
8225X2X17	SHELL INTNL FNC B.V					0.260000	01 Oct 2021		
		Local	6,000,000.000	99.845445	5,990,726.67	99.892406	5,993,544.36	2,817.69	0.29
		Base		99.845445	5,990,726.67	99.892406	5,993,544.36	2,817.69	0.29
86562KSM7	SUMITOMO MTSU BKG CORP					0.145000	21 May 2021		
		Local	10,000,000.000	99.967375	9,996,737.50	99.967375	9,996,737.50	0.00	0.49
		Base		99.967375	9,996,737.50	99.967375	9,996,737.50	0.00	0.49
86564GNB3	SUMITOMO MITSUI TRUST NY					0.230000	25 Mar 2021		
		Local	3,280,000.000	99.999999	3,279,999.97	99.999999	3,279,999.97	0.00	0.16
		Base		99.999999	3,279,999.97	99.999999	3,279,999.97	0.00	0.16
86565CWU9	SUMITOMO MITSUI BKG CORP					0.170000	29 Apr 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
86565CXW4	SUMITOMO MITSUI BKG CORP					0.180000	26 Jul 2021		
		Local	15,000,000.000	99.999994	14,999,999.07	99.999994	14,999,999.07	0.00	0.73
		Base		99.999994	14,999,999.07	99.999994	14,999,999.07	0.00	0.73
88602TQ97	THUNDER BAY FNDNG LLC					0.200000	09 Mar 2021		
		Local	1,500,000.000	99.995555	1,499,933.33	99.995555	1,499,933.33	0.00	0.07
		Base		99.995555	1,499,933.33	99.995555	1,499,933.33	0.00	0.07
88602TXF5	THUNDER BAY FNDNG LLC					0.210000	15 Oct 2021		
		Local	14,300,000.000	99.867000	14,280,981.00	99.867000	14,280,981.00	0.00	0.70
		Base		99.867000	14,280,981.00	99.867000	14,280,981.00	0.00	0.70
89119ASR0	TORONTO DOMINION BANK					0.140000	25 May 2021		
		Local	4,450,000.000	99.966944	4,448,529.03	99.966944	4,448,529.03	0.00	0.22
		Base		99.966944	4,448,529.03	99.966944	4,448,529.03	0.00	0.22

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89119ATV0	TORONTO DOMINION BANK					0.210000	29 Jun 2021		
	10,000,000.000	Local	99.930000	9,993,000.00	9,993,000.00	99.930000	9,993,000.00	0.00	0.49
		Base	99.930000	9,993,000.00	9,993,000.00	99.930000	9,993,000.00	0.00	0.49
89233GRP3	TOYOTA MOTOR CREDIT					0.210000	23 Apr 2021		
	25,000,000.000	Local	99.969083	24,992,270.83	24,992,270.83	99.969083	24,992,270.83	0.00	1.22
		Base	99.969083	24,992,270.83	24,992,270.83	99.969083	24,992,270.83	0.00	1.22
90328AQA4	USAA CAPITAL CORP					0.100000	10 Mar 2021		
	20,000,000.000	Local	99.997500	19,999,500.00	19,999,500.00	99.997500	19,999,500.00	0.00	0.98
		Base	99.997500	19,999,500.00	19,999,500.00	99.997500	19,999,500.00	0.00	0.98
90477DQ82	UNILEVER CAPITAL CRP					0.090000	08 Mar 2021		
	10,000,000.000	Local	99.998250	9,999,825.00	9,999,825.00	99.998250	9,999,825.00	0.00	0.49
		Base	99.998250	9,999,825.00	9,999,825.00	99.998250	9,999,825.00	0.00	0.49
90477DR16	UNILEVER CAPITAL CRP					0.110000	01 Apr 2021		
	6,997,000.000	Local	99.990528	6,996,337.23	6,996,337.23	99.990528	6,996,337.23	0.00	0.34
		Base	99.990528	6,996,337.23	6,996,337.23	99.990528	6,996,337.23	0.00	0.34
90477DRE8	UNILEVER CAPITAL CRP					0.130000	14 Apr 2021		
	16,915,000.000	Local	99.984111	16,912,312.39	16,912,312.39	99.984111	16,912,312.39	0.00	0.83
		Base	99.984111	16,912,312.39	16,912,312.39	99.984111	16,912,312.39	0.00	0.83
90477DT14	UNILEVER CAPITAL CRP					0.100000	01 Jun 2021		
	15,000,000.000	Local	99.974444	14,996,166.67	14,996,166.67	99.974444	14,996,166.67	0.00	0.73
		Base	99.974444	14,996,166.67	14,996,166.67	99.974444	14,996,166.67	0.00	0.73
91058TQW9	UNITED HEALTHCARE CO					0.200000	30 Mar 2021		
	15,000,000.000	Local	99.983889	14,997,583.33	14,997,583.33	99.983889	14,997,583.33	0.00	0.73
		Base	99.983889	14,997,583.33	14,997,583.33	99.983889	14,997,583.33	0.00	0.73
91058TQW9	UNITED HEALTHCARE CO					0.220000	30 Mar 2021		
	10,000,000.000	Local	99.982278	9,998,227.78	9,998,227.78	99.982278	9,998,227.78	0.00	0.49
		Base	99.982278	9,998,227.78	9,998,227.78	99.982278	9,998,227.78	0.00	0.49
92646KQ21	VICTORY RECEIVABLES					0.220000	02 Mar 2021		
	15,000,000.000	Local	99.999389	14,999,908.33	14,999,908.33	99.999389	14,999,908.33	0.00	0.73
		Base	99.999389	14,999,908.33	14,999,908.33	99.999389	14,999,908.33	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646KR12	VICTORY RECEIVABLES				0.120000	01 Apr 2021		
	8,900,000.000	Local	99.989667	8,899,080.33	99.989667	8,899,080.33	0.00	0.44
		Base	99.989667	8,899,080.33	99.989667	8,899,080.33	0.00	0.44
92646KR12	VICTORY RECEIVABLES				0.200000	01 Apr 2021		
	10,000,000.000	Local	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.49
		Base	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.49
92646KS45	VICTORY RECEIVABLES				0.150000	04 May 2021		
	20,000,000.000	Local	99.973333	19,994,666.67	99.973333	19,994,666.67	0.00	0.98
		Base	99.973333	19,994,666.67	99.973333	19,994,666.67	0.00	0.98
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.010000	01 Mar 2021		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.67
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.67
9612C0QH5	WESTPAC BANKING CORP.				0.205000	17 Mar 2021		
	25,000,000.000	Local	99.990889	24,997,722.22	99.990889	24,997,722.22	0.00	1.22
		Base	99.990889	24,997,722.22	99.990889	24,997,722.22	0.00	1.22
979QRC005	BANK OF AMERICA REPO				0.010000	01 Mar 2021		
	125,469,584.640	Local	100.000000	125,469,584.64	100.000000	125,469,584.64	0.00	6.13
		Base	100.000000	125,469,584.64	100.000000	125,469,584.64	0.00	6.13
US DOLLAR Total								
	1,903,897,584.640	Local		1,903,516,196.60		1,903,553,295.53	37,098.93	93.05
		Base		1,903,516,196.60		1,903,553,295.53	37,098.93	93.05
CASH EQUIVALENT Total								
	1,903,897,584.640	Base		1,903,516,196.60		1,903,553,295.53	37,098.93	93.05

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	3,606,048.410	Local	100.000000	3,606,048.41	100.003900	3,606,189.05	140.64	0.18
Original Face:	12,000,000.000	Base	100.000000	3,606,048.41	100.003900	3,606,189.05	140.64	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	5,762,541.850	100.000000	5,762,541.85	100.000880	5,762,592.56	50.71	0.28
Original Face:		Base	7,000,000.000	100.000000	5,762,541.85	100.000880	5,762,592.56	50.71	0.28
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000						02 Nov 2020		
		Local	0.000	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	-0.10	0.000000	0.00	0.10	0.00
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1					0.119410	15 Mar 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.993990	9,999,399.00	-601.00	0.49
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	99.993990	9,999,399.00	-601.00	0.49
362569AH8	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 A1					0.178140	20 Oct 2021		
		Local	360,000.820	100.000000	360,000.82	100.000000	360,000.82	0.00	0.02
Original Face:		Base	8,000,000.000	100.000000	360,000.82	100.000000	360,000.82	0.00	0.02
41284NAA8	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A1					0.130420	15 Feb 2022		
		Local	5,500,000.000	100.000000	5,500,000.00	100.018500	5,501,017.50	1,017.50	0.27
Original Face:		Base	5,500,000.000	100.000000	5,500,000.00	100.018500	5,501,017.50	1,017.50	0.27
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
		Local	2,805,366.520	100.000000	2,805,366.52	100.000000	2,805,366.52	0.00	0.14
Original Face:		Base	10,500,000.000	100.000000	2,805,366.52	100.000000	2,805,366.52	0.00	0.14
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
		Local	694,115.900	100.000000	694,115.90	99.999810	694,114.58	-1.32	0.03
Original Face:		Base	5,000,000.000	100.000000	694,115.90	99.999810	694,114.58	-1.32	0.03
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
		Local	3,967,369.720	100.000000	3,967,369.72	100.000140	3,967,375.27	5.55	0.19
Original Face:		Base	10,000,000.000	100.000000	3,967,369.72	100.000140	3,967,375.27	5.55	0.19
44891TAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 A A1 144A					0.170650	18 Jan 2022		
		Local	4,817,041.560	100.000000	4,817,041.56	100.022050	4,818,103.72	1,062.16	0.24
Original Face:		Base	6,600,000.000	100.000000	4,817,041.56	100.022050	4,818,103.72	1,062.16	0.24
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000						27 Nov 2020		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45818LAL4	IADB DISCOUNT NOTE DISCOUNT NOT 01/21 0.00000						11 Jan 2021		
			0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Local							
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000						24 Aug 2020		
			0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Local							
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
459052F92	IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000						15 Sep 2020		
			0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Local							
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
58770GAA8	MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 A A1					0.146940	15 Feb 2022		
			7,447,028.550	100.000000	7,447,028.55	99.997480	7,446,840.88	-187.67	0.36
Original Face:		Local	10,500,000.000						
		Base		100.000000	7,447,028.55	99.997480	7,446,840.88	-187.67	0.36
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1					0.163750	15 Oct 2021		
			1,817,609.060	100.000000	1,817,609.06	99.999150	1,817,593.61	-15.45	0.09
Original Face:		Local	15,000,000.000						
		Base		100.000000	1,817,609.06	99.999150	1,817,593.61	-15.45	0.09
9127962F5	TREASURY BILL 03/21 0.00000						25 Mar 2021		
			10,000,000.000	99.994207	9,999,420.68	99.997500	9,999,750.00	329.32	0.49
		Local							
		Base		99.994207	9,999,420.68	99.997500	9,999,750.00	329.32	0.49
9127962J7	TREASURY BILL 10/20 0.00000						01 Oct 2020		
			0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Local							
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962W8	TREASURY BILL 06/20 0.00000						23 Jun 2020		
			0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Local							
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962X6	TREASURY BILL 06/20 0.00000					0.010000	30 Jun 2020		
			0.000	0.000000	232.81	0.000000	0.00	-232.81	0.00
		Local							
		Base		0.000000	232.81	0.000000	0.00	-232.81	0.00
9127963F4	TREASURY BILL 07/20 0.00000						21 Jul 2020		
			0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Local							
		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
9127963J6	TREASURY BILL 12/20 0.00000						10 Dec 2020		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9127963P2	TREASURY BILL 08/20 0.00000						18 Aug 2020		
		0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
			Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127963Q0	TREASURY BILL 08/20 0.00000						25 Aug 2020		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9127964A4	TREASURY BILL 09/20 0.00000					0.010000	29 Sep 2020		
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964J5	TREASURY BILL 10/20 0.00000						20 Oct 2020		
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964M8	TREASURY BILL 03/21 0.00000					0.010000	11 Mar 2021		
		10,000,000.000	Local	99.996778	9,999,677.78	99.998958	9,999,895.80	218.02	0.49
			Base	99.996778	9,999,677.78	99.998958	9,999,895.80	218.02	0.49
9127964N6	TREASURY BILL 03/21 0.00000					0.010000	18 Mar 2021		
		10,000,000.000	Local	99.994192	9,999,419.17	99.998701	9,999,870.10	450.93	0.49
			Base	99.994192	9,999,419.17	99.998701	9,999,870.10	450.93	0.49
9127964P1	TREASURY BILL 04/21 0.00000						01 Apr 2021		
		10,000,000.000	Local	99.992164	9,999,216.38	99.996340	9,999,634.00	417.62	0.49
			Base	99.992164	9,999,216.38	99.996340	9,999,634.00	417.62	0.49
9127964Y2	TREASURY BILL 04/21 0.00000					0.010000	15 Apr 2021		
		10,000,000.000	Local	99.985625	9,998,562.50	99.995000	9,999,500.00	937.50	0.49
			Base	99.985625	9,998,562.50	99.995000	9,999,500.00	937.50	0.49
9127965D7	TREASURY BILL 12/20 0.00000					0.010000	22 Dec 2020		
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796A82	TREASURY BILL 01/21 0.00000					26 Jan 2021		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	10,000,000.000	Local	99.966958	9,996,695.81	99.982208	9,998,220.80	1,524.99	0.49
		Base	99.966958	9,996,695.81	99.982208	9,998,220.80	1,524.99	0.49
912796B99	TREASURY BILL 02/21 0.00000					23 Feb 2021		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
912796C72	TREASURY BILL 03/21 0.00000					09 Mar 2021		
	10,000,000.000	Local	99.998211	9,999,821.11	99.999500	9,999,950.00	128.89	0.49
		Base	99.998211	9,999,821.11	99.999500	9,999,950.00	128.89	0.49
912796C98	TREASURY BILL 03/21 0.00000					23 Mar 2021		
	10,000,000.000	Local	99.992819	9,999,281.94	99.998014	9,999,801.40	519.46	0.49
		Base	99.992819	9,999,281.94	99.998014	9,999,801.40	519.46	0.49
912796F20	TREASURY BILL 04/21 0.00000					27 Apr 2021		
	10,000,000.000	Local	99.985750	9,998,575.00	99.994458	9,999,445.80	870.80	0.49
		Base	99.985750	9,998,575.00	99.994458	9,999,445.80	870.80	0.49
912796WX3	TREASURY BILL 07/20 0.00000					23 Jul 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
	5,400,000.000	Local	100.000000	5,400,000.00	100.017030	5,400,919.62	919.62	0.26
Original Face:	5,400,000.000	Base	100.000000	5,400,000.00	100.017030	5,400,919.62	919.62	0.26
US DOLLAR Total								
	142,177,122.390	Local		142,168,024.57		142,175,581.03	7,556.46	6.95
Original Face:	105,500,000.000	Base		142,168,024.57		142,175,581.03	7,556.46	6.95
FIXED INCOME Total								
	142,177,122.390	Base		142,168,024.57		142,175,581.03	7,556.46	6.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		105,500,000.000						

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									
		2,046,074,707.010	Base		2,045,684,221.15		2,045,728,876.54	44,655.39	100.00
	Original Face:	105,500,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-2,538.340	1.000000	-2,538.34	1.000000	-2,538.34	0.00	0.00
		Base		1.000000	-2,538.34	1.000000	-2,538.34	0.00	0.00
US DOLLAR Total									
			-2,538.340		-2,538.34		-2,538.34	0.00	0.00
		Base			-2,538.34		-2,538.34	0.00	0.00
CASH Total									
			-2,538.340	Base	-2,538.34		-2,538.34	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY					0.000000	01 Mar 2021		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.76
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.76
138994009	CANTOR FITZGERALD REPO REPO					0.100000	18 May 2021		
			40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.30
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.30
22599G006	CREDIT AGRICOLE REPO REPO					0.010000	01 Mar 2021		
			25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.44
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.44
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.025988	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.36
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.36
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.010000	01 Mar 2021		
			167,455,513.000	100.000000	167,455,513.00	100.000000	167,455,513.00	0.00	9.64
		Base		100.000000	167,455,513.00	100.000000	167,455,513.00	0.00	9.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.080000	03 Mar 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.30
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.30
9127962Y4	TREASURY BILL 05/21 0.00000				0.087000	20 May 2021		
	10,000,000.000	Local	99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	0.58
		Base	99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	0.58
9127964F3	TREASURY BILL 03/21 0.00000				0.075000	04 Mar 2021		
	30,000,000.000	Local	99.999297	29,999,789.17	99.999297	29,999,789.17	0.00	1.73
		Base	99.999297	29,999,789.17	99.999297	29,999,789.17	0.00	1.73
9127964M8	TREASURY BILL 03/21 0.00000				0.101300	11 Mar 2021		
	20,000,000.000	Local	99.996926	19,999,385.28	99.996926	19,999,385.28	0.00	1.15
		Base	99.996926	19,999,385.28	99.996926	19,999,385.28	0.00	1.15
9127964N6	TREASURY BILL 03/21 0.00000				0.073000	18 Mar 2021		
	20,000,000.000	Local	99.996000	19,999,200.06	99.996000	19,999,200.06	0.00	1.15
		Base	99.996000	19,999,200.06	99.996000	19,999,200.06	0.00	1.15
9127964P1	TREASURY BILL 04/21 0.00000				0.078900	01 Apr 2021		
	10,000,000.000	Local	99.993206	9,999,320.58	99.993206	9,999,320.58	0.00	0.58
		Base	99.993206	9,999,320.58	99.993206	9,999,320.58	0.00	0.58
9127965A3	TREASURY BILL 05/21 0.00000				0.087500	06 May 2021		
	20,000,000.000	Local	99.983958	19,996,791.67	99.983958	19,996,791.67	0.00	1.15
		Base	99.983958	19,996,791.67	99.983958	19,996,791.67	0.00	1.15
912796A25	TREASURY BILL 05/21 0.00000				0.087500	13 May 2021		
	10,000,000.000	Local	99.982257	9,998,225.69	99.982257	9,998,225.69	0.00	0.58
		Base	99.982257	9,998,225.69	99.982257	9,998,225.69	0.00	0.58
912796A33	TREASURY BILL 05/21 0.00000				0.082000	27 May 2021		
	10,000,000.000	Local	99.980183	9,998,018.33	99.980183	9,998,018.33	0.00	0.58
		Base	99.980183	9,998,018.33	99.980183	9,998,018.33	0.00	0.58
912796C23	TREASURY BILL 03/21 0.00000				0.077500	02 Mar 2021		
	30,000,000.000	Local	99.999781	29,999,934.16	99.999781	29,999,934.16	0.00	1.73
		Base	99.999781	29,999,934.16	99.999781	29,999,934.16	0.00	1.73

& 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
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.010000	01 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.86
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.86
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.060000	01 Mar 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.30
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.30
926NKW009	AMHERST PIERPONT 04/15 VAR				0.080000	04 Mar 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.73
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.73
926NKW009	AMHERST PIERPONT 04/15 VAR				0.070000	08 Mar 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.73
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.73
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.040000	05 Mar 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.88
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.88
935MUR901	WESTERN ALLIANCE BANK				0.200000	24 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
978UHK000	DAIWA CAPITAL MARKETS REPO				0.010000	01 Mar 2021		
	30,965,337.660	Local	100.000000	30,965,337.66	100.000000	30,965,337.66	0.00	1.78
		Base	100.000000	30,965,337.66	100.000000	30,965,337.66	0.00	1.78
979QHR003	SOUTH STREET REPO				0.050000	04 Mar 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.88
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.88
979QRC005	BANK OF AMERICA REPO				0.010000	01 Mar 2021		
	24,530,415.350	Local	100.000000	24,530,415.35	100.000000	24,530,415.35	0.00	1.41
		Base	100.000000	24,530,415.35	100.000000	24,530,415.35	0.00	1.41
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.050000	01 Mar 2021		
	2,535.800	Local	100.000000	2,535.80	100.000000	2,535.80	0.00	0.00
		Base	100.000000	2,535.80	100.000000	2,535.80	0.00	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
985FHY004	MITSUBISHI UFJ REPO					0.070000	01 Mar 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.30
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.30
985FHY004	MITSUBISHI UFJ REPO					0.060000	08 Mar 2021		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.73
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.73
US DOLLAR Total									
		Local	889,190,504.180		889,179,235.79		889,179,235.79	0.00	51.19
		Base			889,179,235.79		889,179,235.79	0.00	51.19

CASH EQUIVALENT Total

		Base	889,190,504.180		889,179,235.79		889,179,235.79	0.00	51.19

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

9127962F5	TREASURY BILL 03/21 0.00000					0.010000	25 Mar 2021		
		Local	30,000,000.000	99.993811	29,998,143.31	99.997500	29,999,250.00	1,106.69	1.73
		Base		99.993811	29,998,143.31	99.997500	29,999,250.00	1,106.69	1.73
9127962J7	TREASURY BILL 10/20 0.00000						01 Oct 2020		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962Q1	TREASURY BILL 04/21 0.00000					0.010000	22 Apr 2021		
		Local	50,000,000.000	99.987029	49,993,514.34	99.995306	49,997,653.00	4,138.66	2.88
		Base		99.987029	49,993,514.34	99.995306	49,997,653.00	4,138.66	2.88
9127962R9	TREASURY BILL 10/20 0.00000						15 Oct 2020		
		Local	0.000	0.000000	-163.89	0.000000	0.00	163.89	0.00
		Base		0.000000	-163.89	0.000000	0.00	163.89	0.00
9127963C1	TREASURY BILL 07/20 0.00000					0.010000	07 Jul 2020		
		Local	0.000	0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
		Base		0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963F4	TREASURY BILL 07/20 0.00000				0.010000	21 Jul 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
9127963G2	TREASURY BILL 07/20 0.00000				0.010000	28 Jul 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963M9	TREASURY BILL 08/20 0.00000				0.010000	04 Aug 2020		
	0.000	Local	0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
		Base	0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
9127963P2	TREASURY BILL 08/20 0.00000				0.010000	18 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9127963R8	TREASURY BILL 09/20 0.00000				0.010000	01 Sep 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
9127963X5	TREASURY BILL 09/20 0.00000				0.010000	08 Sep 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964F3	TREASURY BILL 03/21 0.00000				0.010000	04 Mar 2021		
	20,000,000.000	Local	99.999198	19,999,839.58	99.999760	19,999,952.00	112.42	1.15
		Base	99.999198	19,999,839.58	99.999760	19,999,952.00	112.42	1.15
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127964K2	TREASURY BILL 10/20 0.00000					27 Oct 2020		
	0.000	Local	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base	0.000000	-0.06	0.000000	0.00	0.06	0.00
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
	30,000,000.000	Local	99.997398	29,999,219.43	99.998958	29,999,687.40	467.97	1.73
		Base	99.997398	29,999,219.43	99.998958	29,999,687.40	467.97	1.73
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
	10,000,000.000	Local	99.994192	9,999,419.17	99.998701	9,999,870.10	450.93	0.58
		Base	99.994192	9,999,419.17	99.998701	9,999,870.10	450.93	0.58
9127964P1	TREASURY BILL 04/21 0.00000				0.010000	01 Apr 2021		
	30,000,000.000	Local	99.991748	29,997,524.31	99.996340	29,998,902.00	1,377.69	1.73
		Base	99.991748	29,997,524.31	99.996340	29,998,902.00	1,377.69	1.73
9127964Q9	TREASURY BILL 11/20 0.00000				0.010000	03 Nov 2020		
	0.000	Local	0.000000	7,190.48	0.000000	0.00	-7,190.48	0.00
		Base	0.000000	7,190.48	0.000000	0.00	-7,190.48	0.00
9127964T3	TREASURY BILL 11/20 0.00000				0.010000	24 Nov 2020		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
9127964U0	TREASURY BILL 12/20 0.00000					01 Dec 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	5,000,000.000	Local	99.910445	4,995,522.24	99.960389	4,998,019.45	2,497.21	0.29
		Base	99.910445	4,995,522.24	99.960389	4,998,019.45	2,497.21	0.29
9127964X4	TREASURY BILL 04/21 0.00000				0.010000	08 Apr 2021		
	50,000,000.000	Local	99.990405	49,995,202.50	99.995910	49,997,955.00	2,752.50	2.88
		Base	99.990405	49,995,202.50	99.995910	49,997,955.00	2,752.50	2.88
9127964Y2	TREASURY BILL 04/21 0.00000					15 Apr 2021		
	60,000,000.000	Local	99.988708	59,993,225.03	99.995000	59,997,000.00	3,774.97	3.45
		Base	99.988708	59,993,225.03	99.995000	59,997,000.00	3,774.97	3.45

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
9127964Z9	TREASURY BILL 04/21 0.00000					0.010000	29 Apr 2021		
		Local	30,000,000.000	99.985037	29,995,511.10	99.993444	29,998,033.20	2,522.10	1.73
		Base		99.985037	29,995,511.10	99.993444	29,998,033.20	2,522.10	1.73
9127965A3	TREASURY BILL 05/21 0.00000					0.010000	06 May 2021		
		Local	10,000,000.000	99.980567	9,998,056.66	99.992667	9,999,266.70	1,210.04	0.58
		Base		99.980567	9,998,056.66	99.992667	9,999,266.70	1,210.04	0.58
9127965C9	TREASURY BILL 12/20 0.00000						15 Dec 2020		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
9127965D7	TREASURY BILL 12/20 0.00000					0.010000	22 Dec 2020		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
9127965F2	TREASURY BILL 12/20 0.00000					0.010000	29 Dec 2020		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	10,000,000.000	99.909457	9,990,945.68	99.948825	9,994,882.50	3,936.82	0.58
		Base		99.909457	9,990,945.68	99.948825	9,994,882.50	3,936.82	0.58
912796A25	TREASURY BILL 05/21 0.00000					0.010000	13 May 2021		
		Local	10,000,000.000	99.978202	9,997,820.15	99.990368	9,999,036.80	1,216.65	0.58
		Base		99.978202	9,997,820.15	99.990368	9,999,036.80	1,216.65	0.58
912796A58	TREASURY BILL 01/21 0.00000						05 Jan 2021		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
912796A66	TREASURY BILL 01/21 0.00000					0.010000	12 Jan 2021		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912796A82	TREASURY BILL 01/21 0.00000					0.010000	26 Jan 2021		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	13,000,000.000	Local	99.908898	12,988,156.68	99.938356	12,991,986.28	3,829.60	0.75
		Base	99.908898	12,988,156.68	99.938356	12,991,986.28	3,829.60	0.75
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	10,000,000.000	Local	99.966958	9,996,695.81	99.982208	9,998,220.80	1,524.99	0.58
		Base	99.966958	9,996,695.81	99.982208	9,998,220.80	1,524.99	0.58
912796B81	TREASURY BILL 02/21 0.00000				0.010000	16 Feb 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912796B99	TREASURY BILL 02/21 0.00000				0.010000	23 Feb 2021		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912796C23	TREASURY BILL 03/21 0.00000				0.010000	02 Mar 2021		
	40,000,000.000	Local	99.999732	39,999,892.64	99.999924	39,999,969.60	76.96	2.30
		Base	99.999732	39,999,892.64	99.999924	39,999,969.60	76.96	2.30
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	10,000,000.000	Local	99.910084	9,991,008.36	99.934061	9,993,406.10	2,397.74	0.58
		Base	99.910084	9,991,008.36	99.934061	9,993,406.10	2,397.74	0.58
912796C49	TREASURY BILL 07/21 0.00000				0.010000	22 Jul 2021		
	10,000,000.000	Local	99.963852	9,996,385.24	99.979146	9,997,914.60	1,529.36	0.58
		Base	99.963852	9,996,385.24	99.979146	9,997,914.60	1,529.36	0.58
912796C56	TREASURY BILL 07/21 0.00000				0.010000	29 Jul 2021		
	10,000,000.000	Local	99.963750	9,996,375.03	99.977083	9,997,708.30	1,333.27	0.58
		Base	99.963750	9,996,375.03	99.977083	9,997,708.30	1,333.27	0.58
912796C72	TREASURY BILL 03/21 0.00000					09 Mar 2021		
	20,000,000.000	Local	99.998167	19,999,633.34	99.999500	19,999,900.00	266.66	1.15
		Base	99.998167	19,999,633.34	99.999500	19,999,900.00	266.66	1.15
912796C80	TREASURY BILL 03/21 0.00000				0.010000	16 Mar 2021		
	40,000,000.000	Local	99.996272	39,998,508.76	99.998646	39,999,458.40	949.64	2.30
		Base	99.996272	39,998,508.76	99.998646	39,999,458.40	949.64	2.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796C98	TREASURY BILL 03/21 0.00000				0.010000	23 Mar 2021		
	70,000,000.000	Local	99.994370	69,996,058.95	99.998014	69,998,609.80	2,550.85	4.03
		Base	99.994370	69,996,058.95	99.998014	69,998,609.80	2,550.85	4.03
912796D22	TREASURY BILL 03/21 0.00000				0.010000	30 Mar 2021		
	70,000,000.000	Local	99.992654	69,994,858.14	99.997181	69,998,026.70	3,168.56	4.03
		Base	99.992654	69,994,858.14	99.997181	69,998,026.70	3,168.56	4.03
912796D71	TREASURY BILL 04/21 0.00000					06 Apr 2021		
	30,000,000.000	Local	99.991303	29,997,391.00	99.995750	29,998,725.00	1,334.00	1.73
		Base	99.991303	29,997,391.00	99.995750	29,998,725.00	1,334.00	1.73
912796D89	TREASURY BILL 04/21 0.00000				0.010000	13 Apr 2021		
	40,000,000.000	Local	99.989453	39,995,781.22	99.994924	39,997,969.60	2,188.38	2.30
		Base	99.989453	39,995,781.22	99.994924	39,997,969.60	2,188.38	2.30
912796D97	TREASURY BILL 04/21 0.00000					20 Apr 2021		
	40,000,000.000	Local	99.988194	39,995,277.78	99.993750	39,997,500.00	2,222.22	2.30
		Base	99.988194	39,995,277.78	99.993750	39,997,500.00	2,222.22	2.30
912796F20	TREASURY BILL 04/21 0.00000				0.010000	27 Apr 2021		
	50,000,000.000	Local	99.986057	49,993,028.58	99.994458	49,997,229.00	4,200.42	2.88
		Base	99.986057	49,993,028.58	99.994458	49,997,229.00	4,200.42	2.88
912796G29	CASH MGMT BILL 05/21 0.00000					25 May 2021		
	20,000,000.000	Local	99.979033	19,995,806.67	99.990556	19,998,111.20	2,304.53	1.15
		Base	99.979033	19,995,806.67	99.990556	19,998,111.20	2,304.53	1.15
912796G86	CASH MGMT BILL 06/21 0.00000					08 Jun 2021		
	10,000,000.000	Local	99.976625	9,997,662.50	99.989000	9,998,900.00	1,237.50	0.58
		Base	99.976625	9,997,662.50	99.989000	9,998,900.00	1,237.50	0.58
912796H28	CASH MGMT BILL 06/21 0.00000					22 Jun 2021		
	10,000,000.000	Local	99.972535	9,997,253.47	99.988072	9,998,807.20	1,553.73	0.58
		Base	99.972535	9,997,253.47	99.988072	9,998,807.20	1,553.73	0.58
912796SU4	TREASURY BILL 11/19 0.00000					29 Nov 2019		
	0.000	Local	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
		Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796SZ3	TREASURY BILL 07/20 0.00000				0.010000	16 Jul 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912796UB3	TREASURY BILL 07/20 0.00000				0.010000	02 Jul 2020		
	0.000	Local	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
		Base	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
912796VP1	TREASURY BILL 08/19 0.00000					06 Aug 2019		
	0.000	Local	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020		
	0.000	Local	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
		Base	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
912796XB0	TREASURY BILL 03/20 0.00000					17 Mar 2020		
	0.000	Local	0.000000	-646.25	0.000000	0.00	646.25	0.00
		Base	0.000000	-646.25	0.000000	0.00	646.25	0.00
91282CAA9	US TREASURY FRN 07/22 VAR				0.085002	31 Jul 2022		
	5,000,000.000	Local	99.992828	4,999,641.42	100.025409	5,001,270.45	1,629.03	0.29
		Base	99.992828	4,999,641.42	100.025409	5,001,270.45	1,629.03	0.29
91282CAS0	US TREASURY FRN 10/22 VAR				0.085002	31 Oct 2022		
	5,000,000.000	Local	100.001686	5,000,084.32	100.025758	5,001,287.90	1,203.58	0.29
		Base	100.001686	5,000,084.32	100.025758	5,001,287.90	1,203.58	0.29
US DOLLAR Total								
	848,000,000.000	Local		847,974,119.38		847,944,509.08	-29,610.30	48.81
		Base		847,974,119.38		847,944,509.08	-29,610.30	48.81
FIXED INCOME Total								
	848,000,000.000	Base		847,974,119.38		847,944,509.08	-29,610.30	48.81

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
FUND Total									
		1,737,187,965.840	Base		1,737,150,816.83		1,737,121,206.53	-29,610.30	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		-29,705.440	Local	1.000000	-29,705.44	1.000000	-29,705.44	0.00	0.00
			Base	1.000000	-29,705.44	1.000000	-29,705.44	0.00	0.00
US DOLLAR Total									
		-29,705.440	Local		-29,705.44		-29,705.44	0.00	0.00
			Base		-29,705.44		-29,705.44	0.00	0.00
CASH Total									
		-29,705.440	Base		-29,705.44		-29,705.44	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010001	31 Dec 2030		
		1,698.590	Local	99.989992	1,698.42	99.990000	1,698.42	0.00	0.00
			Base	99.989992	1,698.42	99.990000	1,698.42	0.00	0.00
US DOLLAR Total									
		1,698.590	Local		1,698.42		1,698.42	0.00	0.00
			Base		1,698.42		1,698.42	0.00	0.00
CASH EQUIVALENT Total									
		1,698.590	Base		1,698.42		1,698.42	0.00	0.00
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST								
		275,064,518.769	Local	1.000225	275,126,412.65	1.000200	275,119,531.67	-6,880.98	43.86
			Base	1.000225	275,126,412.65	1.000200	275,119,531.67	-6,880.98	43.86

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total										
			275,064,518.769	Local		275,126,412.65		275,119,531.67	-6,880.98	43.86
				Base		275,126,412.65		275,119,531.67	-6,880.98	43.86
EQUITY Total										
			275,064,518.769	Base		275,126,412.65		275,119,531.67	-6,880.98	43.86
FIXED INCOME										
US DOLLAR									Exchange Rate:	1.000000
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR						0.040000	15 May 2031		
			17,435,000.000	Local	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.78
Original Face:			17,435,000.000	Base	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.78
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4						4.000000	01 Aug 2021		
			1,500,000.000	Local	101.114685	1,516,720.28	101.596000	1,523,940.00	7,219.72	0.24
				Base	101.114685	1,516,720.28	101.596000	1,523,940.00	7,219.72	0.24
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR						0.030000	01 Jul 2029		
			11,775,000.000	Local	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.88
Original Face:			11,775,000.000	Base	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.88
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR						0.030000	01 Jul 2040		
			4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.64
Original Face:			4,000,000.000	Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.64
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5						5.000000	01 Jul 2021		
			2,155,000.000	Local	101.278447	2,182,550.54	101.605000	2,189,587.75	7,037.21	0.35
				Base	101.278447	2,182,550.54	101.605000	2,189,587.75	7,037.21	0.35
1994916D8	COLUMBUS OH COL 07/22 FIXED 3						3.000000	01 Jul 2022		
			5,000,000.000	Local	102.214965	5,110,748.23	103.787000	5,189,350.00	78,601.77	0.83
				Base	102.214965	5,110,748.23	103.787000	5,189,350.00	78,601.77	0.83
25009XNN1	DES MOINES IA DES 06/21 FIXED 5						5.000000	01 Jun 2021		
			4,000,000.000	Local	100.890220	4,035,608.79	101.203000	4,048,120.00	12,511.21	0.65
				Base	100.890220	4,035,608.79	101.203000	4,048,120.00	12,511.21	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.040000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.54
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.54
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.030000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.04
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.04
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	103.433240	4,990,653.81	104.418000	5,038,168.50	47,514.69	0.80
		Base	103.433240	4,990,653.81	104.418000	5,038,168.50	47,514.69	0.80
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.030000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.82
Original Face:	5,150,000.000	Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.82
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5				5.000000	01 Jun 2021		
	11,785,000.000	Local	101.035982	11,907,090.48	101.198000	11,926,184.30	19,093.82	1.90
		Base	101.035982	11,907,090.48	101.198000	11,926,184.30	19,093.82	1.90
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5				5.000000	01 Mar 2021		
	4,535,000.000	Local	100.000000	4,535,000.01	100.000000	4,535,000.00	-0.01	0.72
		Base	100.000000	4,535,000.01	100.000000	4,535,000.00	-0.01	0.72
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	102.548274	5,127,413.72	103.636000	5,181,800.00	54,386.28	0.83
		Base	102.548274	5,127,413.72	103.636000	5,181,800.00	54,386.28	0.83
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021		
	550,000.000	Local	101.135380	556,244.59	101.609000	558,849.50	2,604.91	0.09
		Base	101.135380	556,244.59	101.609000	558,849.50	2,604.91	0.09
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.060000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.19
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.19
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	101.503189	4,318,960.69	102.079000	4,343,461.45	24,500.76	0.69
		Base	101.503189	4,318,960.69	102.079000	4,343,461.45	24,500.76	0.69

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494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	102.083042	3,062,491.25	102.889000	3,086,670.00	24,178.75	0.49
		Base	102.083042	3,062,491.25	102.889000	3,086,670.00	24,178.75	0.49
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	104.573812	3,968,576.18	106.054000	4,024,749.30	56,173.12	0.64
		Base	104.573812	3,968,576.18	106.054000	4,024,749.30	56,173.12	0.64
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	101.686926	1,194,821.38	102.204000	1,200,897.00	6,075.62	0.19
		Base	101.686926	1,194,821.38	102.204000	1,200,897.00	6,075.62	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.030000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.16
Original Face:	19,825,000.000	Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.16
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.030000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
Original Face:	900,000.000	Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	101.812180	19,344,314.13	102.014000	19,382,660.00	38,345.87	3.09
		Base	101.812180	19,344,314.13	102.014000	19,382,660.00	38,345.87	3.09
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	105.847900	6,615,493.75	107.620000	6,726,250.00	110,756.25	1.07
		Base	105.847900	6,615,493.75	107.620000	6,726,250.00	110,756.25	1.07
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.030000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.39
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.39
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.030000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.65
Original Face:	4,065,000.000	Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.65
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021		
	4,000,000.000	Local	100.599642	4,023,985.66	100.799000	4,031,960.00	7,974.34	0.64
		Base	100.599642	4,023,985.66	100.799000	4,031,960.00	7,974.34	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.030000	01 Apr 2043		
	22,550,000.000	Local	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.59
Original Face:	22,550,000.000	Base	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.59
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.040000	15 Nov 2034		
	5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.90
Original Face:	5,650,000.000	Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.90
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	101.743172	5,748,489.22	102.027000	5,764,525.50	16,036.28	0.92
		Base	101.743172	5,748,489.22	102.027000	5,764,525.50	16,036.28	0.92
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	101.208146	3,036,244.37	101.619000	3,048,570.00	12,325.63	0.49
		Base	101.208146	3,036,244.37	101.619000	3,048,570.00	12,325.63	0.49
64966QUH1	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,810,000.000	Local	101.674552	5,907,291.46	102.019000	5,927,303.90	20,012.44	0.94
		Base	101.674552	5,907,291.46	102.019000	5,927,303.90	20,012.44	0.94
64966QUL2	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	4,040,000.000	Local	101.674552	4,107,651.89	102.006000	4,121,042.40	13,390.51	0.66
		Base	101.674552	4,107,651.89	102.006000	4,121,042.40	13,390.51	0.66
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.040000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.53
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.53
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	103.615300	2,813,155.39	104.626000	2,840,595.90	27,440.51	0.45
		Base	103.615300	2,813,155.39	104.626000	2,840,595.90	27,440.51	0.45
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	100.678551	2,013,571.02	100.959000	2,019,180.00	5,608.98	0.32
		Base	100.678551	2,013,571.02	100.959000	2,019,180.00	5,608.98	0.32
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	102.014327	2,397,336.69	102.897000	2,418,079.50	20,742.81	0.39
		Base	102.014327	2,397,336.69	102.897000	2,418,079.50	20,742.81	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
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021		
	1,420,000.000	Local	100.347289	1,424,931.50	100.464000	1,426,588.80	1,657.30	0.23
		Base	100.347289	1,424,931.50	100.464000	1,426,588.80	1,657.30	0.23
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.030000	01 Jan 2039		
	7,970,000.000	Local	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.27
Original Face:	7,970,000.000	Base	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.27
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.030000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.43
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.43
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	102.011247	673,274.23	102.882000	679,021.20	5,746.97	0.11
		Base	102.011247	673,274.23	102.882000	679,021.20	5,746.97	0.11
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,000,000.000	Local	101.952972	2,039,059.43	102.882000	2,057,640.00	18,580.57	0.33
		Base	101.952972	2,039,059.43	102.882000	2,057,640.00	18,580.57	0.33
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.030000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.03
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.03
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	103.395181	2,621,067.83	104.390000	2,646,286.50	25,218.67	0.42
		Base	103.395181	2,621,067.83	104.390000	2,646,286.50	25,218.67	0.42
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.030000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.22
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.22
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	101.202828	3,223,310.08	101.751000	3,240,769.35	17,459.27	0.52
		Base	101.202828	3,223,310.08	101.751000	3,240,769.35	17,459.27	0.52
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.030000	01 Dec 2030		
	4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
Original Face:	4,170,000.000	Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	101.812296	1,272,653.70	102.430000	1,280,375.00	7,721.30	0.20
		Base	101.812296	1,272,653.70	102.430000	1,280,375.00	7,721.30	0.20
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	103.065598	1,463,531.49	104.041000	1,477,382.20	13,850.71	0.24
		Base	103.065598	1,463,531.49	104.041000	1,477,382.20	13,850.71	0.24
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.030000	01 Jun 2034		
	7,150,000.000	Local	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.14
Original Face:	7,150,000.000	Base	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.14
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5				5.000000	01 May 2021		
	10,530,000.000	Local	100.641392	10,597,538.56	100.794000	10,613,608.20	16,069.64	1.69
		Base	100.641392	10,597,538.56	100.794000	10,613,608.20	16,069.64	1.69
US DOLLAR Total								
	349,000,000.000	Local		351,439,780.35		352,158,616.25	718,835.90	56.14
Original Face:	160,680,000.000	Base		351,439,780.35		352,158,616.25	718,835.90	56.14
FIXED INCOME Total								
	349,000,000.000	Base		351,439,780.35		352,158,616.25	718,835.90	56.14
Original Face:	160,680,000.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		624,036,511.919	Base		626,538,185.98		627,250,140.90	711,954.92	100.00
	Original Face:	160,680,000.000							

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			377,512.090	1.000000	377,512.09	1.000000	377,512.09	0.00	0.08
		Local							
		Base		1.000000	377,512.09	1.000000	377,512.09	0.00	0.08
US DOLLAR Total									
			377,512.090		377,512.09		377,512.09	0.00	0.08
		Local							
		Base			377,512.09		377,512.09	0.00	0.08
CASH Total									
			377,512.090		377,512.09		377,512.09	0.00	0.08
		Base							
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.846722	4,992,336.11	99.846722	4,992,336.11	0.00	1.07
		Local							
		Base		99.846722	4,992,336.11	99.846722	4,992,336.11	0.00	1.07
02665JQN3	AMERICAN HONDA FINAN					0.175000	22 Mar 2021		
			5,000,000.000	99.989792	4,999,489.58	99.989792	4,999,489.58	0.00	1.08
		Local							
		Base		99.989792	4,999,489.58	99.989792	4,999,489.58	0.00	1.08
138994009	CANTOR FITZGERALD REPO REPO					0.350000	03 May 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.08
		Local							
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.08
138994009	CANTOR FITZGERALD REPO REPO					0.350000	10 May 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.15
		Local							
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.15
3016E2QS5	EXELON GENERATION COMP					0.250000	26 Mar 2021		
			10,000,000.000	99.982639	9,998,263.89	99.982639	9,998,263.89	0.00	2.15
		Local							
		Base		99.982639	9,998,263.89	99.982639	9,998,263.89	0.00	2.15

& 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
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.992778	4,999,638.88	99.992778	4,999,638.88	0.00	1.08
		Base		99.992778	4,999,638.88	99.992778	4,999,638.88	0.00	1.08
41282JQC8	HARLEY-DAVIDSON FND CP					0.560000	12 Mar 2021		
		Local	7,500,000.000	99.982889	7,498,716.67	99.982889	7,498,716.67	0.00	1.61
		Base		99.982889	7,498,716.67	99.982889	7,498,716.67	0.00	1.61
41282JSM4	HARLEY-DAVIDSON FND CP					0.290000	21 May 2021		
		Local	2,500,000.000	99.934750	2,498,368.75	99.934750	2,498,368.75	0.00	0.54
		Base		99.934750	2,498,368.75	99.934750	2,498,368.75	0.00	0.54
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	5,000,000.000	99.941111	4,997,055.56	99.941111	4,997,055.56	0.00	1.07
		Base		99.941111	4,997,055.56	99.941111	4,997,055.56	0.00	1.07
94107MRP3	WASTE MANAGEMENT INC					0.310000	23 Apr 2021		
		Local	10,000,000.000	99.954361	9,995,436.11	99.954361	9,995,436.11	0.00	2.15
		Base		99.954361	9,995,436.11	99.954361	9,995,436.11	0.00	2.15
979QHR003	SOUTH STREET REPO					0.020000	01 Mar 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.38
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.38
US DOLLAR Total									
		Local	90,000,000.000		89,979,305.55		89,979,305.55	0.00	19.35
		Base			89,979,305.55		89,979,305.55	0.00	19.35
CASH EQUIVALENT Total									
		Base	90,000,000.000		89,979,305.55		89,979,305.55	0.00	19.35

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.567698	4,978,384.91	94.972234	4,748,611.70	-229,773.21	1.02
		Base		99.567698	4,978,384.91	94.972234	4,748,611.70	-229,773.21	1.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.985801	4,999,290.04	98.820233	4,941,011.65	-58,278.39	1.06
		Base		99.985801	4,999,290.04	98.820233	4,941,011.65	-58,278.39	1.06
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.688232	7,476,617.37	96.849252	7,263,693.90	-212,923.47	1.56
		Base		99.688232	7,476,617.37	96.849252	7,263,693.90	-212,923.47	1.56
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	2,000,000.000	99.998844	1,999,976.88	100.190000	2,003,800.00	3,823.12	0.43
		Base		99.998844	1,999,976.88	100.190000	2,003,800.00	3,823.12	0.43
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.809265	4,990,463.25	109.944478	5,497,223.90	506,760.65	1.18
		Base		99.809265	4,990,463.25	109.944478	5,497,223.90	506,760.65	1.18
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.588158	3,485,585.54	102.478755	3,586,756.43	101,170.89	0.77
		Base		99.588158	3,485,585.54	102.478755	3,586,756.43	101,170.89	0.77
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.901000	25 Jun 2022		
		Local	5,500,000.000	100.125741	5,506,915.73	100.203313	5,511,182.22	4,266.49	1.19
		Base		100.125741	5,506,915.73	100.203313	5,511,182.22	4,266.49	1.19
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.380000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.211900	5,010,595.00	10,595.00	1.08
		Base		100.000000	5,000,000.00	100.211900	5,010,595.00	10,595.00	1.08
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.217750	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.833940	4,991,697.00	-8,303.00	1.07
		Base		100.000000	5,000,000.00	99.833940	4,991,697.00	-8,303.00	1.07
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.982836	4,999,141.79	102.742790	5,137,139.50	137,997.71	1.10
		Base		99.982836	4,999,141.79	102.742790	5,137,139.50	137,997.71	1.10
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.895281	4,994,764.03	111.207514	5,560,375.70	565,611.67	1.20
		Base		99.895281	4,994,764.03	111.207514	5,560,375.70	565,611.67	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
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.928731	2,498,218.27	103.717149	2,592,928.73	94,710.46	0.56
		Base	99.928731	2,498,218.27	103.717149	2,592,928.73	94,710.46	0.56
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.900651	4,995,032.53	101.535902	5,076,795.10	81,762.57	1.09
		Base	99.900651	4,995,032.53	101.535902	5,076,795.10	81,762.57	1.09
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.012630	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.876828	5,043,841.40	43,841.40	1.08
		Base	100.000000	5,000,000.00	100.876828	5,043,841.40	43,841.40	1.08
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.508513	4,975,425.66	105.156236	5,257,811.80	282,386.14	1.13
		Base	99.508513	4,975,425.66	105.156236	5,257,811.80	282,386.14	1.13
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.956080	4,997,804.02	100.689229	5,034,461.45	36,657.43	1.08
		Base	99.956080	4,997,804.02	100.689229	5,034,461.45	36,657.43	1.08
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	128.393412	1,592,078.31	126.880057	1,573,312.71	-18,765.60	0.34
		Base	128.393412	1,592,078.31	126.880057	1,573,312.71	-18,765.60	0.34
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	5,000,000.000	Local	100.053229	5,002,661.43	100.191000	5,009,550.00	6,888.57	1.08
		Base	100.053229	5,002,661.43	100.191000	5,009,550.00	6,888.57	1.08
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.782380	20 May 2022		
	4,900,000.000	Local	100.083799	4,904,106.14	100.123199	4,906,036.75	1,930.61	1.05
		Base	100.083799	4,904,106.14	100.123199	4,906,036.75	1,930.61	1.05
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.183125	2,479,578.13	97.970685	2,449,267.13	-30,311.00	0.53
		Base	99.183125	2,479,578.13	97.970685	2,449,267.13	-30,311.00	0.53
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.712250	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	101.030090	4,041,203.60	41,203.60	0.87
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	101.030090	4,041,203.60	41,203.60	0.87

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.570316	2,987,109.48	104.923330	3,147,699.90	160,590.42	0.68
		Base	99.570316	2,987,109.48	104.923330	3,147,699.90	160,590.42	0.68
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.32
		Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.32
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	104.773916	2,619,347.90	119,347.90	0.56
		Base	100.000000	2,500,000.00	104.773916	2,619,347.90	119,347.90	0.56
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,222,407.050	Local	101.220126	1,237,321.96	98.955757	1,209,642.15	-27,679.81	0.26
Original Face:	5,000,000.000	Base	101.220126	1,237,321.96	98.955757	1,209,642.15	-27,679.81	0.26
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,991,408.450	Local	102.632959	2,043,841.42	106.628088	2,123,400.75	79,559.33	0.46
Original Face:	5,000,000.000	Base	102.632959	2,043,841.42	106.628088	2,123,400.75	79,559.33	0.46
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	125.046822	7,502,809.33	118.847731	7,130,863.86	-371,945.47	1.53
		Base	125.046822	7,502,809.33	118.847731	7,130,863.86	-371,945.47	1.53
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	122.311678	4,892,467.12	118.234543	4,729,381.72	-163,085.40	1.02
		Base	122.311678	4,892,467.12	118.234543	4,729,381.72	-163,085.40	1.02
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	127.900117	2,647,532.43	121.923115	2,523,808.48	-123,723.95	0.54
		Base	127.900117	2,647,532.43	121.923115	2,523,808.48	-123,723.95	0.54
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.453500	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.087528	5,004,376.40	4,376.40	1.08
		Base	100.000000	5,000,000.00	100.087528	5,004,376.40	4,376.40	1.08
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.865004	2,496,625.09	97.314426	2,432,860.65	-63,764.44	0.52
		Base	99.865004	2,496,625.09	97.314426	2,432,860.65	-63,764.44	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
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.663429	3,986,537.16	98.759354	3,950,374.16	-36,163.00	0.85
		Base	99.663429	3,986,537.16	98.759354	3,950,374.16	-36,163.00	0.85
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	1,133,295.120	Local	102.480646	1,161,408.16	106.281190	1,204,479.54	43,071.38	0.26
Original Face:	5,100,000.000	Base	102.480646	1,161,408.16	106.281190	1,204,479.54	43,071.38	0.26
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.617630	25 Jun 2022		
	999,762.090	Local	100.000000	999,762.09	100.236980	1,002,131.33	2,369.24	0.22
Original Face:	3,000,000.000	Base	100.000000	999,762.09	100.236980	1,002,131.33	2,369.24	0.22
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	601,800.080	Local	100.368637	604,018.54	100.505150	604,840.07	821.53	0.13
Original Face:	7,000,000.000	Base	100.368637	604,018.54	100.505150	604,840.07	821.53	0.13
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
	130,357.150	Local	100.196667	130,613.52	100.082940	130,465.27	-148.25	0.03
Original Face:	5,000,000.000	Base	100.196667	130,613.52	100.082940	130,465.27	-148.25	0.03
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	53,308.000	Local	102.049617	54,400.61	100.151980	53,389.02	-1,011.59	0.01
Original Face:	1,445,000.000	Base	102.049617	54,400.61	100.151980	53,389.02	-1,011.59	0.01
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	813,324.990	Local	98.750770	803,164.69	103.597960	842,588.10	39,423.41	0.18
Original Face:	2,025,000.000	Base	98.750770	803,164.69	103.597960	842,588.10	39,423.41	0.18
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	2,243,272.050	Local	98.745505	2,215,130.31	104.319840	2,340,177.81	125,047.50	0.50
Original Face:	5,000,000.000	Base	98.745505	2,215,130.31	104.319840	2,340,177.81	125,047.50	0.50
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	2,768,501.650	Local	101.537063	2,811,055.27	100.353980	2,778,301.59	-32,753.68	0.60
Original Face:	5,000,000.000	Base	101.537063	2,811,055.27	100.353980	2,778,301.59	-32,753.68	0.60
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,428,871.620	Local	101.265350	1,446,951.85	106.302760	1,518,929.97	71,978.12	0.33
Original Face:	3,000,000.000	Base	101.265350	1,446,951.85	106.302760	1,518,929.97	71,978.12	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
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,428,871.620	99.868185	1,426,988.16	105.493030	1,507,359.97	80,371.81	0.32
Original Face:		Base	3,000,000.000	99.868185	1,426,988.16	105.493030	1,507,359.97	80,371.81	0.32
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	1,168,754.650	101.498161	1,186,264.48	101.336630	1,184,376.58	-1,887.90	0.25
Original Face:		Base	5,000,000.000	101.498161	1,186,264.48	101.336630	1,184,376.58	-1,887.90	0.25
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	1,168,754.650	101.723729	1,188,900.81	101.336630	1,184,376.58	-4,524.23	0.25
Original Face:		Base	5,000,000.000	101.723729	1,188,900.81	101.336630	1,184,376.58	-4,524.23	0.25
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,558,423.850	102.657307	4,679,555.15	102.934860	4,692,207.21	12,652.06	1.01
Original Face:		Base	5,000,000.000	102.657307	4,679,555.15	102.934860	4,692,207.21	12,652.06	1.01
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	885,312.600	101.678145	900,169.43	101.003840	894,199.72	-5,969.71	0.19
Original Face:		Base	2,500,000.000	101.678145	900,169.43	101.003840	894,199.72	-5,969.71	0.19
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,905,289.820	104.799501	4,092,724.23	103.044180	4,024,173.87	-68,550.36	0.87
Original Face:		Base	4,036,000.000	104.799501	4,092,724.23	103.044180	4,024,173.87	-68,550.36	0.87
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,837,987.200	105.151501	5,087,216.18	103.286920	4,997,007.97	-90,208.21	1.07
Original Face:		Base	5,000,000.000	105.151501	5,087,216.18	103.286920	4,997,007.97	-90,208.21	1.07
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.924792	4,996,239.61	96.711655	4,835,582.75	-160,656.86	1.04
		Base		99.924792	4,996,239.61	96.711655	4,835,582.75	-160,656.86	1.04
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	38,405.500	98.687063	37,901.26	100.061170	38,428.99	527.73	0.01
Original Face:		Base	5,000,000.000	98.687063	37,901.26	100.061170	38,428.99	527.73	0.01
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	844,780.800	101.319723	855,929.57	100.945050	852,764.40	-3,165.17	0.18
Original Face:		Base	40,000,000.000	101.319723	855,929.57	100.945050	852,764.40	-3,165.17	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
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	445,393.900	98.331174	437,961.05	102.942500	458,499.62	20,538.57	0.10
Original Face:	5,000,000.000	Base		98.331174	437,961.05	102.942500	458,499.62	20,538.57	0.10
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	309,805.300	101.543169	314,586.12	105.048080	325,444.52	10,858.40	0.07
Original Face:	2,000,000.000	Base		101.543169	314,586.12	105.048080	325,444.52	10,858.40	0.07
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	178,266.420	99.429382	177,249.20	102.029630	181,884.57	4,635.37	0.04
Original Face:	2,000,000.000	Base		99.429382	177,249.20	102.029630	181,884.57	4,635.37	0.04
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,270,742.420	102.530556	1,302,899.27	106.284350	1,350,600.32	47,701.05	0.29
Original Face:	2,000,000.000	Base		102.530556	1,302,899.27	106.284350	1,350,600.32	47,701.05	0.29
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	314,738.220	100.176785	315,294.63	105.251900	331,267.96	15,973.33	0.07
Original Face:	2,000,000.000	Base		100.176785	315,294.63	105.251900	331,267.96	15,973.33	0.07
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,455,262.850	102.480381	1,491,358.92	102.949370	1,498,183.94	6,825.02	0.32
Original Face:	5,000,000.000	Base		102.480381	1,491,358.92	102.949370	1,498,183.94	6,825.02	0.32
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	2,433,042.040	98.714389	2,401,762.58	102.520010	2,494,354.94	92,592.36	0.54
Original Face:	5,500,000.000	Base		98.714389	2,401,762.58	102.520010	2,494,354.94	92,592.36	0.54
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,142,729.800	104.051077	4,310,554.98	102.900280	4,262,880.56	-47,674.42	0.92
Original Face:	5,000,000.000	Base		104.051077	4,310,554.98	102.900280	4,262,880.56	-47,674.42	0.92
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,214,685.450	102.874623	2,278,349.30	102.638750	2,273,125.46	-5,223.84	0.49
Original Face:	2,500,000.000	Base		102.874623	2,278,349.30	102.638750	2,273,125.46	-5,223.84	0.49
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
		Local	1,115,984.350	101.783807	1,135,891.36	101.316460	1,130,675.84	-5,215.52	0.24
Original Face:	5,000,000.000	Base		101.783807	1,135,891.36	101.316460	1,130,675.84	-5,215.52	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
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	64,512.120	Local	101.178213	65,272.21	106.426230	68,657.82	3,385.61	0.01
Original Face:	500,000.000	Base	101.178213	65,272.21	106.426230	68,657.82	3,385.61	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,930,936.400	Local	100.537271	1,941,310.76	104.609219	2,019,937.49	78,626.73	0.43
Original Face:	5,000,000.000	Base	100.537271	1,941,310.76	104.609219	2,019,937.49	78,626.73	0.43
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,274,676.110	Local	104.275350	2,371,926.47	109.741757	2,496,269.53	124,343.06	0.54
Original Face:	7,000,000.000	Base	104.275350	2,371,926.47	109.741757	2,496,269.53	124,343.06	0.54
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,975,726.530	Local	102.267452	3,043,199.70	109.647450	3,262,808.26	219,608.56	0.70
Original Face:	7,000,000.000	Base	102.267452	3,043,199.70	109.647450	3,262,808.26	219,608.56	0.70
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	94,464.090	Local	99.259274	93,764.37	101.640990	96,014.24	2,249.87	0.02
Original Face:	3,000,000.000	Base	99.259274	93,764.37	101.640990	96,014.24	2,249.87	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	163,649.400	Local	104.809587	171,520.26	108.596240	177,717.10	6,196.84	0.04
Original Face:	5,000,000.000	Base	104.809587	171,520.26	108.596240	177,717.10	6,196.84	0.04
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,715,933.450	Local	102.249961	1,754,541.28	108.401638	1,860,099.97	105,558.69	0.40
Original Face:	7,000,000.000	Base	102.249961	1,754,541.28	108.401638	1,860,099.97	105,558.69	0.40
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.656205	4,882,810.27	100.582880	5,029,144.00	146,333.73	1.08
Original Face:	5,000,000.000	Base	97.656205	4,882,810.27	100.582880	5,029,144.00	146,333.73	1.08
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.913384	6,174,803.02	108.554000	6,513,240.00	338,436.98	1.40
Original Face:	6,000,000.000	Base	102.913384	6,174,803.02	108.554000	6,513,240.00	338,436.98	1.40
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.918298	4,995,914.90	97.828605	4,891,430.25	-104,484.65	1.05
		Base	99.918298	4,995,914.90	97.828605	4,891,430.25	-104,484.65	1.05

& 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
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.195626	5,009,781.30	9,781.30	1.08
		Base	100.000000	5,000,000.00	100.195626	5,009,781.30	9,781.30	1.08
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	106.094590	1,273,135.08	103.702393	1,244,428.72	-28,706.36	0.27
		Base	106.094590	1,273,135.08	103.702393	1,244,428.72	-28,706.36	0.27
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.997630	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.257927	5,012,896.35	12,896.35	1.08
		Base	100.000000	5,000,000.00	100.257927	5,012,896.35	12,896.35	1.08
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	278,442.050	Local	99.969405	278,356.86	101.662970	283,072.46	4,715.60	0.06
Original Face:	5,000,000.000	Base	99.969405	278,356.86	101.662970	283,072.46	4,715.60	0.06
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	238,088.070	Local	99.833797	237,692.36	105.310720	250,732.26	13,039.90	0.05
Original Face:	3,000,000.000	Base	99.833797	237,692.36	105.310720	250,732.26	13,039.90	0.05
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	336,835.530	Local	96.405940	324,729.46	101.498050	341,881.49	17,152.03	0.07
Original Face:	675,000.000	Base	96.405940	324,729.46	101.498050	341,881.49	17,152.03	0.07
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
	0.000	Local	0.000000	-2.57	0.000000	0.00	2.57	0.00
		Base	0.000000	-2.57	0.000000	0.00	2.57	0.00
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	778,744.850	Local	100.795140	784,936.96	104.803660	816,153.10	31,216.14	0.18
Original Face:	5,000,000.000	Base	100.795140	784,936.96	104.803660	816,153.10	31,216.14	0.18
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	1,090,149.090	Local	96.094854	1,047,577.18	102.023610	1,112,209.46	64,632.28	0.24
Original Face:	1,600,000.000	Base	96.094854	1,047,577.18	102.023610	1,112,209.46	64,632.28	0.24
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	4,439,777.000	Local	101.342954	4,499,401.18	104.295228	4,630,475.54	131,074.36	1.00
Original Face:	5,000,000.000	Base	101.342954	4,499,401.18	104.295228	4,630,475.54	131,074.36	1.00

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
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	1,640,939.490	101.675673	1,668,436.27	101.070719	1,658,509.34	-9,926.93	0.36
Original Face:		Base	1,758,829.000	101.675673	1,668,436.27	101.070719	1,658,509.34	-9,926.93	0.36
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.111130	20 Aug 2070		
		Local	5,007,901.120	103.805449	5,198,474.25	103.785130	5,197,456.69	-1,017.56	1.12
Original Face:		Base	5,000,000.000	103.805449	5,198,474.25	103.785130	5,197,456.69	-1,017.56	1.12
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.261130	20 Aug 2070		
		Local	5,009,106.150	104.861777	5,252,637.73	104.734750	5,246,274.80	-6,362.93	1.13
Original Face:		Base	5,000,000.000	104.861777	5,252,637.73	104.734750	5,246,274.80	-6,362.93	1.13
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	5,087,306.030	100.749400	5,125,430.28	105.392460	5,361,636.97	236,206.69	1.15
Original Face:		Base	6,180,040.000	100.749400	5,125,430.28	105.392460	5,361,636.97	236,206.69	1.15
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	4,446,118.630	100.548069	4,470,486.43	102.226230	4,545,099.46	74,613.03	0.98
Original Face:		Base	6,993,000.000	100.548069	4,470,486.43	102.226230	4,545,099.46	74,613.03	0.98
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.843137	1,497,647.05	100.218479	1,503,277.19	5,630.14	0.32
		Base		99.843137	1,497,647.05	100.218479	1,503,277.19	5,630.14	0.32
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.578114	4,978,905.71	106.875117	5,343,755.85	364,850.14	1.15
		Base		99.578114	4,978,905.71	106.875117	5,343,755.85	364,850.14	1.15
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
		Local	1,000,000.000	147.598818	1,475,988.18	136.542839	1,365,428.39	-110,559.79	0.29
		Base		147.598818	1,475,988.18	136.542839	1,365,428.39	-110,559.79	0.29
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	5,000,000.000	99.352539	4,967,626.96	92.734522	4,636,726.10	-330,900.86	1.00
		Base		99.352539	4,967,626.96	92.734522	4,636,726.10	-330,900.86	1.00
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.667886	4,983,394.29	104.386198	5,219,309.90	235,915.61	1.12
		Base		99.667886	4,983,394.29	104.386198	5,219,309.90	235,915.61	1.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.848432	998,484.32	102.187114	1,021,871.14	23,386.82	0.22
		Base	99.848432	998,484.32	102.187114	1,021,871.14	23,386.82	0.22
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.798541	4,939,927.03	86.683404	4,334,170.20	-605,756.83	0.93
		Base	98.798541	4,939,927.03	86.683404	4,334,170.20	-605,756.83	0.93
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.654812	4,982,740.60	104.300012	5,215,000.60	232,260.00	1.12
		Base	99.654812	4,982,740.60	104.300012	5,215,000.60	232,260.00	1.12
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.874500	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.804317	4,990,215.85	-9,784.15	1.07
		Base	100.000000	5,000,000.00	99.804317	4,990,215.85	-9,784.15	1.07
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.653337	3,487,866.79	99.949068	3,498,217.38	10,350.59	0.75
		Base	99.653337	3,487,866.79	99.949068	3,498,217.38	10,350.59	0.75
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.181910	5,509,095.48	106.493476	5,324,673.80	-184,421.68	1.14
		Base	110.181910	5,509,095.48	106.493476	5,324,673.80	-184,421.68	1.14
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.722055	9,972,205.52	96.820853	9,682,085.30	-290,120.22	2.08
		Base	99.722055	9,972,205.52	96.820853	9,682,085.30	-290,120.22	2.08
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.882190	4,994,109.51	100.709455	5,035,472.75	41,363.24	1.08
		Base	99.882190	4,994,109.51	100.709455	5,035,472.75	41,363.24	1.08
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	101.221000	2,024,420.00	24,420.00	0.44
		Base	100.000000	2,000,000.00	101.221000	2,024,420.00	24,420.00	0.44
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	101.678000	2,541,950.00	41,950.00	0.55
		Base	100.000000	2,500,000.00	101.678000	2,541,950.00	41,950.00	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
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.883527	4,994,176.34	100.784003	5,039,200.15	45,023.81	1.08
		Base	99.883527	4,994,176.34	100.784003	5,039,200.15	45,023.81	1.08
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.935858	4,996,792.89	100.112283	5,005,614.15	8,821.26	1.08
		Base	99.935858	4,996,792.89	100.112283	5,005,614.15	8,821.26	1.08
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.979432	4,998,971.62	102.823326	5,141,166.30	142,194.68	1.11
		Base	99.979432	4,998,971.62	102.823326	5,141,166.30	142,194.68	1.11
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.684846	2,990,545.38	101.563044	3,046,891.32	56,345.94	0.66
		Base	99.684846	2,990,545.38	101.563044	3,046,891.32	56,345.94	0.66
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	105.736150	4,229,446.00	229,446.00	0.91
		Base	100.000000	4,000,000.00	105.736150	4,229,446.00	229,446.00	0.91
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.951369	2,498,784.22	98.135596	2,453,389.90	-45,394.32	0.53
		Base	99.951369	2,498,784.22	98.135596	2,453,389.90	-45,394.32	0.53
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.940721	2,998,221.62	105.226504	3,156,795.12	158,573.50	0.68
		Base	99.940721	2,998,221.62	105.226504	3,156,795.12	158,573.50	0.68
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.969010	2,499,225.24	101.970799	2,549,269.98	50,044.74	0.55
		Base	99.969010	2,499,225.24	101.970799	2,549,269.98	50,044.74	0.55
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.857750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.502710	2,512,567.75	12,567.75	0.54
		Base	100.000000	2,500,000.00	100.502710	2,512,567.75	12,567.75	0.54
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.210883	5,010,544.15	102.003906	5,100,195.30	89,651.15	1.10
		Base	100.210883	5,010,544.15	102.003906	5,100,195.30	89,651.15	1.10
912828MP2	US TREASURY N/B 02/20 3.625				3.625000	15 Feb 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.894114	1,997,882.27	93.809848	1,876,196.96	-121,685.31	0.40
		Base	99.894114	1,997,882.27	93.809848	1,876,196.96	-121,685.31	0.40
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.988704	2,499,717.61	101.594690	2,539,867.25	40,149.64	0.55
Original Face:	2,500,000.000	Base	99.988704	2,499,717.61	101.594690	2,539,867.25	40,149.64	0.55
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	5,000,000.000	Local	99.984954	4,999,247.71	100.208600	5,010,430.00	11,182.29	1.08
Original Face:	5,000,000.000	Base	99.984954	4,999,247.71	100.208600	5,010,430.00	11,182.29	1.08
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.984301	1,999,686.01	102.971590	2,059,431.80	59,745.79	0.44
Original Face:	2,000,000.000	Base	99.984301	1,999,686.01	102.971590	2,059,431.80	59,745.79	0.44
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	567,626.260	Local	99.141757	562,754.65	100.304310	569,353.60	6,598.95	0.12
Original Face:	5,000,000.000	Base	99.141757	562,754.65	100.304310	569,353.60	6,598.95	0.12
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.698685	5,234,934.23	101.579001	5,078,950.05	-155,984.18	1.09
		Base	104.698685	5,234,934.23	101.579001	5,078,950.05	-155,984.18	1.09
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.899570	4,994,978.48	96.824716	4,841,235.80	-153,742.68	1.04
		Base	99.899570	4,994,978.48	96.824716	4,841,235.80	-153,742.68	1.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					0.809750	27 May 2022		
			5,000,000.000	100.105931	5,005,296.55	100.138300	5,006,915.00	1,618.45	1.08
		Base		100.105931	5,005,296.55	100.138300	5,006,915.00	1,618.45	1.08
US DOLLAR Total									
			366,154,472.060		372,240,694.40		374,681,167.59	2,440,473.19	80.57
	Original Face:	Base	266,312,869.000		372,240,694.40		374,681,167.59	2,440,473.19	80.57
FIXED INCOME Total									
		Base	366,154,472.060		372,240,694.40		374,681,167.59	2,440,473.19	80.57
	Original Face:		266,312,869.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		456,531,984.150	Base		462,597,512.04		465,037,985.23	2,440,473.19	100.00
	Original Face:	266,312,869.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		275.060	Local	1.000000	275.06	1.000000	275.06	0.00	100.00
			Base	1.000000	275.06	1.000000	275.06	0.00	100.00
US DOLLAR Total									
		275.060	Local		275.06		275.06	0.00	100.00
			Base		275.06		275.06	0.00	100.00
CASH Total									
		275.060	Base		275.06		275.06	0.00	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		275.060	Base		275.06		275.06	0.00	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			459,178.960	1.000000	459,178.96	1.000000	459,178.96	0.00	0.15
		Base		1.000000	459,178.96	1.000000	459,178.96	0.00	0.15
US DOLLAR Total									
			459,178.960		459,178.96		459,178.96	0.00	0.15
		Base			459,178.96		459,178.96	0.00	0.15
CASH Total									
			459,178.960	Base	459,178.96		459,178.96	0.00	0.15
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.846722	4,992,336.11	99.846722	4,992,336.11	0.00	1.61
		Base		99.846722	4,992,336.11	99.846722	4,992,336.11	0.00	1.61
02665JQN3	AMERICAN HONDA FINAN					0.175000	22 Mar 2021		
			5,000,000.000	99.989792	4,999,489.58	99.989792	4,999,489.58	0.00	1.61
		Base		99.989792	4,999,489.58	99.989792	4,999,489.58	0.00	1.61
138994009	CANTOR FITZGERALD REPO REPO					0.350000	03 May 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.61
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.61
138994009	CANTOR FITZGERALD REPO REPO					0.350000	10 May 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.61
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.61
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.992778	4,999,638.88	99.992778	4,999,638.88	0.00	1.61
		Base		99.992778	4,999,638.88	99.992778	4,999,638.88	0.00	1.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41282JQC8	HARLEY-DAVIDSON FND CP				0.560000	12 Mar 2021		
	7,500,000.000	Local	99.982889	7,498,716.67	99.982889	7,498,716.67	0.00	2.41
		Base	99.982889	7,498,716.67	99.982889	7,498,716.67	0.00	2.41
41282JSM4	HARLEY-DAVIDSON FND CP				0.290000	21 May 2021		
	2,500,000.000	Local	99.934750	2,498,368.75	99.934750	2,498,368.75	0.00	0.80
		Base	99.934750	2,498,368.75	99.934750	2,498,368.75	0.00	0.80
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	5,000,000.000	Local	99.941111	4,997,055.56	99.941111	4,997,055.56	0.00	1.61
		Base	99.941111	4,997,055.56	99.941111	4,997,055.56	0.00	1.61
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	10,000,000.000	Local	99.954361	9,995,436.11	99.954361	9,995,436.11	0.00	3.21
		Base	99.954361	9,995,436.11	99.954361	9,995,436.11	0.00	3.21
979QHR003	SOUTH STREET REPO				0.020000	01 Mar 2021		
	9,500,000.000	Local	100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	3.06
		Base	100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	3.06
US DOLLAR Total								
	59,500,000.000	Local		59,481,041.66		59,481,041.66	0.00	19.13
		Base		59,481,041.66		59,481,041.66	0.00	19.13
CASH EQUIVALENT Total								
	59,500,000.000	Base		59,481,041.66		59,481,041.66	0.00	19.13
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.985801	4,999,290.04	98.820233	4,941,011.65	-58,278.39	1.59
		Base	99.985801	4,999,290.04	98.820233	4,941,011.65	-58,278.39	1.59
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.688232	4,984,411.58	96.849252	4,842,462.60	-141,948.98	1.56
		Base	99.688232	4,984,411.58	96.849252	4,842,462.60	-141,948.98	1.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	3,000,000.000	99.998844	2,999,965.32	100.190000	3,005,700.00	5,734.68	0.97
		Base		99.998844	2,999,965.32	100.190000	3,005,700.00	5,734.68	0.97
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.809265	4,990,463.25	109.944478	5,497,223.90	506,760.65	1.77
		Base		99.809265	4,990,463.25	109.944478	5,497,223.90	506,760.65	1.77
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.588158	3,485,585.54	102.478755	3,586,756.43	101,170.89	1.15
		Base		99.588158	3,485,585.54	102.478755	3,586,756.43	101,170.89	1.15
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.901000	25 Jun 2022		
		Local	5,395,000.000	100.125740	5,401,783.69	100.203313	5,405,968.74	4,185.05	1.74
		Base		100.125740	5,401,783.69	100.203313	5,405,968.74	4,185.05	1.74
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.380000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.211900	5,010,595.00	10,595.00	1.61
		Base		100.000000	5,000,000.00	100.211900	5,010,595.00	10,595.00	1.61
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.952910	4,997,645.50	106.770194	5,338,509.70	340,864.20	1.72
		Base		99.952910	4,997,645.50	106.770194	5,338,509.70	340,864.20	1.72
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.217750	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.833940	4,991,697.00	-8,303.00	1.61
		Base		100.000000	5,000,000.00	99.833940	4,991,697.00	-8,303.00	1.61
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.982836	4,999,141.79	102.742790	5,137,139.50	137,997.71	1.65
		Base		99.982836	4,999,141.79	102.742790	5,137,139.50	137,997.71	1.65
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.895281	4,994,764.03	111.207514	5,560,375.70	565,611.67	1.79
		Base		99.895281	4,994,764.03	111.207514	5,560,375.70	565,611.67	1.79
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
		Local	3,000,000.000	100.000000	2,999,999.99	100.074353	3,002,230.59	2,230.60	0.97
		Base		100.000000	2,999,999.99	100.074353	3,002,230.59	2,230.60	0.97

& 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
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.928731	2,498,218.27	103.717149	2,592,928.73	94,710.46	0.83
		Base	99.928731	2,498,218.27	103.717149	2,592,928.73	94,710.46	0.83
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.900651	4,995,032.53	101.535902	5,076,795.10	81,762.57	1.63
		Base	99.900651	4,995,032.53	101.535902	5,076,795.10	81,762.57	1.63
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.747554	4,987,377.72	107.682000	5,384,100.00	396,722.28	1.73
		Base	99.747554	4,987,377.72	107.682000	5,384,100.00	396,722.28	1.73
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.516674	3,646,132.62	102.955640	3,626,371.50	-19,761.12	1.17
Original Face:	3,522,266.000	Base	103.516674	3,646,132.62	102.955640	3,626,371.50	-19,761.12	1.17
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.012630	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.876828	5,043,841.40	43,841.40	1.62
		Base	100.000000	5,000,000.00	100.876828	5,043,841.40	43,841.40	1.62
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.956080	4,997,804.02	100.689229	5,034,461.45	36,657.43	1.62
		Base	99.956080	4,997,804.02	100.689229	5,034,461.45	36,657.43	1.62
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,200,000.000	Local	100.053229	2,201,171.03	100.191000	2,204,202.00	3,030.97	0.71
		Base	100.053229	2,201,171.03	100.191000	2,204,202.00	3,030.97	0.71
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.183125	2,479,578.13	97.970685	2,449,267.13	-30,311.00	0.79
		Base	99.183125	2,479,578.13	97.970685	2,449,267.13	-30,311.00	0.79
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.712250	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	101.030090	4,773,671.75	48,671.75	1.54
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	101.030090	4,773,671.75	48,671.75	1.54
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.48
		Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	104.773916	2,619,347.90	119,347.90	0.84
		Base	100.000000	2,500,000.00	104.773916	2,619,347.90	119,347.90	0.84
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.462250	15 May 2036		
	245,709.280	Local	99.917195	245,505.82	100.170387	246,127.94	622.12	0.08
Original Face:	16,000,000.000	Base	99.917195	245,505.82	100.170387	246,127.94	622.12	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,222,407.050	Local	101.220126	1,237,321.96	98.955757	1,209,642.15	-27,679.81	0.39
Original Face:	5,000,000.000	Base	101.220126	1,237,321.96	98.955757	1,209,642.15	-27,679.81	0.39
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	2,527,044.100	Local	104.329350	2,636,448.68	103.339455	2,611,433.60	-25,015.08	0.84
Original Face:	10,000,000.000	Base	104.329350	2,636,448.68	103.339455	2,611,433.60	-25,015.08	0.84
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	110.324526	2,758,113.16	124.779701	3,119,492.53	361,379.37	1.00
		Base	110.324526	2,758,113.16	124.779701	3,119,492.53	361,379.37	1.00
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	109.862542	2,746,563.56	124.921435	3,123,035.88	376,472.32	1.00
		Base	109.862542	2,746,563.56	124.921435	3,123,035.88	376,472.32	1.00
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	122.311678	4,892,467.12	118.234543	4,729,381.72	-163,085.40	1.52
		Base	122.311678	4,892,467.12	118.234543	4,729,381.72	-163,085.40	1.52
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.865004	2,496,625.09	97.314426	2,432,860.65	-63,764.44	0.78
		Base	99.865004	2,496,625.09	97.314426	2,432,860.65	-63,764.44	0.78
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.617630	25 Jun 2022		
	999,762.090	Local	100.000000	999,762.09	100.236980	1,002,131.33	2,369.24	0.32
Original Face:	3,000,000.000	Base	100.000000	999,762.09	100.236980	1,002,131.33	2,369.24	0.32
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	1,076,914.840	Local	100.197696	1,079,043.86	102.272990	1,101,393.01	22,349.15	0.35
Original Face:	2,000,000.000	Base	100.197696	1,079,043.86	102.272990	1,101,393.01	22,349.15	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
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	2,768,501.650	101.537063	2,811,055.27	100.353980	2,778,301.59	-32,753.68	0.89
Original Face:		Base	5,000,000.000	101.537063	2,811,055.27	100.353980	2,778,301.59	-32,753.68	0.89
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	952,581.080	99.868184	951,325.43	105.493030	1,004,906.64	53,581.21	0.32
Original Face:		Base	2,000,000.000	99.868184	951,325.43	105.493030	1,004,906.64	53,581.21	0.32
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	885,312.600	101.678145	900,169.43	101.003840	894,199.72	-5,969.71	0.29
Original Face:		Base	2,500,000.000	101.678145	900,169.43	101.003840	894,199.72	-5,969.71	0.29
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.924792	2,697,969.39	96.711655	2,611,214.69	-86,754.70	0.84
		Base		99.924792	2,697,969.39	96.711655	2,611,214.69	-86,754.70	0.84
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	606,920.500	100.709663	611,227.59	103.356160	627,289.72	16,062.13	0.20
Original Face:		Base	5,000,000.000	100.709663	611,227.59	103.356160	627,289.72	16,062.13	0.20
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.967600	25 Oct 2021		
		Local	4,532,492.100	100.449804	4,552,879.43	101.142910	4,584,294.41	31,414.98	1.47
Original Face:		Base	5,000,000.000	100.449804	4,552,879.43	101.142910	4,584,294.41	31,414.98	1.47
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,906,113.630	102.532867	1,954,392.96	106.284350	2,025,900.48	71,507.52	0.65
Original Face:		Base	3,000,000.000	102.532867	1,954,392.96	106.284350	2,025,900.48	71,507.52	0.65
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	4,065,185.480	101.173598	4,112,894.40	105.992580	4,308,794.97	195,900.57	1.39
Original Face:		Base	5,565,000.000	101.173598	4,112,894.40	105.992580	4,308,794.97	195,900.57	1.39
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.315986	4,732,900.42	105.130410	4,724,560.63	-8,339.79	1.52
Original Face:		Base	4,494,000.000	105.315986	4,732,900.42	105.130410	4,724,560.63	-8,339.79	1.52
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	314,738.220	100.176785	315,294.63	105.251900	331,267.96	15,973.33	0.11
Original Face:		Base	2,000,000.000	100.176785	315,294.63	105.251900	331,267.96	15,973.33	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
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	682,651.950	100.351901	685,054.21	102.922010	702,599.11	17,544.90	0.23
Original Face:		Base	5,000,000.000	100.351901	685,054.21	102.922010	702,599.11	17,544.90	0.23
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	1,154,178.350	100.355198	1,158,277.97	101.619940	1,172,875.35	14,597.38	0.38
Original Face:		Base	14,878,168.000	100.355198	1,158,277.97	101.619940	1,172,875.35	14,597.38	0.38
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.151096	4,957,554.78	104.780170	5,239,008.50	281,453.72	1.68
Original Face:		Base	5,000,000.000	99.151096	4,957,554.78	104.780170	5,239,008.50	281,453.72	1.68
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	723,491.000	99.644307	720,917.59	102.212470	739,498.02	18,580.43	0.24
Original Face:		Base	5,000,000.000	99.644307	720,917.59	102.212470	739,498.02	18,580.43	0.24
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,455,262.850	102.480381	1,491,358.92	102.949370	1,498,183.94	6,825.02	0.48
Original Face:		Base	5,000,000.000	102.480381	1,491,358.92	102.949370	1,498,183.94	6,825.02	0.48
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,214,685.450	102.874623	2,278,349.30	102.638750	2,273,125.46	-5,223.84	0.73
Original Face:		Base	2,500,000.000	102.874623	2,278,349.30	102.638750	2,273,125.46	-5,223.84	0.73
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,563,870.650	103.433522	1,617,566.50	109.055918	1,705,493.49	87,926.99	0.55
Original Face:		Base	5,000,000.000	103.433522	1,617,566.50	109.055918	1,705,493.49	87,926.99	0.55
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,930,936.400	100.537271	1,941,310.76	104.609219	2,019,937.49	78,626.73	0.65
Original Face:		Base	5,000,000.000	100.537271	1,941,310.76	104.609219	2,019,937.49	78,626.73	0.65
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	291,117.400	105.652950	307,574.12	115.813040	337,151.91	29,577.79	0.11
Original Face:		Base	10,000,000.000	105.652950	307,574.12	115.813040	337,151.91	29,577.79	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	3,288,533.160	106.655403	3,507,398.31	106.809910	3,512,479.31	5,081.00	1.13
Original Face:		Base	6,000,000.000	106.655403	3,507,398.31	106.809910	3,512,479.31	5,081.00	1.13

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	163,649.400	104.809587	171,520.26	108.596240	177,717.10	6,196.84	0.06
	Original Face:	Base	5,000,000.000	104.809587	171,520.26	108.596240	177,717.10	6,196.84	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.656205	4,882,810.27	100.582880	5,029,144.00	146,333.73	1.62
	Original Face:	Base	5,000,000.000	97.656205	4,882,810.27	100.582880	5,029,144.00	146,333.73	1.62
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					0.997630	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.257927	5,012,896.35	12,896.35	1.61
		Base		100.000000	5,000,000.00	100.257927	5,012,896.35	12,896.35	1.61
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,550,053.200	94.601492	2,412,388.38	101.550280	2,589,586.16	177,197.78	0.83
	Original Face:	Base	5,000,000.000	94.601492	2,412,388.38	101.550280	2,589,586.16	177,197.78	0.83
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	524,928.350	99.953588	524,684.72	103.465200	543,118.17	18,433.45	0.17
	Original Face:	Base	1,238,000.000	99.953588	524,684.72	103.465200	543,118.17	18,433.45	0.17
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	778,744.850	100.795140	784,936.96	104.803660	816,153.10	31,216.14	0.26
	Original Face:	Base	5,000,000.000	100.795140	784,936.96	104.803660	816,153.10	31,216.14	0.26
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,551,821.600	101.342955	3,599,520.96	104.295228	3,704,380.44	104,859.48	1.19
	Original Face:	Base	4,000,000.000	101.342955	3,599,520.96	104.295228	3,704,380.44	104,859.48	1.19
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.843137	1,497,647.05	100.218479	1,503,277.19	5,630.14	0.48
		Base		99.843137	1,497,647.05	100.218479	1,503,277.19	5,630.14	0.48
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.945332	3,498,086.61	101.822179	3,563,776.27	65,689.66	1.15
		Base		99.945332	3,498,086.61	101.822179	3,563,776.27	65,689.66	1.15
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.352539	2,483,813.48	92.734522	2,318,363.05	-165,450.43	0.75
		Base		99.352539	2,483,813.48	92.734522	2,318,363.05	-165,450.43	0.75

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49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.667886	4,983,394.29	104.386198	5,219,309.90	235,915.61	1.68
		Base	99.667886	4,983,394.29	104.386198	5,219,309.90	235,915.61	1.68
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.798541	4,939,927.03	86.683404	4,334,170.20	-605,756.83	1.39
		Base	98.798541	4,939,927.03	86.683404	4,334,170.20	-605,756.83	1.39
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.654812	4,982,740.60	104.300012	5,215,000.60	232,260.00	1.68
		Base	99.654812	4,982,740.60	104.300012	5,215,000.60	232,260.00	1.68
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.874500	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.804317	4,990,215.85	-9,784.15	1.60
		Base	100.000000	5,000,000.00	99.804317	4,990,215.85	-9,784.15	1.60
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.653337	3,487,866.79	99.949068	3,498,217.38	10,350.59	1.13
		Base	99.653337	3,487,866.79	99.949068	3,498,217.38	10,350.59	1.13
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.982433	2,999,473.00	102.506344	3,075,190.32	75,717.32	0.99
		Base	99.982433	2,999,473.00	102.506344	3,075,190.32	75,717.32	0.99
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	110.181910	1,695,699.59	106.493476	1,638,934.60	-56,764.99	0.53
		Base	110.181910	1,695,699.59	106.493476	1,638,934.60	-56,764.99	0.53
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022		
	3,000,000.000	Local	99.933808	2,998,014.24	101.944906	3,058,347.18	60,332.94	0.98
		Base	99.933808	2,998,014.24	101.944906	3,058,347.18	60,332.94	0.98
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.882190	4,994,109.51	100.709455	5,035,472.75	41,363.24	1.62
		Base	99.882190	4,994,109.51	100.709455	5,035,472.75	41,363.24	1.62
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	101.221000	3,036,630.00	36,630.00	0.98
		Base	100.000000	3,000,000.00	101.221000	3,036,630.00	36,630.00	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	101.678000	2,541,950.00	41,950.00	0.82
		Base	100.000000	2,500,000.00	101.678000	2,541,950.00	41,950.00	0.82
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.951369	2,498,784.22	98.135596	2,453,389.90	-45,394.32	0.79
		Base	99.951369	2,498,784.22	98.135596	2,453,389.90	-45,394.32	0.79
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	99.985479	3,999,419.17	102.679554	4,107,182.16	107,762.99	1.32
		Base	99.985479	3,999,419.17	102.679554	4,107,182.16	107,762.99	1.32
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.928816	2,498,220.39	101.970799	2,549,269.98	51,049.59	0.82
		Base	99.928816	2,498,220.39	101.970799	2,549,269.98	51,049.59	0.82
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.857750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.502710	2,512,567.75	12,567.75	0.81
		Base	100.000000	2,500,000.00	100.502710	2,512,567.75	12,567.75	0.81
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.988704	2,499,717.61	101.594690	2,539,867.25	40,149.64	0.82
Original Face:	2,500,000.000	Base	99.988704	2,499,717.61	101.594690	2,539,867.25	40,149.64	0.82
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.984954	2,999,548.62	100.208600	3,006,258.00	6,709.38	0.97
Original Face:	3,000,000.000	Base	99.984954	2,999,548.62	100.208600	3,006,258.00	6,709.38	0.97
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.984301	1,999,686.01	102.971590	2,059,431.80	59,745.79	0.66
Original Face:	2,000,000.000	Base	99.984301	1,999,686.01	102.971590	2,059,431.80	59,745.79	0.66
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	567,626.260	Local	99.141757	562,754.65	100.304310	569,353.60	6,598.95	0.18
Original Face:	5,000,000.000	Base	99.141757	562,754.65	100.304310	569,353.60	6,598.95	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					1.240250	26 Jul 2021		
			5,000,000.000						
		Local		100.266910	5,013,345.50	100.393299	5,019,664.95	6,319.45	1.61
		Base		100.266910	5,013,345.50	100.393299	5,019,664.95	6,319.45	1.61
US DOLLAR Total									
			244,620,499.490						
		Local			246,788,797.69		251,010,075.97	4,221,278.28	80.72
Original Face:			179,922,434.000						
		Base			246,788,797.69		251,010,075.97	4,221,278.28	80.72
FIXED INCOME Total									
			244,620,499.490						
		Base			246,788,797.69		251,010,075.97	4,221,278.28	80.72
Original Face:			179,922,434.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		304,579,678.450	Base		306,729,018.31		310,950,296.59	4,221,278.28	100.00
	Original Face:	179,922,434.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			4,369,554.540	1.000000	4,369,554.54	1.000000	4,369,554.54	0.00	1.02
		Base		1.000000	4,369,554.54	1.000000	4,369,554.54	0.00	1.02
US DOLLAR Total									
			4,369,554.540		4,369,554.54		4,369,554.54	0.00	1.02
		Base			4,369,554.54		4,369,554.54	0.00	1.02
CASH Total									
			4,369,554.540	Base	4,369,554.54		4,369,554.54	0.00	1.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2UF7	AT&T INC					0.290000	15 Jul 2021		
			10,000,000.000	99.890444	9,989,044.44	99.890444	9,989,044.44	0.00	2.32
		Base		99.890444	9,989,044.44	99.890444	9,989,044.44	0.00	2.32
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
			10,000,000.000	99.680000	9,968,000.00	99.680000	9,968,000.00	0.00	2.32
		Base		99.680000	9,968,000.00	99.680000	9,968,000.00	0.00	2.32
01039LQA7	ALABAMA POWER CO.					0.090000	10 Mar 2021		
			10,000,000.000	99.997750	9,999,775.00	99.997750	9,999,775.00	0.00	2.33
		Base		99.997750	9,999,775.00	99.997750	9,999,775.00	0.00	2.33
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	101.629274	5,081,463.70	101.629274	5,081,463.70	0.00	1.18
		Base		101.629274	5,081,463.70	101.629274	5,081,463.70	0.00	1.18
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Mar 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.992778	4,999,638.88	99.992778	4,999,638.88	0.00	1.16
		Base		99.992778	4,999,638.88	99.992778	4,999,638.88	0.00	1.16
78015CQB1	ROYAL BK CDA					0.200000	11 Mar 2021		
		Local	10,000,000.000	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	2.32
		Base		99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	2.32
8225X2U69	SHELL INTNL FNC B.V					0.400000	06 Jul 2021		
		Local	5,000,000.000	99.858889	4,992,944.44	99.858889	4,992,944.44	0.00	1.16
		Base		99.858889	4,992,944.44	99.858889	4,992,944.44	0.00	1.16
8225X2W18	SHELL INTNL FNC B.V					0.200000	01 Sep 2021		
		Local	5,000,000.000	99.897778	4,994,888.89	99.897778	4,994,888.89	0.00	1.16
		Base		99.897778	4,994,888.89	99.897778	4,994,888.89	0.00	1.16
926NKW009	AMHERST PIERPONT 04/15 VAR					0.070000	08 Mar 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.65
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.65
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.040000	05 Mar 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Mar 2021		
		Local	25,009,802.800	100.000000	25,009,802.80	100.000000	25,009,802.80	0.00	5.82
		Base		100.000000	25,009,802.80	100.000000	25,009,802.80	0.00	5.82
979QHR003	SOUTH STREET REPO					0.020000	01 Mar 2021		
		Local	95,062,146.070	100.000000	95,062,146.07	100.000000	95,062,146.07	0.00	22.10
		Base		100.000000	95,062,146.07	100.000000	95,062,146.07	0.00	22.10
979QHR003	SOUTH STREET REPO					0.080000	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO				0.060000	08 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
US DOLLAR Total								
	255,071,948.870	Local		255,097,148.66		255,097,148.66	0.00	59.31
		Base		255,097,148.66		255,097,148.66	0.00	59.31
CASH EQUIVALENT Total								
	255,071,948.870	Base		255,097,148.66		255,097,148.66	0.00	59.31
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.795130	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.327905	5,016,395.25	16,395.25	1.17
		Base	100.000000	5,000,000.00	100.327905	5,016,395.25	16,395.25	1.17
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	5,000,000.000	Local	99.998844	4,999,942.22	100.190000	5,009,500.00	9,557.78	1.16
		Base	99.998844	4,999,942.22	100.190000	5,009,500.00	9,557.78	1.16
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625000	19 Apr 2021		
	3,000,000.000	Local	99.999382	2,999,981.47	100.312690	3,009,380.70	9,399.23	0.70
		Base	99.999382	2,999,981.47	100.312690	3,009,380.70	9,399.23	0.70
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.901000	25 Jun 2022		
	10,000,000.000	Local	100.124688	10,012,468.77	100.203313	10,020,331.30	7,862.53	2.33
		Base	100.124688	10,012,468.77	100.203313	10,020,331.30	7,862.53	2.33
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.982836	9,998,283.58	102.742790	10,274,279.00	275,995.42	2.39
		Base	99.982836	9,998,283.58	102.742790	10,274,279.00	275,995.42	2.39
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.782380	20 May 2022		
	10,000,000.000	Local	100.083799	10,008,379.88	100.123199	10,012,319.90	3,940.02	2.33
		Base	100.083799	10,008,379.88	100.123199	10,012,319.90	3,940.02	2.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				0.625380	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.110412	10,011,041.20	11,041.20	2.33
		Base	100.000000	10,000,000.00	100.110412	10,011,041.20	11,041.20	2.33
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.978917	9,997,891.66	101.931260	10,193,126.00	195,234.34	2.37
Original Face:	10,000,000.000	Base	99.978917	9,997,891.66	101.931260	10,193,126.00	195,234.34	2.37
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	297,323.040	Local	101.195023	300,876.12	106.346906	316,193.85	15,317.73	0.07
Original Face:	2,096,032.000	Base	101.195023	300,876.12	106.346906	316,193.85	15,317.73	0.07
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	2,055,389.500	Local	100.954317	2,075,004.44	106.586184	2,190,761.23	115,756.79	0.51
Original Face:	5,000,000.000	Base	100.954317	2,075,004.44	106.586184	2,190,761.23	115,756.79	0.51
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	2,671,893.810	Local	104.505070	2,792,264.49	109.535398	2,926,669.52	134,405.03	0.68
Original Face:	8,645,247.000	Base	104.505070	2,792,264.49	109.535398	2,926,669.52	134,405.03	0.68
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	941,268.490	Local	104.420730	982,879.43	108.466376	1,020,959.82	38,080.39	0.24
Original Face:	4,322,624.000	Base	104.420730	982,879.43	108.466376	1,020,959.82	38,080.39	0.24
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.983815	9,998,381.50	-1,618.50	2.32
		Base	100.000000	10,000,000.00	99.983815	9,998,381.50	-1,618.50	2.32
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	70,814.330	Local	102.680008	72,712.16	101.676610	72,001.61	-710.55	0.02
Original Face:	2,161,312.000	Base	102.680008	72,712.16	101.676610	72,001.61	-710.55	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	658,355.220	Local	101.433185	667,790.67	103.386420	680,649.89	12,859.22	0.16
Original Face:	4,322,624.000	Base	101.433185	667,790.67	103.386420	680,649.89	12,859.22	0.16
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	132,695.300	Local	101.475546	134,653.28	100.035080	132,741.85	-1,911.43	0.03
Original Face:	8,584,720.000	Base	101.475546	134,653.28	100.035080	132,741.85	-1,911.43	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
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	642,174.470	101.350656	650,848.04	103.369160	663,810.36	12,962.32	0.15
Original Face:	4,322,624.000	Base		101.350656	650,848.04	103.369160	663,810.36	12,962.32	0.15
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,384,378.480	100.767717	1,395,006.59	101.728850	1,408,312.31	13,305.72	0.33
Original Face:	5,111,816.000	Base		100.767717	1,395,006.59	101.728850	1,408,312.31	13,305.72	0.33
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	930,805.280	99.775903	928,719.37	101.393470	943,775.77	15,056.40	0.22
Original Face:	4,322,624.000	Base		99.775903	928,719.37	101.393470	943,775.77	15,056.40	0.22
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,441,438.570	101.457888	1,462,453.13	102.366740	1,475,553.67	13,100.54	0.34
Original Face:	5,326,337.000	Base		101.457888	1,462,453.13	102.366740	1,475,553.67	13,100.54	0.34
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	930,805.280	100.216870	932,823.92	102.042500	949,816.98	16,993.06	0.22
Original Face:	4,322,624.000	Base		100.216870	932,823.92	102.042500	949,816.98	16,993.06	0.22
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,465,477.430	100.661649	1,475,173.75	102.419210	1,500,930.41	25,756.66	0.35
Original Face:	8,645,247.000	Base		100.661649	1,475,173.75	102.419210	1,500,930.41	25,756.66	0.35
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	112,696.990	100.381448	113,126.87	100.052750	112,756.44	-370.43	0.03
Original Face:	4,322,624.000	Base		100.381448	113,126.87	100.052750	112,756.44	-370.43	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,175,952.580	101.532234	1,193,970.93	103.369160	1,215,572.30	21,601.37	0.28
Original Face:	6,483,935.000	Base		101.532234	1,193,970.93	103.369160	1,215,572.30	21,601.37	0.28
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	790,468.090	99.893819	789,628.76	101.226360	800,162.07	10,533.31	0.19
Original Face:	4,322,624.000	Base		99.893819	789,628.76	101.226360	800,162.07	10,533.31	0.19
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	1,258,856.010	99.653044	1,254,488.33	105.038420	1,322,282.46	67,794.13	0.31
Original Face:	4,507,221.000	Base		99.653044	1,254,488.33	105.038420	1,322,282.46	67,794.13	0.31

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	2,243,272.050	Local	98.745505	2,215,130.31	104.319840	2,340,177.81	125,047.50	0.54
Original Face:	5,000,000.000	Base	98.745505	2,215,130.31	104.319840	2,340,177.81	125,047.50	0.54
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	192,527.040	Local	98.331164	189,314.08	102.942500	198,192.15	8,878.07	0.05
Original Face:	2,161,312.000	Base	98.331164	189,314.08	102.942500	198,192.15	8,878.07	0.05
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	327,816.840	Local	100.125906	328,229.58	101.232550	331,857.35	3,627.77	0.08
Original Face:	4,527,840.000	Base	100.125906	328,229.58	101.232550	331,857.35	3,627.77	0.08
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	327,276.030	Local	101.315801	331,582.33	101.618580	332,573.25	990.92	0.08
Original Face:	8,645,247.000	Base	101.315801	331,582.33	101.618580	332,573.25	990.92	0.08
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	192,644.680	Local	99.429364	191,545.38	102.029630	196,554.65	5,009.27	0.05
Original Face:	2,161,312.000	Base	99.429364	191,545.38	102.029630	196,554.65	5,009.27	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	310,198.720	Local	99.978501	310,132.03	102.791810	318,858.88	8,726.85	0.07
Original Face:	2,161,312.000	Base	99.978501	310,132.03	102.791810	318,858.88	8,726.85	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	212,031.710	Local	99.957153	211,940.86	103.091690	218,587.07	6,646.21	0.05
Original Face:	2,472,541.000	Base	99.957153	211,940.86	103.091690	218,587.07	6,646.21	0.05
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	680,247.490	Local	100.176778	681,450.02	105.251900	715,973.41	34,523.39	0.17
Original Face:	4,322,624.000	Base	100.176778	681,450.02	105.251900	715,973.41	34,523.39	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	881,334.700	Local	100.348917	884,409.83	102.053030	899,428.77	15,018.94	0.21
Original Face:	6,483,935.000	Base	100.348917	884,409.83	102.053030	899,428.77	15,018.94	0.21
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,139,485.560	Local	100.058440	1,140,151.47	101.727890	1,159,174.62	19,023.15	0.27
Original Face:	5,619,411.000	Base	100.058440	1,140,151.47	101.727890	1,159,174.62	19,023.15	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,524,691.110	Local	101.220805	1,543,304.62	101.476580	1,547,204.39	3,899.77	0.36
Original Face:	4,322,624.000	Base	101.220805	1,543,304.62	101.476580	1,547,204.39	3,899.77	0.36
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	926,335.900	Local	100.022985	926,548.82	100.768150	933,451.55	6,902.73	0.22
Original Face:	4,322,624.000	Base	100.022985	926,548.82	100.768150	933,451.55	6,902.73	0.22
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,315,839.540	Local	100.712661	2,332,343.63	101.952730	2,361,061.63	28,718.00	0.55
Original Face:	10,806,559.000	Base	100.712661	2,332,343.63	101.952730	2,361,061.63	28,718.00	0.55
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,563,689.640	Local	100.454170	1,570,791.45	102.212470	1,598,285.80	27,494.35	0.37
Original Face:	10,806,559.000	Base	100.454170	1,570,791.45	102.212470	1,598,285.80	27,494.35	0.37
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	879,948.180	Local	100.499543	884,343.90	101.191880	890,436.11	6,092.21	0.21
Original Face:	4,322,624.000	Base	100.499543	884,343.90	101.191880	890,436.11	6,092.21	0.21
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,566,841.600	Local	99.908291	1,565,404.67	102.277250	1,602,522.50	37,117.83	0.37
Original Face:	6,483,935.000	Base	99.908291	1,565,404.67	102.277250	1,602,522.50	37,117.83	0.37
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	1,214,259.900	Local	102.253818	1,241,627.11	106.017650	1,287,329.81	45,702.70	0.30
Original Face:	6,000,000.000	Base	102.253818	1,241,627.11	106.017650	1,287,329.81	45,702.70	0.30
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	2,910,525.700	Local	102.480381	2,982,717.83	102.949370	2,996,367.87	13,650.04	0.70
Original Face:	10,000,000.000	Base	102.480381	2,982,717.83	102.949370	2,996,367.87	13,650.04	0.70
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	2,910,525.700	Local	102.444145	2,981,663.17	102.543770	2,984,562.78	2,899.61	0.69
Original Face:	10,000,000.000	Base	102.444145	2,981,663.17	102.543770	2,984,562.78	2,899.61	0.69
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	189,112.450	Local	101.687144	192,303.05	100.079330	189,262.47	-3,040.58	0.04
Original Face:	5,000,000.000	Base	101.687144	192,303.05	100.079330	189,262.47	-3,040.58	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	5,555,704.110	Local	100.537270	5,585,553.23	104.609219	5,811,778.68	226,225.45	1.35
Original Face:	14,386,036.000	Base	100.537270	5,585,553.23	104.609219	5,811,778.68	226,225.45	1.35
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,733,726.350	Local	102.329394	1,774,111.67	104.494552	1,811,649.58	37,537.91	0.42
Original Face:	6,483,935.000	Base	102.329394	1,774,111.67	104.494552	1,811,649.58	37,537.91	0.42
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	376,616.510	Local	101.098961	380,755.38	108.381580	408,182.92	27,427.54	0.09
Original Face:	33,932,595.000	Base	101.098961	380,755.38	108.381580	408,182.92	27,427.54	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	551,867.350	Local	105.653362	583,066.41	115.813040	639,134.35	56,067.94	0.15
Original Face:	18,956,866.000	Base	105.653362	583,066.41	115.813040	639,134.35	56,067.94	0.15
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	136,110.910	Local	99.259281	135,102.71	101.640990	138,344.48	3,241.77	0.03
Original Face:	4,322,624.000	Base	99.259281	135,102.71	101.640990	138,344.48	3,241.77	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	212,218.410	Local	104.809583	222,425.23	108.596240	230,461.21	8,035.98	0.05
Original Face:	6,483,935.000	Base	104.809583	222,425.23	108.596240	230,461.21	8,035.98	0.05
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	10,000,000.000	Local	97.656205	9,765,620.54	100.582880	10,058,288.00	292,667.46	2.34
Original Face:	10,000,000.000	Base	97.656205	9,765,620.54	100.582880	10,058,288.00	292,667.46	2.34
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,838,909.210	Local	102.003105	1,875,744.49	103.253910	1,898,745.66	23,001.17	0.44
Original Face:	7,989,505.000	Base	102.003105	1,875,744.49	103.253910	1,898,745.66	23,001.17	0.44
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	5,100,106.400	Local	94.601492	4,824,776.74	101.550280	5,179,172.33	354,395.59	1.20
Original Face:	10,000,000.000	Base	94.601492	4,824,776.74	101.550280	5,179,172.33	354,395.59	1.20
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,349,426.150	Local	97.785646	3,275,258.01	103.801800	3,476,764.63	201,506.62	0.81
Original Face:	5,000,000.000	Base	97.785646	3,275,258.01	103.801800	3,476,764.63	201,506.62	0.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,557,489.700	100.795141	1,569,873.94	104.803660	1,632,306.21	62,432.27	0.38
Original Face:		Base	10,000,000.000	100.795141	1,569,873.94	104.803660	1,632,306.21	62,432.27	0.38
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,440,653.250	96.485945	3,319,746.80	102.037050	3,510,741.08	190,994.28	0.82
Original Face:		Base	5,000,000.000	96.485945	3,319,746.80	102.037050	3,510,741.08	190,994.28	0.82
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.720000	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.909578	4,995,478.90	-4,521.10	1.16
		Base		100.000000	5,000,000.00	99.909578	4,995,478.90	-4,521.10	1.16
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.945332	3,498,086.61	101.822179	3,563,776.27	65,689.66	0.83
		Base		99.945332	3,498,086.61	101.822179	3,563,776.27	65,689.66	0.83
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.995757	6,999,703.02	102.303617	7,161,253.19	161,550.17	1.67
		Base		99.995757	6,999,703.02	102.303617	7,161,253.19	161,550.17	1.67
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.817630	25 Jan 2029		
		Local	643,854.640	100.000002	643,854.65	96.943410	624,174.64	-19,680.01	0.15
Original Face:		Base	2,161,312.000	100.000002	643,854.65	96.943410	624,174.64	-19,680.01	0.15
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.210883	5,010,544.15	102.003906	5,100,195.30	89,651.15	1.19
		Base		100.210883	5,010,544.15	102.003906	5,100,195.30	89,651.15	1.19
912828WL0	US TREASURY N/B 05/19 1.5					1.500000	31 May 2019		
		Local	0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625					1.625000	30 Jun 2019		
		Local	0.000	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
US DOLLAR Total									
		Local	167,466,080.400		167,408,525.45		170,620,015.69	3,211,490.24	39.67
Original Face:		Base	347,157,502.000		167,408,525.45		170,620,015.69	3,211,490.24	39.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		167,466,080.400	Base		167,408,525.45		170,620,015.69	3,211,490.24	39.67
	Original Face:	347,157,502.000							

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		426,907,583.810	Base		426,875,228.65		430,086,718.89	3,211,490.24	100.00
	Original Face:	347,157,502.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			15,000,000.000	99.846722	14,977,008.34	99.846722	14,977,008.34	0.00	2.92
		Base		99.846722	14,977,008.34	99.846722	14,977,008.34	0.00	2.92
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
			5,000,000.000	99.807333	4,990,366.67	99.807333	4,990,366.67	0.00	0.97
		Base		99.807333	4,990,366.67	99.807333	4,990,366.67	0.00	0.97
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.762361	9,976,236.11	99.762361	9,976,236.11	0.00	1.95
		Base		99.762361	9,976,236.11	99.762361	9,976,236.11	0.00	1.95
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.050370	31 Dec 2030		
			62,454,084.750	100.060561	62,491,907.41	100.060000	62,491,557.20	-350.21	12.20
		Base		100.060561	62,491,907.41	100.060000	62,491,557.20	-350.21	12.20
02665JQN3	AMERICAN HONDA FINAN					0.175000	22 Mar 2021		
			10,000,000.000	99.989792	9,998,979.16	99.989792	9,998,979.16	0.00	1.95
		Base		99.989792	9,998,979.16	99.989792	9,998,979.16	0.00	1.95
17177LQB3	CIESCO LLC					0.190000	11 Mar 2021		
			10,000,000.000	99.994722	9,999,472.22	99.994722	9,999,472.22	0.00	1.95
		Base		99.994722	9,999,472.22	99.994722	9,999,472.22	0.00	1.95
2546R2TF3	WALT DISNEY CO					0.350000	15 Jun 2021		
			10,000,000.000	99.896944	9,989,694.44	99.896944	9,989,694.44	0.00	1.95
		Base		99.896944	9,989,694.44	99.896944	9,989,694.44	0.00	1.95
2546R2UG9	WALT DISNEY CO					0.350000	16 Jul 2021		
			15,000,000.000	99.866806	14,980,020.83	99.866806	14,980,020.83	0.00	2.92
		Base		99.866806	14,980,020.83	99.866806	14,980,020.83	0.00	2.92
2546R2XF8	WALT DISNEY CO					0.240000	15 Oct 2021		
			10,000,000.000	99.848000	9,984,800.00	99.848000	9,984,800.00	0.00	1.95
		Base		99.848000	9,984,800.00	99.848000	9,984,800.00	0.00	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
26055AQN9	DOW CHEMICAL COMPANY					0.160000	22 Mar 2021		
		Local	10,000,000.000	99.990667	9,999,066.67	99.990667	9,999,066.67	0.00	1.95
		Base		99.990667	9,999,066.67	99.990667	9,999,066.67	0.00	1.95
3016E2QS5	EXELON GENERATION COMP					0.250000	26 Mar 2021		
		Local	25,000,000.000	99.982639	24,995,659.73	99.982639	24,995,659.73	0.00	4.88
		Base		99.982639	24,995,659.73	99.982639	24,995,659.73	0.00	4.88
30229ART8	EXXON MOBIL CORP					0.190000	27 Apr 2021		
		Local	15,000,000.000	99.969917	14,995,487.50	99.969917	14,995,487.50	0.00	2.93
		Base		99.969917	14,995,487.50	99.969917	14,995,487.50	0.00	2.93
40588LR50	HALKIN FINANCE LLC USC					0.140000	05 Apr 2021		
		Local	10,000,000.000	99.986389	9,998,638.89	99.986389	9,998,638.89	0.00	1.95
		Base		99.986389	9,998,638.89	99.986389	9,998,638.89	0.00	1.95
40588LRU5	HALKIN FINANCE LLC USC					0.200000	28 Apr 2021		
		Local	15,000,000.000	99.967778	14,995,166.67	99.967778	14,995,166.67	0.00	2.93
		Base		99.967778	14,995,166.67	99.967778	14,995,166.67	0.00	2.93
41282JRN3	HARLEY-DAVIDSON FND CP					0.320000	22 Apr 2021		
		Local	15,000,000.000	99.953778	14,993,066.67	99.953778	14,993,066.67	0.00	2.93
		Base		99.953778	14,993,066.67	99.953778	14,993,066.67	0.00	2.93
41282JSM4	HARLEY-DAVIDSON FND CP					0.290000	21 May 2021		
		Local	5,000,000.000	99.934750	4,996,737.50	99.934750	4,996,737.50	0.00	0.98
		Base		99.934750	4,996,737.50	99.934750	4,996,737.50	0.00	0.98
45779PQ92	INSTITUTIONAL SECURED					0.180000	09 Mar 2021		
		Local	20,000,000.000	99.996000	19,999,200.00	99.996000	19,999,200.00	0.00	3.90
		Base		99.996000	19,999,200.00	99.996000	19,999,200.00	0.00	3.90
45856WQV4	INTERCONTINENTAL EXCHANGE					0.270000	29 Mar 2021		
		Local	13,145,000.000	99.979000	13,142,239.55	99.979000	13,142,239.55	0.00	2.57
		Base		99.979000	13,142,239.55	99.979000	13,142,239.55	0.00	2.57
45856WQX0	INTERCONTINENTAL EXCHANGE					0.340000	31 Mar 2021		
		Local	15,000,000.000	99.971667	14,995,750.00	99.971667	14,995,750.00	0.00	2.93
		Base		99.971667	14,995,750.00	99.971667	14,995,750.00	0.00	2.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157TUU5	METLIFE SHORT TERM FDG					0.140000	28 Jul 2021		
		Local	15,252,000.000	99.942056	15,243,162.31	99.942056	15,243,162.31	0.00	2.98
		Base		99.942056	15,243,162.31	99.942056	15,243,162.31	0.00	2.98
65478JQV9	NISOURCE INC					0.160000	29 Mar 2021		
		Local	5,000,000.000	99.987556	4,999,377.78	99.987556	4,999,377.78	0.00	0.98
		Base		99.987556	4,999,377.78	99.987556	4,999,377.78	0.00	0.98
8225X2UC6	SHELL INTNL FNC B.V					0.300000	12 Jul 2021		
		Local	1,000,000.000	99.889167	998,891.67	99.889167	998,891.67	0.00	0.19
		Base		99.889167	998,891.67	99.889167	998,891.67	0.00	0.19
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	10,000,000.000	99.941111	9,994,111.11	99.941111	9,994,111.11	0.00	1.95
		Base		99.941111	9,994,111.11	99.941111	9,994,111.11	0.00	1.95
93142WSR5	WALGREENS BOOTS					0.440000	25 May 2021		
		Local	15,000,000.000	99.896111	14,984,416.66	99.896111	14,984,416.66	0.00	2.93
		Base		99.896111	14,984,416.66	99.896111	14,984,416.66	0.00	2.93
94107MVT0	WASTE MANAGEMENT INC					0.360000	27 Aug 2021		
		Local	15,000,000.000	99.821000	14,973,150.00	99.821000	14,973,150.00	0.00	2.92
		Base		99.821000	14,973,150.00	99.821000	14,973,150.00	0.00	2.92
94107MWA0	WASTE MANAGEMENT INC					0.350000	10 Sep 2021		
		Local	3,700,000.000	99.812361	3,693,057.36	99.812361	3,693,057.36	0.00	0.72
		Base		99.812361	3,693,057.36	99.812361	3,693,057.36	0.00	0.72
US DOLLAR Total									
		Local	355,551,084.750		355,385,665.25		355,385,315.04	-350.21	69.38
		Base			355,385,665.25		355,385,315.04	-350.21	69.38
CASH EQUIVALENT Total									
		Base	355,551,084.750		355,385,665.25		355,385,315.04	-350.21	69.38

EQUITY

US DOLLAR Exchange Rate: 1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	151,867,269.890	Local	0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	29.65
		Base	0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	29.65
US DOLLAR Total								
	151,867,269.890	Local		151,864,241.29		151,867,269.89	3,028.60	29.65
		Base		151,864,241.29		151,867,269.89	3,028.60	29.65
EQUITY Total								
	151,867,269.890	Base		151,864,241.29		151,867,269.89	3,028.60	29.65
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.378750	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.061781	5,003,089.05	3,089.05	0.98
		Base	100.000000	5,000,000.00	100.061781	5,003,089.05	3,089.05	0.98
9127963G2	TREASURY BILL 07/20 0.00000					28 Jul 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
US DOLLAR Total								
	5,000,000.000	Local		4,999,999.95		5,003,089.05	3,089.10	0.98
		Base		4,999,999.95		5,003,089.05	3,089.10	0.98
FIXED INCOME Total								
	5,000,000.000	Base		4,999,999.95		5,003,089.05	3,089.10	0.98

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		512,418,354.640	Base	512,249,906.49		512,255,673.98	5,767.49	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-1.220	Local	1.000000	-1.22	1.000000	-1.22	0.00	0.00
				Base	1.000000	-1.22	1.000000	-1.22	0.00	0.00
US DOLLAR Total										
			-1.220	Local		-1.22		-1.22	0.00	0.00
				Base		-1.22		-1.22	0.00	0.00
CASH Total										
			-1.220	Base		-1.22		-1.22	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						0.035113	31 Dec 2030		
			150,944.970	Local	100.000000	150,944.97	100.000000	150,944.97	0.00	3.62
				Base	100.000000	150,944.97	100.000000	150,944.97	0.00	3.62
US DOLLAR Total										
			150,944.970	Local		150,944.97		150,944.97	0.00	3.62
				Base		150,944.97		150,944.97	0.00	3.62
CASH EQUIVALENT Total										
			150,944.970	Base		150,944.97		150,944.97	0.00	3.62
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF									
			860.000	Local	323.236302	277,983.22	381.770000	328,322.20	50,338.98	7.88
				Base	323.236302	277,983.22	381.770000	328,322.20	50,338.98	7.88

& 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
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			9,693.000	296.524028	2,874,207.40	380.360000	3,686,829.48	812,622.08	88.49
		Base		296.524028	2,874,207.40	380.360000	3,686,829.48	812,622.08	88.49
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									
			10,758.510		3,152,395.35		4,015,357.19	862,961.84	96.38
		Base			3,152,395.35		4,015,357.19	862,961.84	96.38
EQUITY Total									
			10,758.510	Base	3,152,395.35		4,015,357.19	862,961.84	96.38

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
FUND Total									
		161,702.260	Base		3,303,339.10		4,166,300.94	862,961.84	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								
			-0.550	1.000000	-0.55	1.000000	-0.55	0.00	0.00
		Base		1.000000	-0.55	1.000000	-0.55	0.00	0.00
US DOLLAR Total									
			-0.550		-0.55		-0.55	0.00	0.00
		Base			-0.55		-0.55	0.00	0.00
CASH Total									
			-0.550		-0.55		-0.55	0.00	0.00
		Base			-0.55		-0.55	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.035113	31 Dec 2030		
			5,881.140	100.000000	5,881.14	100.000000	5,881.14	0.00	0.32
		Base		100.000000	5,881.14	100.000000	5,881.14	0.00	0.32
US DOLLAR Total									
			5,881.140		5,881.14		5,881.14	0.00	0.32
		Base			5,881.14		5,881.14	0.00	0.32
CASH EQUIVALENT Total									
			5,881.140		5,881.14		5,881.14	0.00	0.32
		Base			5,881.14		5,881.14	0.00	0.32
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			4,011.000	344.510404	1,381,831.23	454.850000	1,824,403.35	442,572.12	99.67
		Base		344.510404	1,381,831.23	454.850000	1,824,403.35	442,572.12	99.67

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		148.450	Local	0.996228	147.89	1.000000	148.45	0.56	0.01
			Base	0.996228	147.89	1.000000	148.45	0.56	0.01
US DOLLAR Total									
		4,159.450	Local		1,381,979.12		1,824,551.80	442,572.68	99.68
			Base		1,381,979.12		1,824,551.80	442,572.68	99.68
EQUITY Total									
		4,159.450	Base		1,381,979.12		1,824,551.80	442,572.68	99.68

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		10,040.040	Base	1,387,859.71		1,830,432.39	442,572.68	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
		-0.390	Local		1.000000	-0.39	1.000000	-0.39	0.00	0.00
			Base		1.000000	-0.39	1.000000	-0.39	0.00	0.00
US DOLLAR Total										
		-0.390	Local			-0.39		-0.39	0.00	0.00
			Base			-0.39		-0.39	0.00	0.00
CASH Total										
		-0.390	Base			-0.39		-0.39	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						0.035113	31 Dec 2030		
		4,663.010	Local		100.000000	4,663.01	100.000000	4,663.01	0.00	0.37
			Base		100.000000	4,663.01	100.000000	4,663.01	0.00	0.37
US DOLLAR Total										
		4,663.010	Local			4,663.01		4,663.01	0.00	0.37
			Base			4,663.01		4,663.01	0.00	0.37
CASH EQUIVALENT Total										
		4,663.010	Base			4,663.01		4,663.01	0.00	0.37
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E									
		11,974.000	Local		77.510773	928,114.00	105.090000	1,258,347.66	330,233.66	99.61
			Base		77.510773	928,114.00	105.090000	1,258,347.66	330,233.66	99.61

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			235.520	0.997580	234.95	1.000000	235.52	0.57	0.02
		Base		0.997580	234.95	1.000000	235.52	0.57	0.02
US DOLLAR Total									
			12,209.520		928,348.95		1,258,583.18	330,234.23	99.63
		Base			928,348.95		1,258,583.18	330,234.23	99.63
EQUITY Total									
			12,209.520	Base	928,348.95		1,258,583.18	330,234.23	99.63

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
FUND Total									
		16,872.140	Base		933,011.57		1,263,245.80	330,234.23	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.035113	31 Dec 2030		
			415,857.430	100.000000	415,857.43	100.000000	415,857.43	0.00	8.62
		Base		100.000000	415,857.43	100.000000	415,857.43	0.00	8.62
US DOLLAR Total									
			415,857.430		415,857.43		415,857.43	0.00	8.62
		Base			415,857.43		415,857.43	0.00	8.62
CASH EQUIVALENT Total									
			415,857.430	Base	415,857.43		415,857.43	0.00	8.62
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			38,229.000	113.976743	4,357,216.90	115.340000	4,409,332.86	52,115.96	91.38
		Base		113.976743	4,357,216.90	115.340000	4,409,332.86	52,115.96	91.38
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.01
		Base		0.996239	288.72	1.000000	289.81	1.09	0.01
US DOLLAR Total									
			38,518.810		4,357,505.62		4,409,622.67	52,117.05	91.38
		Base			4,357,505.62		4,409,622.67	52,117.05	91.38
EQUITY Total									
			38,518.810	Base	4,357,505.62		4,409,622.67	52,117.05	91.38

& 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
FUND Total								
		454,376.240	Base	4,773,363.05		4,825,480.10	52,117.05	100.00

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

Base Currency:USD - US DOLLAR

	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								
	-186,597.260	Local	-186,597.26	-186,597.26	0.02	0.00		0.00
		Base	-186,597.26	-186,597.26	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	8,449,183.190	Local	8,454,265.87	8,454,252.70	0.75	-13.17		-13.17
		Base	8,454,265.87	8,454,252.70	0.75	-13.17	0.00	-13.17
EQUITY								
	20,372,466.000	Local	731,051,544.69	1,121,761,683.30	99.24	390,710,138.61		390,710,138.61
		Base	731,051,544.69	1,121,761,683.30	99.24	390,710,138.61	0.00	390,710,138.61
US DOLLAR Total								
	28,635,051.930	Local	739,319,213.30	1,130,029,338.74	100.00	390,710,125.44		390,710,125.44
		Base	739,319,213.30	1,130,029,338.74	100.00	390,710,125.44	0.00	390,710,125.44
FUND Total								
	28,635,051.930	Base	739,319,213.30	1,130,029,338.74	100.00	390,710,125.44	0.00	390,710,125.44

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								
	-51,659.010	Local	-51,659.01	-51,659.01	0.01	0.00		0.00
		Base	-51,659.01	-51,659.01	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	10,201,410.120	Local	10,207,549.77	10,207,530.97	1.28	-18.80		-18.80
		Base	10,207,549.77	10,207,530.97	1.28	-18.80	0.00	-18.80
EQUITY								
	24,647,766.000	Local	504,523,839.10	786,083,430.23	98.71	281,559,591.13		281,559,591.13
		Base	504,523,839.10	786,083,430.23	98.71	281,559,591.13	0.00	281,559,591.13
US DOLLAR Total								
	34,797,517.110	Local	514,679,729.86	796,239,302.19	100.00	281,559,572.33		281,559,572.33
		Base	514,679,729.86	796,239,302.19	100.00	281,559,572.33	0.00	281,559,572.33
FUND Total								
	34,797,517.110	Base	514,679,729.86	796,239,302.19	100.00	281,559,572.33	0.00	281,559,572.33

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,414,734.780	Local	-1,414,734.78	-1,414,734.78	0.06	0.00		0.00
		Base	-1,414,734.78	-1,414,734.78	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	293,262,732.210	Local	293,182,911.23	293,189,102.85	13.04	6,191.62		6,191.62
		Base	293,182,911.23	293,189,102.85	13.04	6,191.62	0.00	6,191.62
EQUITY								
	6,012,000.000	Local	7,530,892.00	7,509,960.00	0.33	-20,932.00		-20,932.00
		Base	7,530,892.00	7,509,960.00	0.33	-20,932.00	0.00	-20,932.00
FIXED INCOME								
	1,801,036,541.310	Local	1,860,913,215.84	1,946,313,735.26	86.56	85,400,519.42		85,400,519.42
Original Face:	1,963,470,919.000	Base	1,860,913,215.84	1,946,313,735.26	86.56	85,400,519.42	0.00	85,400,519.42
US DOLLAR Total								
	2,098,896,538.740	Local	2,160,212,284.29	2,245,598,063.33	100.00	85,385,779.04		85,385,779.04
Original Face:	1,963,470,919.000	Base	2,160,212,284.29	2,245,598,063.33	100.00	85,385,779.04	0.00	85,385,779.04
FUND Total								
	2,098,896,538.740	Base	2,160,212,284.29	2,245,598,063.33	100.00	85,385,779.04	0.00	85,385,779.04
Original Face:	1,963,470,919.000							

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								
	238,295.140	Local	238,295.14	238,295.14	0.05	0.00		0.00
		Base	238,295.14	238,295.14	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	122,381,000.000	Local	122,298,972.73	122,317,178.06	24.89	18,205.33		18,205.33
		Base	122,298,972.73	122,317,178.06	24.89	18,205.33	0.00	18,205.33
FIXED INCOME								
	363,734,818.820	Local	364,499,133.61	368,963,157.61	75.07	4,464,024.00		4,464,024.00
Original Face:	188,761,032.000	Base	364,499,133.61	368,963,157.61	75.07	4,464,024.00	0.00	4,464,024.00
US DOLLAR Total								
	486,354,113.960	Local	487,036,401.48	491,518,630.81	100.00	4,482,229.33		4,482,229.33
Original Face:	188,761,032.000	Base	487,036,401.48	491,518,630.81	100.00	4,482,229.33	0.00	4,482,229.33
FUND Total								
	486,354,113.960	Base	487,036,401.48	491,518,630.81	100.00	4,482,229.33	0.00	4,482,229.33
Original Face:	188,761,032.000							

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								
	636,383.920	Local	636,383.92	636,383.92	0.21	0.00		0.00
		Base	636,383.92	636,383.92	0.21	0.00	0.00	0.00
CASH EQUIVALENT								
	96,544,436.870	Local	96,590,104.12	96,568,544.45	31.39	-21,559.67		-21,559.67
		Base	96,590,104.12	96,568,544.45	31.39	-21,559.67	0.00	-21,559.67
FIXED INCOME								
	209,572,108.730	Local	210,329,895.38	210,472,677.30	68.41	142,781.92		142,781.92
Original Face:	97,350,773.000	Base	210,329,895.38	210,472,677.30	68.41	142,781.92	0.00	142,781.92
US DOLLAR Total								
	306,752,929.520	Local	307,556,383.42	307,677,605.67	100.00	121,222.25		121,222.25
Original Face:	97,350,773.000	Base	307,556,383.42	307,677,605.67	100.00	121,222.25	0.00	121,222.25
FUND Total								
	306,752,929.520	Base	307,556,383.42	307,677,605.67	100.00	121,222.25	0.00	121,222.25
Original Face:	97,350,773.000							

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								
	-166,834.460	Local	-166,834.46	-166,834.46	0.01	0.00		0.00
		Base	-166,834.46	-166,834.46	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	10,679,247.580	Local	10,685,656.69	10,685,655.13	0.43	-1.56		-1.56
		Base	10,685,656.69	10,685,655.13	0.43	-1.56	0.00	-1.56
EQUITY								
	22,857,763.000	Local	1,057,271,394.62	2,484,756,640.92	99.57	1,427,485,246.30		1,427,485,246.30
		Base	1,057,271,394.62	2,484,756,640.92	99.57	1,427,485,246.30	0.00	1,427,485,246.30
US DOLLAR Total								
	33,370,176.120	Local	1,067,790,216.85	2,495,275,461.59	100.00	1,427,485,244.74		1,427,485,244.74
		Base	1,067,790,216.85	2,495,275,461.59	100.00	1,427,485,244.74	0.00	1,427,485,244.74
FUND Total								
	33,370,176.120	Base	1,067,790,216.85	2,495,275,461.59	100.00	1,427,485,244.74	0.00	1,427,485,244.74

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								
	75.430	Local	75.43	75.43	0.00	0.00		0.00
		Base	75.43	75.43	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	794,098,870.800	Local	793,916,784.80	793,970,747.24	64.48	53,962.44		53,962.44
		Base	793,916,784.80	793,970,747.24	64.48	53,962.44	0.00	53,962.44
FIXED INCOME								
	432,143,991.790	Local	433,705,651.95	437,359,249.20	35.52	3,653,597.25		3,653,597.25
Original Face:	714,044,659.000	Base	433,705,651.95	437,359,249.20	35.52	3,653,597.25	0.00	3,653,597.25
US DOLLAR Total								
	1,226,242,938.020	Local	1,227,622,512.18	1,231,330,071.87	100.00	3,707,559.69		3,707,559.69
Original Face:	714,044,659.000	Base	1,227,622,512.18	1,231,330,071.87	100.00	3,707,559.69	0.00	3,707,559.69
FUND Total								
	1,226,242,938.020	Base	1,227,622,512.18	1,231,330,071.87	100.00	3,707,559.69	0.00	3,707,559.69
Original Face:	714,044,659.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	30,000.020	Local	30,000.02	30,000.02	0.00	0.00		0.00
		Base	30,000.02	30,000.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,176,409,149.360	Local	4,175,823,668.18	4,176,084,241.12	67.31	260,572.94		260,572.94
		Base	4,175,823,668.18	4,176,084,241.12	67.31	260,572.94	0.00	260,572.94
FIXED INCOME								
	2,009,977,772.460	Local	2,021,892,412.77	2,028,570,262.35	32.69	6,677,849.58		6,677,849.58
Original Face:	576,651,960.000	Base	2,021,892,412.77	2,028,570,262.35	32.69	6,677,849.58	0.00	6,677,849.58
US DOLLAR Total								
	6,186,416,921.840	Local	6,197,746,080.97	6,204,684,503.49	100.00	6,938,422.52		6,938,422.52
Original Face:	576,651,960.000	Base	6,197,746,080.97	6,204,684,503.49	100.00	6,938,422.52	0.00	6,938,422.52
FUND Total								
	6,186,416,921.840	Base	6,197,746,080.97	6,204,684,503.49	100.00	6,938,422.52	0.00	6,938,422.52
Original Face:	576,651,960.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,711,414.090	Local	2,712,867.64	2,712,867.63	2.37	-0.01		-0.01
		Base	2,712,867.64	2,712,867.63	2.37	-0.01	0.00	-0.01
FIXED INCOME								
	110,170,981.490	Local	110,812,058.47	111,579,648.10	97.63	767,589.63		767,589.63
Original Face:	40,194,000.000	Base	110,812,058.47	111,579,648.10	97.63	767,589.63	0.00	767,589.63
US DOLLAR Total								
	112,882,395.580	Local	113,524,926.11	114,292,515.73	100.00	767,589.62		767,589.62
Original Face:	40,194,000.000	Base	113,524,926.11	114,292,515.73	100.00	767,589.62	0.00	767,589.62
FUND Total								
	112,882,395.580	Base	113,524,926.11	114,292,515.73	100.00	767,589.62	0.00	767,589.62
Original Face:	40,194,000.000							

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								
	13.170	Local	13.17	13.17	0.00	0.00		0.00
		Base	13.17	13.17	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	702,963,438.370	Local	702,828,276.32	702,828,276.32	63.02	0.00		0.00
		Base	702,828,276.32	702,828,276.32	63.02	0.00	0.00	0.00
FIXED INCOME								
	407,827,423.360	Local	408,460,130.97	412,427,806.17	36.98	3,967,675.20		3,967,675.20
Original Face:	358,059,202.330	Base	408,460,130.97	412,427,806.17	36.98	3,967,675.20	0.00	3,967,675.20
US DOLLAR Total								
	1,110,790,874.900	Local	1,111,288,420.46	1,115,256,095.66	100.00	3,967,675.20		3,967,675.20
Original Face:	358,059,202.330	Base	1,111,288,420.46	1,115,256,095.66	100.00	3,967,675.20	0.00	3,967,675.20
FUND Total								
	1,110,790,874.900	Base	1,111,288,420.46	1,115,256,095.66	100.00	3,967,675.20	0.00	3,967,675.20
Original Face:	358,059,202.330							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,903,897,584.640	Local	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93		37,098.93
		Base	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93	0.00	37,098.93
FIXED INCOME								
	142,177,122.390	Local	142,168,024.57	142,175,581.03	6.95	7,556.46		7,556.46
Original Face:	105,500,000.000	Base	142,168,024.57	142,175,581.03	6.95	7,556.46	0.00	7,556.46
US DOLLAR Total								
	2,046,074,707.010	Local	2,045,684,221.15	2,045,728,876.54	100.00	44,655.39		44,655.39
Original Face:	105,500,000.000	Base	2,045,684,221.15	2,045,728,876.54	100.00	44,655.39	0.00	44,655.39
FUND Total								
	2,046,074,707.010	Base	2,045,684,221.15	2,045,728,876.54	100.00	44,655.39	0.00	44,655.39
Original Face:	105,500,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,538.340	Local	-2,538.34	-2,538.34	0.00	0.00		0.00
		Base	-2,538.34	-2,538.34	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	889,190,504.180	Local	889,179,235.79	889,179,235.79	51.19	0.00		0.00
		Base	889,179,235.79	889,179,235.79	51.19	0.00	0.00	0.00
FIXED INCOME								
	848,000,000.000	Local	847,974,119.38	847,944,509.08	48.81	-29,610.30		-29,610.30
		Base	847,974,119.38	847,944,509.08	48.81	-29,610.30	0.00	-29,610.30
US DOLLAR Total								
	1,737,187,965.840	Local	1,737,150,816.83	1,737,121,206.53	100.00	-29,610.30		-29,610.30
		Base	1,737,150,816.83	1,737,121,206.53	100.00	-29,610.30	0.00	-29,610.30
FUND Total								
	1,737,187,965.840	Base	1,737,150,816.83	1,737,121,206.53	100.00	-29,610.30	0.00	-29,610.30

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-29,705.440	Local	-29,705.44	-29,705.44	0.00	0.00		0.00
		Base	-29,705.44	-29,705.44	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.590	Local	1,698.42	1,698.42	0.00	0.00		0.00
		Base	1,698.42	1,698.42	0.00	0.00	0.00	0.00
EQUITY								
	275,064,518.769	Local	275,126,412.65	275,119,531.67	43.86	-6,880.98		-6,880.98
		Base	275,126,412.65	275,119,531.67	43.86	-6,880.98	0.00	-6,880.98
FIXED INCOME								
	349,000,000.000	Local	351,439,780.35	352,158,616.25	56.14	718,835.90		718,835.90
Original Face:	160,680,000.000	Base	351,439,780.35	352,158,616.25	56.14	718,835.90	0.00	718,835.90
US DOLLAR Total								
	624,036,511.919	Local	626,538,185.98	627,250,140.90	100.00	711,954.92		711,954.92
Original Face:	160,680,000.000	Base	626,538,185.98	627,250,140.90	100.00	711,954.92	0.00	711,954.92
FUND Total								
	624,036,511.919	Base	626,538,185.98	627,250,140.90	100.00	711,954.92	0.00	711,954.92
Original Face:	160,680,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	377,512.090	Local	377,512.09	377,512.09	0.08	0.00		0.00
		Base	377,512.09	377,512.09	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	90,000,000.000	Local	89,979,305.55	89,979,305.55	19.35	0.00		0.00
		Base	89,979,305.55	89,979,305.55	19.35	0.00	0.00	0.00
FIXED INCOME								
	366,154,472.060	Local	372,240,694.40	374,681,167.59	80.57	2,440,473.19		2,440,473.19
Original Face:	266,312,869.000	Base	372,240,694.40	374,681,167.59	80.57	2,440,473.19	0.00	2,440,473.19
US DOLLAR Total								
	456,531,984.150	Local	462,597,512.04	465,037,985.23	100.00	2,440,473.19		2,440,473.19
Original Face:	266,312,869.000	Base	462,597,512.04	465,037,985.23	100.00	2,440,473.19	0.00	2,440,473.19
FUND Total								
	456,531,984.150	Base	462,597,512.04	465,037,985.23	100.00	2,440,473.19	0.00	2,440,473.19
Original Face:	266,312,869.000							

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	275.060	Local	275.06	275.06	100.00	0.00		0.00
		Base	275.06	275.06	100.00	0.00	0.00	0.00
US DOLLAR Total								
	275.060	Local	275.06	275.06	100.00	0.00		0.00
		Base	275.06	275.06	100.00	0.00	0.00	0.00
FUND Total								
	275.060	Base	275.06	275.06	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								
	459,178.960	Local	459,178.96	459,178.96	0.15	0.00		0.00
		Base	459,178.96	459,178.96	0.15	0.00	0.00	0.00
CASH EQUIVALENT								
	59,500,000.000	Local	59,481,041.66	59,481,041.66	19.13	0.00		0.00
		Base	59,481,041.66	59,481,041.66	19.13	0.00	0.00	0.00
FIXED INCOME								
	244,620,499.490	Local	246,788,797.69	251,010,075.97	80.72	4,221,278.28		4,221,278.28
Original Face:	179,922,434.000	Base	246,788,797.69	251,010,075.97	80.72	4,221,278.28	0.00	4,221,278.28
US DOLLAR Total								
	304,579,678.450	Local	306,729,018.31	310,950,296.59	100.00	4,221,278.28		4,221,278.28
Original Face:	179,922,434.000	Base	306,729,018.31	310,950,296.59	100.00	4,221,278.28	0.00	4,221,278.28
FUND Total								
	304,579,678.450	Base	306,729,018.31	310,950,296.59	100.00	4,221,278.28	0.00	4,221,278.28
Original Face:	179,922,434.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,369,554.540	Local	4,369,554.54	4,369,554.54	1.02	0.00		0.00
		Base	4,369,554.54	4,369,554.54	1.02	0.00	0.00	0.00
CASH EQUIVALENT								
	255,071,948.870	Local	255,097,148.66	255,097,148.66	59.31	0.00		0.00
		Base	255,097,148.66	255,097,148.66	59.31	0.00	0.00	0.00
FIXED INCOME								
	167,466,080.400	Local	167,408,525.45	170,620,015.69	39.67	3,211,490.24		3,211,490.24
Original Face:	347,157,502.000	Base	167,408,525.45	170,620,015.69	39.67	3,211,490.24	0.00	3,211,490.24
US DOLLAR Total								
	426,907,583.810	Local	426,875,228.65	430,086,718.89	100.00	3,211,490.24		3,211,490.24
Original Face:	347,157,502.000	Base	426,875,228.65	430,086,718.89	100.00	3,211,490.24	0.00	3,211,490.24
FUND Total								
	426,907,583.810	Base	426,875,228.65	430,086,718.89	100.00	3,211,490.24	0.00	3,211,490.24
Original Face:	347,157,502.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	355,551,084.750	Local	355,385,665.25	355,385,315.04	69.38	-350.21		-350.21
		Base	355,385,665.25	355,385,315.04	69.38	-350.21	0.00	-350.21
EQUITY								
	151,867,269.890	Local	151,864,241.29	151,867,269.89	29.65	3,028.60		3,028.60
		Base	151,864,241.29	151,867,269.89	29.65	3,028.60	0.00	3,028.60
FIXED INCOME								
	5,000,000.000	Local	4,999,999.95	5,003,089.05	0.98	3,089.10		3,089.10
		Base	4,999,999.95	5,003,089.05	0.98	3,089.10	0.00	3,089.10
US DOLLAR Total								
	512,418,354.640	Local	512,249,906.49	512,255,673.98	100.00	5,767.49		5,767.49
		Base	512,249,906.49	512,255,673.98	100.00	5,767.49	0.00	5,767.49
FUND Total								
	512,418,354.640	Base	512,249,906.49	512,255,673.98	100.00	5,767.49	0.00	5,767.49

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1.220	Local	-1.22	-1.22	0.00	0.00		0.00
		Base	-1.22	-1.22	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	150,944.970	Local	150,944.97	150,944.97	3.62	0.00		0.00
		Base	150,944.97	150,944.97	3.62	0.00	0.00	0.00
EQUITY								
	10,758.510	Local	3,152,395.35	4,015,357.19	96.38	862,961.84		862,961.84
		Base	3,152,395.35	4,015,357.19	96.38	862,961.84	0.00	862,961.84
US DOLLAR Total								
	161,702.260	Local	3,303,339.10	4,166,300.94	100.00	862,961.84		862,961.84
		Base	3,303,339.10	4,166,300.94	100.00	862,961.84	0.00	862,961.84
FUND Total								
	161,702.260	Base	3,303,339.10	4,166,300.94	100.00	862,961.84	0.00	862,961.84

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								
	-0.550	Local	-0.55	-0.55	0.00	0.00		0.00
		Base	-0.55	-0.55	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	5,881.140	Local	5,881.14	5,881.14	0.32	0.00		0.00
		Base	5,881.14	5,881.14	0.32	0.00	0.00	0.00
EQUITY								
	4,159.450	Local	1,381,979.12	1,824,551.80	99.68	442,572.68		442,572.68
		Base	1,381,979.12	1,824,551.80	99.68	442,572.68	0.00	442,572.68
US DOLLAR Total								
	10,040.040	Local	1,387,859.71	1,830,432.39	100.00	442,572.68		442,572.68
		Base	1,387,859.71	1,830,432.39	100.00	442,572.68	0.00	442,572.68
FUND Total								
	10,040.040	Base	1,387,859.71	1,830,432.39	100.00	442,572.68	0.00	442,572.68

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								
	-0.390	Local	-0.39	-0.39	0.00	0.00		0.00
		Base	-0.39	-0.39	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,663.010	Local	4,663.01	4,663.01	0.37	0.00		0.00
		Base	4,663.01	4,663.01	0.37	0.00	0.00	0.00
EQUITY								
	12,209.520	Local	928,348.95	1,258,583.18	99.63	330,234.23		330,234.23
		Base	928,348.95	1,258,583.18	99.63	330,234.23	0.00	330,234.23
US DOLLAR Total								
	16,872.140	Local	933,011.57	1,263,245.80	100.00	330,234.23		330,234.23
		Base	933,011.57	1,263,245.80	100.00	330,234.23	0.00	330,234.23
FUND Total								
	16,872.140	Base	933,011.57	1,263,245.80	100.00	330,234.23	0.00	330,234.23

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								
	415,857.430	Local	415,857.43	415,857.43	8.62	0.00		0.00
		Base	415,857.43	415,857.43	8.62	0.00	0.00	0.00
EQUITY								
	38,518.810	Local	4,357,505.62	4,409,622.67	91.38	52,117.05		52,117.05
		Base	4,357,505.62	4,409,622.67	91.38	52,117.05	0.00	52,117.05
US DOLLAR Total								
	454,376.240	Local	4,773,363.05	4,825,480.10	100.00	52,117.05		52,117.05
		Base	4,773,363.05	4,825,480.10	100.00	52,117.05	0.00	52,117.05
FUND Total								
	454,376.240	Base	4,773,363.05	4,825,480.10	100.00	52,117.05	0.00	52,117.05

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-186,597.260	-186,597.26	-186,597.26	0.02	0.00	0.00	0.00
CASH Total	-186,597.260	-186,597.26	-186,597.26	0.02	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	8,449,183.190	8,454,265.87	8,454,252.70	0.75	-13.17	0.00	-13.17
CASH EQUIVALENT Total	8,449,183.190	8,454,265.87	8,454,252.70	0.75	-13.17	0.00	-13.17

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,372,466.000	731,051,544.69	1,121,761,683.30	99.24	390,710,138.61	0.00	390,710,138.61
EQUITY Total	20,372,466.000	731,051,544.69	1,121,761,683.30	99.24	390,710,138.61	0.00	390,710,138.61

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	28,635,051.930	739,319,213.30	1,130,029,338.74	100.00	390,710,125.44	0.00	390,710,125.44

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	-51,659.010	-51,659.01	-51,659.01	0.01	0.00	0.00	0.00
CASH Total	-51,659.010	-51,659.01	-51,659.01	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	10,201,410.120	10,207,549.77	10,207,530.97	1.28	-18.80	0.00	-18.80
CASH EQUIVALENT Total	10,201,410.120	10,207,549.77	10,207,530.97	1.28	-18.80	0.00	-18.80

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	24,647,766.000	504,523,839.10	786,083,430.23	98.71	281,559,591.13	0.00	281,559,591.13
EQUITY Total	24,647,766.000	504,523,839.10	786,083,430.23	98.71	281,559,591.13	0.00	281,559,591.13

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	34,797,517.110	514,679,729.86	796,239,302.19	100.00	281,559,572.33	0.00	281,559,572.33

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,414,734.780	-1,414,734.78	-1,414,734.78	0.06	0.00	0.00	0.00
CASH Total	-1,414,734.780	-1,414,734.78	-1,414,734.78	0.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	293,262,732.210	293,182,911.23	293,189,102.85	13.04	6,191.62	0.00	6,191.62
CASH EQUIVALENT Total	293,262,732.210	293,182,911.23	293,189,102.85	13.04	6,191.62	0.00	6,191.62

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	6,012,000.000	7,530,892.00	7,509,960.00	0.33	-20,932.00	0.00	-20,932.00
EQUITY Total	6,012,000.000	7,530,892.00	7,509,960.00	0.33	-20,932.00	0.00	-20,932.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,801,036,541.310	1,860,913,215.84	1,946,313,735.26	86.56	85,400,519.42	0.00	85,400,519.42
FIXED INCOME Total	1,801,036,541.310	1,860,913,215.84	1,946,313,735.26	86.56	85,400,519.42	0.00	85,400,519.42

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,098,896,538.740	2,160,212,284.29	2,245,598,063.33	100.00	85,385,779.04	0.00	85,385,779.04

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	238,295.140	238,295.14	238,295.14	0.05	0.00	0.00	0.00
CASH Total	238,295.140	238,295.14	238,295.14	0.05	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	122,381,000.000	122,298,972.73	122,317,178.06	24.89	18,205.33	0.00	18,205.33
CASH EQUIVALENT Total	122,381,000.000	122,298,972.73	122,317,178.06	24.89	18,205.33	0.00	18,205.33

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
FIXED INCOME							
US DOLLAR							
	363,734,818.820	364,499,133.61	368,963,157.61	75.07	4,464,024.00	0.00	4,464,024.00
FIXED INCOME Total							
	363,734,818.820	364,499,133.61	368,963,157.61	75.07	4,464,024.00	0.00	4,464,024.00

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	486,354,113.960	487,036,401.48	491,518,630.81	100.00	4,482,229.33	0.00	4,482,229.33

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	636,383.920	636,383.92	636,383.92	0.21	0.00	0.00	0.00
CASH Total	636,383.920	636,383.92	636,383.92	0.21	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	96,544,436.870	96,590,104.12	96,568,544.45	31.39	-21,559.67	0.00	-21,559.67
CASH EQUIVALENT Total	96,544,436.870	96,590,104.12	96,568,544.45	31.39	-21,559.67	0.00	-21,559.67

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	209,572,108.730	210,329,895.38	210,472,677.30	68.41	142,781.92	0.00	142,781.92
FIXED INCOME Total	209,572,108.730	210,329,895.38	210,472,677.30	68.41	142,781.92	0.00	142,781.92

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	306,752,929.520	307,556,383.42	307,677,605.67	100.00	121,222.25	0.00	121,222.25

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-166,834.460	-166,834.46	-166,834.46	0.01	0.00	0.00	0.00
CASH Total	-166,834.460	-166,834.46	-166,834.46	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	10,679,247.580	10,685,656.69	10,685,655.13	0.43	-1.56	0.00	-1.56
CASH EQUIVALENT Total	10,679,247.580	10,685,656.69	10,685,655.13	0.43	-1.56	0.00	-1.56

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	22,857,763.000	1,057,271,394.62	2,484,756,640.92	99.57	1,427,485,246.30	0.00	1,427,485,246.30
EQUITY Total	22,857,763.000	1,057,271,394.62	2,484,756,640.92	99.57	1,427,485,246.30	0.00	1,427,485,246.30

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	33,370,176.120	1,067,790,216.85	2,495,275,461.59	100.00	1,427,485,244.74	0.00	1,427,485,244.74

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	75.430	75.43	75.43	0.00	0.00	0.00	0.00
CASH Total	75.430	75.43	75.43	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	794,098,870.800	793,916,784.80	793,970,747.24	64.48	53,962.44	0.00	53,962.44
CASH EQUIVALENT Total	794,098,870.800	793,916,784.80	793,970,747.24	64.48	53,962.44	0.00	53,962.44

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	432,143,991.790	433,705,651.95	437,359,249.20	35.52	3,653,597.25	0.00	3,653,597.25
FIXED INCOME Total	432,143,991.790	433,705,651.95	437,359,249.20	35.52	3,653,597.25	0.00	3,653,597.25

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	1,226,242,938.020	1,227,622,512.18	1,231,330,071.87	100.00	3,707,559.69	0.00	3,707,559.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	30,000.020	30,000.02	30,000.02	0.00	0.00	0.00	0.00
CASH Total	30,000.020	30,000.02	30,000.02	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	4,176,409,149.360	4,175,823,668.18	4,176,084,241.12	67.31	260,572.94	0.00	260,572.94
CASH EQUIVALENT Total	4,176,409,149.360	4,175,823,668.18	4,176,084,241.12	67.31	260,572.94	0.00	260,572.94

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	2,009,977,772.460	2,021,892,412.77	2,028,570,262.35	32.69	6,677,849.58	0.00	6,677,849.58
FIXED INCOME Total	2,009,977,772.460	2,021,892,412.77	2,028,570,262.35	32.69	6,677,849.58	0.00	6,677,849.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	6,186,416,921.840	6,197,746,080.97	6,204,684,503.49	100.00	6,938,422.52	0.00	6,938,422.52

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	2,711,414.090	2,712,867.64	2,712,867.63	2.37	-0.01	0.00	-0.01
CASH EQUIVALENT Total	2,711,414.090	2,712,867.64	2,712,867.63	2.37	-0.01	0.00	-0.01

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	110,170,981.490	110,812,058.47	111,579,648.10	97.63	767,589.63	0.00	767,589.63
FIXED INCOME Total	110,170,981.490	110,812,058.47	111,579,648.10	97.63	767,589.63	0.00	767,589.63

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	112,882,395.580	113,524,926.11	114,292,515.73	100.00	767,589.62	0.00	767,589.62

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	13.170	13.17	13.17	0.00	0.00	0.00	0.00
CASH Total	13.170	13.17	13.17	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	702,963,438.370	702,828,276.32	702,828,276.32	63.02	0.00	0.00	0.00
CASH EQUIVALENT Total	702,963,438.370	702,828,276.32	702,828,276.32	63.02	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	407,827,423.360	408,460,130.97	412,427,806.17	36.98	3,967,675.20	0.00	3,967,675.20
FIXED INCOME Total	407,827,423.360	408,460,130.97	412,427,806.17	36.98	3,967,675.20	0.00	3,967,675.20

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,110,790,874.900	1,111,288,420.46	1,115,256,095.66	100.00	3,967,675.20	0.00	3,967,675.20

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	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH Total	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,903,897,584.640	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93	0.00	37,098.93
CASH EQUIVALENT Total	1,903,897,584.640	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93	0.00	37,098.93

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							
	142,177,122.390	142,168,024.57	142,175,581.03	6.95	7,556.46	0.00	7,556.46
FIXED INCOME Total							
	142,177,122.390	142,168,024.57	142,175,581.03	6.95	7,556.46	0.00	7,556.46

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	2,046,074,707.010	2,045,684,221.15	2,045,728,876.54	100.00	44,655.39	0.00	44,655.39

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,538.340	-2,538.34	-2,538.34	0.00	0.00	0.00	0.00
CASH Total	-2,538.340	-2,538.34	-2,538.34	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	889,190,504.180	889,179,235.79	889,179,235.79	51.19	0.00	0.00	0.00
CASH EQUIVALENT Total	889,190,504.180	889,179,235.79	889,179,235.79	51.19	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
FIXED INCOME							
US DOLLAR	848,000,000.000	847,974,119.38	847,944,509.08	48.81	-29,610.30	0.00	-29,610.30
FIXED INCOME Total	848,000,000.000	847,974,119.38	847,944,509.08	48.81	-29,610.30	0.00	-29,610.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,737,187,965.840	1,737,150,816.83	1,737,121,206.53	100.00	-29,610.30	0.00	-29,610.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-29,705.440	-29,705.44	-29,705.44	0.00	0.00	0.00	0.00
CASH Total	-29,705.440	-29,705.44	-29,705.44	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,698.590	1,698.42	1,698.42	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.590	1,698.42	1,698.42	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	275,064,518.769	275,126,412.65	275,119,531.67	43.86	-6,880.98	0.00	-6,880.98
EQUITY Total	275,064,518.769	275,126,412.65	275,119,531.67	43.86	-6,880.98	0.00	-6,880.98

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	349,000,000.000	351,439,780.35	352,158,616.25	56.14	718,835.90	0.00	718,835.90
FIXED INCOME Total							
	349,000,000.000	351,439,780.35	352,158,616.25	56.14	718,835.90	0.00	718,835.90

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	624,036,511.919	626,538,185.98	627,250,140.90	100.00	711,954.92	0.00	711,954.92

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	377,512.090	377,512.09	377,512.09	0.08	0.00	0.00	0.00
CASH Total	377,512.090	377,512.09	377,512.09	0.08	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	90,000,000.000	89,979,305.55	89,979,305.55	19.35	0.00	0.00	0.00
CASH EQUIVALENT Total	90,000,000.000	89,979,305.55	89,979,305.55	19.35	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	366,154,472.060	372,240,694.40	374,681,167.59	80.57	2,440,473.19	0.00	2,440,473.19
FIXED INCOME Total	366,154,472.060	372,240,694.40	374,681,167.59	80.57	2,440,473.19	0.00	2,440,473.19

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	456,531,984.150	462,597,512.04	465,037,985.23	100.00	2,440,473.19	0.00	2,440,473.19

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	275.060	275.06	275.06	100.00	0.00	0.00	0.00
CASH Total	275.060	275.06	275.06	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	275.060	275.06	275.06	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	459,178.960	459,178.96	459,178.96	0.15	0.00	0.00	0.00
CASH Total	459,178.960	459,178.96	459,178.96	0.15	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	59,500,000.000	59,481,041.66	59,481,041.66	19.13	0.00	0.00	0.00
CASH EQUIVALENT Total	59,500,000.000	59,481,041.66	59,481,041.66	19.13	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							
	244,620,499.490	246,788,797.69	251,010,075.97	80.72	4,221,278.28	0.00	4,221,278.28
FIXED INCOME Total							
	244,620,499.490	246,788,797.69	251,010,075.97	80.72	4,221,278.28	0.00	4,221,278.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	304,579,678.450	306,729,018.31	310,950,296.59	100.00	4,221,278.28	0.00	4,221,278.28

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	4,369,554.540	4,369,554.54	4,369,554.54	1.02	0.00	0.00	0.00
CASH Total	4,369,554.540	4,369,554.54	4,369,554.54	1.02	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	255,071,948.870	255,097,148.66	255,097,148.66	59.31	0.00	0.00	0.00
CASH EQUIVALENT Total	255,071,948.870	255,097,148.66	255,097,148.66	59.31	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	167,466,080.400	167,408,525.45	170,620,015.69	39.67	3,211,490.24	0.00	3,211,490.24
FIXED INCOME Total	167,466,080.400	167,408,525.45	170,620,015.69	39.67	3,211,490.24	0.00	3,211,490.24

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	426,907,583.810	426,875,228.65	430,086,718.89	100.00	3,211,490.24	0.00	3,211,490.24

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	355,551,084.750	355,385,665.25	355,385,315.04	69.38	-350.21	0.00	-350.21
CASH EQUIVALENT Total	355,551,084.750	355,385,665.25	355,385,315.04	69.38	-350.21	0.00	-350.21

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	151,867,269.890	151,864,241.29	151,867,269.89	29.65	3,028.60	0.00	3,028.60
EQUITY Total	151,867,269.890	151,864,241.29	151,867,269.89	29.65	3,028.60	0.00	3,028.60

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	5,000,000.000	4,999,999.95	5,003,089.05	0.98	3,089.10	0.00	3,089.10
FIXED INCOME Total							
	5,000,000.000	4,999,999.95	5,003,089.05	0.98	3,089.10	0.00	3,089.10

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	512,418,354.640	512,249,906.49	512,255,673.98	100.00	5,767.49	0.00	5,767.49

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1.220	-1.22	-1.22	0.00	0.00	0.00	0.00
CASH Total	-1.220	-1.22	-1.22	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	150,944.970	150,944.97	150,944.97	3.62	0.00	0.00	0.00
CASH EQUIVALENT Total	150,944.970	150,944.97	150,944.97	3.62	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	10,758.510	3,152,395.35	4,015,357.19	96.38	862,961.84	0.00	862,961.84
EQUITY Total	10,758.510	3,152,395.35	4,015,357.19	96.38	862,961.84	0.00	862,961.84

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	161,702.260	3,303,339.10	4,166,300.94	100.00	862,961.84	0.00	862,961.84

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	-0.550	-0.55	-0.55	0.00	0.00	0.00	0.00
CASH Total	-0.550	-0.55	-0.55	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	5,881.140	5,881.14	5,881.14	0.32	0.00	0.00	0.00
CASH EQUIVALENT Total	5,881.140	5,881.14	5,881.14	0.32	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	4,159.450	1,381,979.12	1,824,551.80	99.68	442,572.68	0.00	442,572.68
EQUITY Total	4,159.450	1,381,979.12	1,824,551.80	99.68	442,572.68	0.00	442,572.68

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	10,040.040	1,387,859.71	1,830,432.39	100.00	442,572.68	0.00	442,572.68

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	-0.390	-0.39	-0.39	0.00	0.00	0.00	0.00
CASH Total	-0.390	-0.39	-0.39	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	4,663.010	4,663.01	4,663.01	0.37	0.00	0.00	0.00
CASH EQUIVALENT Total	4,663.010	4,663.01	4,663.01	0.37	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	12,209.520	928,348.95	1,258,583.18	99.63	330,234.23	0.00	330,234.23
EQUITY Total	12,209.520	928,348.95	1,258,583.18	99.63	330,234.23	0.00	330,234.23

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	16,872.140	933,011.57	1,263,245.80	100.00	330,234.23	0.00	330,234.23

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	415,857.430	415,857.43	415,857.43	8.62	0.00	0.00	0.00
CASH EQUIVALENT Total	415,857.430	415,857.43	415,857.43	8.62	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	38,518.810	4,357,505.62	4,409,622.67	91.38	52,117.05	0.00	52,117.05
EQUITY Total	38,518.810	4,357,505.62	4,409,622.67	91.38	52,117.05	0.00	52,117.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	454,376.240	4,773,363.05	4,825,480.10	100.00	52,117.05	0.00	52,117.05

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							
	-186,597.260	-186,597.26	-186,597.26	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	8,449,183.190	8,454,265.87	8,454,252.70	0.75	-13.17	0.00	-13.17
					0.00 GN	0.00 GN	0.00 GN
					-13.17 LS	0.00 LS	-13.17 LS
EQUITY							
	20,372,466.000	731,051,544.69	1,121,761,683.30	99.24	390,710,138.61	0.00	390,710,138.61
					416,289,855.38 GN	0.00 GN	416,289,855.38 GN
					-25,579,716.77 LS	0.00 LS	-25,579,716.77 LS
FUND Total							
0.000	28,635,051.930	739,319,213.30	1,130,029,338.74	100.00	390,710,125.44	0.00	390,710,125.44
					416,289,855.38 GN	0.00 GN	416,289,855.38 GN
					-25,579,729.94 LS	0.00 LS	-25,579,729.94 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							
	-51,659.010	-51,659.01	-51,659.01	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							
	10,201,410.120	10,207,549.77	10,207,530.97	1.28	-18.80	0.00	-18.80
					0.00 GN	0.00 GN	0.00 GN
					-18.80 LS	0.00 LS	-18.80 LS
EQUITY							
	24,647,766.000	504,523,839.10	786,083,430.23	98.71	281,559,591.13	0.00	281,559,591.13
					310,640,185.53 GN	0.00 GN	310,640,185.53 GN
					-29,080,594.40 LS	0.00 LS	-29,080,594.40 LS
FUND Total							
0.000	34,797,517.110	514,679,729.86	796,239,302.19	100.00	281,559,572.33	0.00	281,559,572.33
					310,640,185.53 GN	0.00 GN	310,640,185.53 GN
					-29,080,613.20 LS	0.00 LS	-29,080,613.20 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,414,734.780	-1,414,734.78	-1,414,734.78	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	293,262,732.210	293,182,911.23	293,189,102.85	13.04	6,191.62	0.00	6,191.62
					7,500.32 GN	0.00 GN	7,500.32 GN
					-1,308.70 LS	0.00 LS	-1,308.70 LS
EQUITY							
	6,012,000.000	7,530,892.00	7,509,960.00	0.33	-20,932.00	0.00	-20,932.00
					0.00 GN	0.00 GN	0.00 GN
					-20,932.00 LS	0.00 LS	-20,932.00 LS
FIXED INCOME							
	1,801,036,541.310	1,860,913,215.84	1,946,313,735.26	86.56	85,400,519.42	0.00	85,400,519.42
					95,449,478.14 GN	0.00 GN	95,449,478.14 GN
					-10,048,958.72 LS	0.00 LS	-10,048,958.72 LS
Original Face:	1,963,470,919.000						
FUND Total							
0.000	2,098,896,538.740	2,160,212,284.29	2,245,598,063.33	100.00	85,385,779.04	0.00	85,385,779.04
					95,456,978.46 GN	0.00 GN	95,456,978.46 GN
					-10,071,199.42 LS	0.00 LS	-10,071,199.42 LS
Original Face:	1,963,470,919.000						

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							
	238,295.140	238,295.14	238,295.14	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							
	122,381,000.000	122,298,972.73	122,317,178.06	24.89	18,205.33	0.00	18,205.33
					18,271.33 GN	0.00 GN	18,271.33 GN
					-66.00 LS	0.00 LS	-66.00 LS
FIXED INCOME							
	363,734,818.820	364,499,133.61	368,963,157.61	75.07	4,464,024.00	0.00	4,464,024.00
					5,350,143.93 GN	0.00 GN	5,350,143.93 GN
					-886,119.93 LS	0.00 LS	-886,119.93 LS
Original Face:	188,761,032.000						
FUND Total							
0.000	486,354,113.960	487,036,401.48	491,518,630.81	100.00	4,482,229.33	0.00	4,482,229.33
					5,368,415.26 GN	0.00 GN	5,368,415.26 GN
					-886,185.93 LS	0.00 LS	-886,185.93 LS
Original Face:	188,761,032.000						

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							
	636,383.920	636,383.92	636,383.92	0.21	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	96,544,436.870	96,590,104.12	96,568,544.45	31.39	-21,559.67	0.00	-21,559.67
					0.00 GN	0.00 GN	0.00 GN
					-21,559.67 LS	0.00 LS	-21,559.67 LS
FIXED INCOME							
	209,572,108.730	210,329,895.38	210,472,677.30	68.41	142,781.92	0.00	142,781.92
					479,572.52 GN	0.00 GN	479,572.52 GN
					-336,790.60 LS	0.00 LS	-336,790.60 LS
Original Face:	97,350,773.000						
FUND Total							
0.000	306,752,929.520	307,556,383.42	307,677,605.67	100.00	121,222.25	0.00	121,222.25
					479,572.52 GN	0.00 GN	479,572.52 GN
					-358,350.27 LS	0.00 LS	-358,350.27 LS
Original Face:	97,350,773.000						

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							
	-166,834.460	-166,834.46	-166,834.46	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							
	10,679,247.580	10,685,656.69	10,685,655.13	0.43	-1.56	0.00	-1.56
					0.00 GN	0.00 GN	0.00 GN
					-1.56 LS	0.00 LS	-1.56 LS
EQUITY							
	22,857,763.000	1,057,271,394.62	2,484,756,640.92	99.57	1,427,485,246.30	0.00	1,427,485,246.30
					1,475,814,212.66 GN	0.00 GN	1,475,814,212.66 GN
					-48,328,966.36 LS	0.00 LS	-48,328,966.36 LS
FUND Total							
0.000	33,370,176.120	1,067,790,216.85	2,495,275,461.59	100.00	1,427,485,244.74	0.00	1,427,485,244.74
					1,475,814,212.66 GN	0.00 GN	1,475,814,212.66 GN
					-48,328,967.92 LS	0.00 LS	-48,328,967.92 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							
	75.430	75.43	75.43	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	794,098,870.800	793,916,784.80	793,970,747.24	64.48	53,962.44	0.00	53,962.44
					53,962.44 GN	0.00 GN	53,962.44 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	432,143,991.790	433,705,651.95	437,359,249.20	35.52	3,653,597.25	0.00	3,653,597.25
					3,855,996.80 GN	0.00 GN	3,855,996.80 GN
					-202,399.55 LS	0.00 LS	-202,399.55 LS
Original Face:	714,044,659.000						
FUND Total							
0.000	1,226,242,938.020	1,227,622,512.18	1,231,330,071.87	100.00	3,707,559.69	0.00	3,707,559.69
					3,909,959.24 GN	0.00 GN	3,909,959.24 GN
					-202,399.55 LS	0.00 LS	-202,399.55 LS
Original Face:	714,044,659.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	30,000.020	30,000.02	30,000.02	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							
	4,176,409,149.360	4,175,823,668.18	4,176,084,241.12	67.31	260,572.94	0.00	260,572.94
					267,705.78 GN	0.00 GN	267,705.78 GN
					-7,132.84 LS	0.00 LS	-7,132.84 LS
FIXED INCOME							
	2,009,977,772.460	2,021,892,412.77	2,028,570,262.35	32.69	6,677,849.58	0.00	6,677,849.58
					12,596,583.08 GN	0.00 GN	12,596,583.08 GN
					-5,918,733.50 LS	0.00 LS	-5,918,733.50 LS
Original Face:	576,651,960.000						
FUND Total							
0.000	6,186,416,921.840	6,197,746,080.97	6,204,684,503.49	100.00	6,938,422.52	0.00	6,938,422.52
					12,864,288.86 GN	0.00 GN	12,864,288.86 GN
					-5,925,866.34 LS	0.00 LS	-5,925,866.34 LS
Original Face:	576,651,960.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,711,414.090	2,712,867.64	2,712,867.63	2.37	-0.01	0.00	-0.01
					0.00 GN	0.00 GN	0.00 GN
					-0.01 LS	0.00 LS	-0.01 LS
FIXED INCOME							
	110,170,981.490	110,812,058.47	111,579,648.10	97.63	767,589.63	0.00	767,589.63
					799,869.22 GN	0.00 GN	799,869.22 GN
					-32,279.59 LS	0.00 LS	-32,279.59 LS
Original Face:	40,194,000.000						
FUND Total							
0.000	112,882,395.580	113,524,926.11	114,292,515.73	100.00	767,589.62	0.00	767,589.62
					799,869.22 GN	0.00 GN	799,869.22 GN
					-32,279.60 LS	0.00 LS	-32,279.60 LS
Original Face:	40,194,000.000						

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							
	13.170	13.17	13.17	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							
	702,963,438.370	702,828,276.32	702,828,276.32	63.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	407,827,423.360	408,460,130.97	412,427,806.17	36.98	3,967,675.20	0.00	3,967,675.20
					4,207,384.45 GN	0.00 GN	4,207,384.45 GN
					-239,709.25 LS	0.00 LS	-239,709.25 LS
Original Face:	358,059,202.330						
FUND Total							
0.000	1,110,790,874.900	1,111,288,420.46	1,115,256,095.66	100.00	3,967,675.20	0.00	3,967,675.20
					4,207,384.45 GN	0.00 GN	4,207,384.45 GN
					-239,709.25 LS	0.00 LS	-239,709.25 LS
Original Face:	358,059,202.330						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.020	-0.02	-0.02	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							
	1,903,897,584.640	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93	0.00	37,098.93
					37,098.93 GN	0.00 GN	37,098.93 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	142,177,122.390	142,168,024.57	142,175,581.03	6.95	7,556.46	0.00	7,556.46
					8,594.71 GN	0.00 GN	8,594.71 GN
					-1,038.25 LS	0.00 LS	-1,038.25 LS
Original Face:	105,500,000.000						
FUND Total							
0.000	2,046,074,707.010	2,045,684,221.15	2,045,728,876.54	100.00	44,655.39	0.00	44,655.39
					45,693.64 GN	0.00 GN	45,693.64 GN
					-1,038.25 LS	0.00 LS	-1,038.25 LS
Original Face:	105,500,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-2,538.340	-2,538.34	-2,538.34	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							
	889,190,504.180	889,179,235.79	889,179,235.79	51.19	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	848,000,000.000	847,974,119.38	847,944,509.08	48.81	-29,610.30	0.00	-29,610.30
					67,536.09 GN	0.00 GN	67,536.09 GN
					-97,146.39 LS	0.00 LS	-97,146.39 LS
FUND Total							
0.000	1,737,187,965.840	1,737,150,816.83	1,737,121,206.53	100.00	-29,610.30	0.00	-29,610.30
					67,536.09 GN	0.00 GN	67,536.09 GN
					-97,146.39 LS	0.00 LS	-97,146.39 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-29,705.440	-29,705.44	-29,705.44	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,698.590	1,698.42	1,698.42	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	275,064,518.769	275,126,412.65	275,119,531.67	43.86	-6,880.98	0.00	-6,880.98
					0.00 GN	0.00 GN	0.00 GN
					-6,880.98 LS	0.00 LS	-6,880.98 LS
FIXED INCOME							
	349,000,000.000	351,439,780.35	352,158,616.25	56.14	718,835.90	0.00	718,835.90
					718,835.91 GN	0.00 GN	718,835.91 GN
					-0.01 LS	0.00 LS	-0.01 LS
Original Face:	160,680,000.000						
FUND Total							
0.000	624,036,511.919	626,538,185.98	627,250,140.90	100.00	711,954.92	0.00	711,954.92
					718,835.91 GN	0.00 GN	718,835.91 GN
					-6,880.99 LS	0.00 LS	-6,880.99 LS
Original Face:	160,680,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	377,512.090	377,512.09	377,512.09	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	90,000,000.000	89,979,305.55	89,979,305.55	19.35	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	366,154,472.060	372,240,694.40	374,681,167.59	80.57	2,440,473.19	0.00	2,440,473.19
					6,371,028.12 GN	0.00 GN	6,371,028.12 GN
					-3,930,554.93 LS	0.00 LS	-3,930,554.93 LS
Original Face:	266,312,869.000						
FUND Total							
0.000	456,531,984.150	462,597,512.04	465,037,985.23	100.00	2,440,473.19	0.00	2,440,473.19
					6,371,028.12 GN	0.00 GN	6,371,028.12 GN
					-3,930,554.93 LS	0.00 LS	-3,930,554.93 LS
Original Face:	266,312,869.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	275.060	275.06	275.06	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	275.060	275.06	275.06	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							
	459,178.960	459,178.96	459,178.96	0.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	59,500,000.000	59,481,041.66	59,481,041.66	19.13	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							
	244,620,499.490	246,788,797.69	251,010,075.97	80.72	4,221,278.28	0.00	4,221,278.28
					5,781,617.94 GN	0.00 GN	5,781,617.94 GN
					-1,560,339.66 LS	0.00 LS	-1,560,339.66 LS
Original Face:	179,922,434.000						
FUND Total							
0.000	304,579,678.450	306,729,018.31	310,950,296.59	100.00	4,221,278.28	0.00	4,221,278.28
					5,781,617.94 GN	0.00 GN	5,781,617.94 GN
					-1,560,339.66 LS	0.00 LS	-1,560,339.66 LS
Original Face:	179,922,434.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,369,554.540	4,369,554.54	4,369,554.54	1.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	255,071,948.870	255,097,148.66	255,097,148.66	59.31	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							
	167,466,080.400	167,408,525.45	170,620,015.69	39.67	3,211,490.24	0.00	3,211,490.24
					3,243,342.84 GN	0.00 GN	3,243,342.84 GN
					-31,852.60 LS	0.00 LS	-31,852.60 LS
Original Face:	347,157,502.000						
FUND Total							
0.000	426,907,583.810	426,875,228.65	430,086,718.89	100.00	3,211,490.24	0.00	3,211,490.24
					3,243,342.84 GN	0.00 GN	3,243,342.84 GN
					-31,852.60 LS	0.00 LS	-31,852.60 LS
Original Face:	347,157,502.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	355,551,084.750	355,385,665.25	355,385,315.04	69.38	-350.21	0.00	-350.21
					0.00 GN	0.00 GN	0.00 GN
					-350.21 LS	0.00 LS	-350.21 LS
EQUITY							
	151,867,269.890	151,864,241.29	151,867,269.89	29.65	3,028.60	0.00	3,028.60
					3,028.60 GN	0.00 GN	3,028.60 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	5,000,000.000	4,999,999.95	5,003,089.05	0.98	3,089.10	0.00	3,089.10
					3,089.10 GN	0.00 GN	3,089.10 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	512,418,354.640	512,249,906.49	512,255,673.98	100.00	5,767.49	0.00	5,767.49
					6,117.70 GN	0.00 GN	6,117.70 GN
					-350.21 LS	0.00 LS	-350.21 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1.220	-1.22	-1.22	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	150,944.970	150,944.97	150,944.97	3.62	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	10,758.510	3,152,395.35	4,015,357.19	96.38	862,961.84	0.00	862,961.84
					862,961.84 GN	0.00 GN	862,961.84 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	161,702.260	3,303,339.10	4,166,300.94	100.00	862,961.84	0.00	862,961.84
					862,961.84 GN	0.00 GN	862,961.84 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							
	-0.550	-0.55	-0.55	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							
	5,881.140	5,881.14	5,881.14	0.32	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	4,159.450	1,381,979.12	1,824,551.80	99.68	442,572.68	0.00	442,572.68
					442,572.68 GN	0.00 GN	442,572.68 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	10,040.040	1,387,859.71	1,830,432.39	100.00	442,572.68	0.00	442,572.68
					442,572.68 GN	0.00 GN	442,572.68 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							
	-0.390	-0.39	-0.39	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							
	4,663.010	4,663.01	4,663.01	0.37	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	12,209.520	928,348.95	1,258,583.18	99.63	330,234.23	0.00	330,234.23
					330,234.23 GN	0.00 GN	330,234.23 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	16,872.140	933,011.57	1,263,245.80	100.00	330,234.23	0.00	330,234.23
					330,234.23 GN	0.00 GN	330,234.23 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	415,857.430	415,857.43	415,857.43	8.62	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	38,518.810	4,357,505.62	4,409,622.67	91.38	52,117.05	0.00	52,117.05
					52,117.05 GN	0.00 GN	52,117.05 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	454,376.240	4,773,363.05	4,825,480.10	100.00	52,117.05	0.00	52,117.05
					52,117.05 GN	0.00 GN	52,117.05 GN
					0.00 LS	0.00 LS	0.00 LS